

Foreign Exchange Position

Positions as at: 12 June 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	451,432.11	1,086,958.97	1,538,391.08
Total	451,432.11	1,086,958.97	1,538,391.08

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,023	133,568	179,591
Total	46,023	133,568	179,591

By Product and Currency

Outstanding Notional (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	171,776.12	73,603.66	220,975.18	406,163.36	19,546.43	27,816.47	554,052.56	64,457.31	1,538,391.08
Total	171,776.12	73,603.66	220,975.18	406,163.36	19,546.43	27,816.47	554,052.56	64,457.31	1,538,391.08

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,399	17,727	29,134	53,367	4,712	7,729	50,498	7,025	179,591
Total	9,399	17,727	29,134	53,367	4,712	7,729	50,498	7,025	179,591

By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,132,921.05	212,262.01	109,585.83	58,657.82	17,899.20	6,469.92	595.25	1,538,391.08
Total	1,132,921.05	212,262.01	109,585.83	58,657.82	17,899.20	6,469.92	595.25	1,538,391.08

Number of Outstanding Trades	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	152,558	14,189	6,188	3,769	1,984	828	75	179,591
Total	152,558	14,189	6,188	3,769	1,984	828	75	179,591

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.1	Afghani
ALL	108.67	Lek
AMD	480.02	Armenian Dram
ANG	1.7925	Netherlands Antillean Guilder
AOA	591.859	Kwanza
ARS	69.24	Argentine Peso
AUD	1.4288	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7274	Convertible Mark
BBD	1.9781	Barbados Dollar
BDT	84.73	Taka
BGN	1.7194	Bulgarian Lev

Foreign Exchange Position

Positions as at:

12 June 2020

BHD	0.3772	Bahraini Dinar
BIF	1895.82	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.383	Brunei Dollar
BOB	6.83	Boliviano
BRL	4.9732	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.525	Ngultrum
BWP	11.4416	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3411	Canadian Dollar
CDF	1838	Congolese Franc
CHF	0.9444	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	773.03	Chilean Peso
CNY	7.0599	Yuan Renminbi
COP	3670.06	Colombian Peso
COU	0.0759	Unidad de Valor Real
CRC	578	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.77	Cape Verde Escudo
CZK	23.328	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5541	Danish Krone
DOP	57.91	Dominican Peso
DZD	127.869	Algerian Dinar
EGP	16.14	Egyptian Pound
ERN	15	Nakfa
ETB	34.3696	Ethiopian Birr
EUR	0.8793	Euro
FJD	2.1177	Fiji Dollar
FKP	0.7837	Falkland Islands Pound
GBP	0.7844	Pound Sterling
GEL	3.0253	Lari
GHS	5.72	Cedi
GIP	0.7837	Gibraltar Pound
GMD	51.85	Dalasi
GNF	9491	Guinea Franc
GTQ	7.685	Quetzal
GYD	207.26	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.7618	Lempira

Foreign Exchange Position

Positions as at:	12 June 2020
HRK	6.6532 Croatian Kuna
HTG	104.4 Gourde
HUF	301.63 Forint
IDR	13920 Rupiah
ILS	3.4351 New Israeli Sheqel
INR	75.611 Indian Rupee
IQD	1187.62 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	133.14 Iceland Krona
JMD	139 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	107.09 Yen
KES	106.45 Kenyan Shilling
KGS	74.335 Som
KHR	4090 Riel
KMF	432.34 Comoro Franc
KPW	130 North Korean Won
KRW	1190.67 Won
KWD	0.3072 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	400.77 Tenge
LAK	8990 Kip
LBP	1505.7 Lebanese Pound
LKR	185.2 Sri Lanka Rupee
LRD	197.01 Liberian Dollar
LSL	16.514 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3905 Libyan Dinar
MAD	9.6321 Moroccan Dirham
MDL	16.8975 Moldovan Leu
MGA	3770 Malagasy Ariary
MKD	54 Denar
MMK	1393 Kyat
MNT	2775 Tugrik
MOP	7.983 Pataca
MRO	356 Ouguiya
MUR	39.9 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	729.74 Kwacha
MXN	21.857 Mexican Peso
MXV	3.3953 Mexican Unidad de Inversion (UDI)
MYR	4.249 Malaysian Ringgit
MZN	69 Metical

Foreign Exchange Position

Positions as at:

12 June 2020

NAD	16.52	Namibia Dollar
NGN	360	Naira
NIO	33.53	Cordoba Oro
NOK	9.2791	Norwegian Krone
NPR	120.94	Nepalese Rupee
NZD	1.5286	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.4248	Nuevo Sol
PGK	3.3727	Kina
PHP	49.98	Philippine Peso
PKR	164.23	Pakistan Rupee
PLN	3.9098	Zloty
PYG	6661.43	Guarani
QAR	3.674	Qatari Rial
RON	4.2453	Leu
RSD	103.23	Serbian Dinar
RUB	68.34	Russian Ruble
RWF	948.921	Rwanda Franc
SAR	3.7515	Saudi Riyal
SBD	8.0321	Solomon Islands Dollar
SCR	17.48	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	9.1796	Swedish Krona
SGD	1.383	Singapore Dollar
SHP	0.7833	Saint Helena Pound
SLL	9658.07	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	160.594	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	513	Syrian Pound
SZL	16.52	Lilangeni
THB	31.12	Baht
TJS	10.28	Somoni
TMT	3.49	New Manat
TND	2.8239	Tunisian Dinar
TOP	2.2124	Pa'anga
TRY	6.7728	Turkish Lira
TTD	6.6724	Trinidad and Tobago Dollar
TWD	29.587	New Taiwan Dollar
TZS	2310	Tanzanian Shilling
UAH	26.575	Hryvnia

Foreign Exchange Position

Positions as at:

12 June 2020

UGX	3730	Uganda Shilling
USD	1	US Dollar
UYU	42.52	Peso Uruguayo
UZS	10148.18	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23190	Dong
VUV	111	Vatu
WST	2.59	Tala
XAF	574	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	574.48	CFA Franc BCEAO
XPF	104.77	CFP Franc
YER	248.5	Yemeni Rial
ZAR	16.4978	Rand
ZMK	5185	Zambian Kwacha
ZWL	24.5	Zimbabwe Dollar

Interest Rate Position

Positions as at:

12 June 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	885,615.64	454,437.79	1,340,053.43
Floating vs. Fixed	9,053,629.54	4,120,839.19	13,174,468.73
Overnight Index Swap	737,689.32	572,749.70	1,310,439.02
Total	10,676,934.51	5,148,026.68	15,824,961.18

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,324	4,152	16,475
Floating vs. Fixed	212,658	126,198	338,856
Overnight Index Swap	11,997	8,136	20,133
Total	236,979	138,485	375,464

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	321,204.18	113.17	39,022.48	5,678.04	232,684.05	153,506.54	587,844.96	1,340,053.43
Floating vs. Fixed	2,260,752.02	1,679,111.78	285,984.75	50,880.07	1,171,633.71	2,468,781.01	5,257,325.38	13,174,468.73
Overnight Index Swap	197,353.68	0.00	131,711.07	956.14	50,721.40	7.74	929,688.99	1,310,439.02
Total	2,779,309.88	1,679,224.96	456,718.30	57,514.26	1,455,039.17	2,622,295.30	6,774,859.33	15,824,961.18

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,806	2	197	65	2,480	4,146	5,779	16,475
Floating vs. Fixed	72,762	55,302	5,368	1,316	16,185	68,260	119,664	338,856
Overnight Index Swap	850	0	618	1	328	3	18,333	20,133
Total	77,418	55,304	6,183	1,382	18,993	72,409	143,776	375,464

By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	530,563.59	224,238.02	340,259.43	188,208.51	32,064.94	15,546.75	9,172.18	1,340,053.43
Floating vs. Fixed	5,620,391.09	2,133,374.04	3,294,937.93	1,639,834.64	214,326.03	129,904.57	141,700.42	13,174,468.73
Overnight Index Swap	1,023,769.61	111,112.01	149,589.45	22,220.07	1,555.68	1,201.17	991.03	1,310,439.02
Total	7,174,724.29	2,468,724.08	3,784,786.81	1,850,263.23	247,946.65	146,652.50	151,863.63	15,824,961.18

Number of Outstanding Trades	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	3,247	2,558	5,015	3,625	846	657	527	16,475
Floating vs. Fixed	71,948	47,299	125,385	71,946	9,735	5,838	6,707	338,856
Overnight Index Swap	6,378	4,347	8,559	695	61	61	32	20,133
Total	81,573	54,204	138,959	76,266	10,642	6,556	7,266	375,464

Interest Rate Position

Positions as at:

12 June 2020

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
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ALL	108.67	Lek
AMD	480.02	Armenian Dram
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Interest Rate Position

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CVE	96.77 Cape Verde Escudo
CZK	23.328 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.5541 Danish Krone
DOP	57.91 Dominican Peso
DZD	127.869 Algerian Dinar
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KES	106.45 Kenyan Shilling
KGS	74.335 Som
KHR	4090 Riel
KMF	432.34 Comoro Franc
KPW	130 North Korean Won

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KRW	1190.67	Won
KWD	0.3072	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	400.77	Tenge
LAK	8990	Kip
LBP	1505.7	Lebanese Pound
LKR	185.2	Sri Lanka Rupee
LRD	197.01	Liberian Dollar
LSL	16.514	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3905	Libyan Dinar
MAD	9.6321	Moroccan Dirham
MDL	16.8975	Moldovan Leu
MGA	3770	Malagasy Ariary
MKD	54	Denar
MMK	1393	Kyat
MNT	2775	Tugrik
MOP	7.983	Pataca
MRO	356	Ouguiya
MUR	39.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.74	Kwacha
MXN	21.857	Mexican Peso
MXV	3.3953	Mexican Unidad de Inversion (UDI)
MYR	4.249	Malaysian Ringgit
MZN	69	Metical
NAD	16.52	Namibia Dollar
NGN	360	Naira
NIO	33.53	Cordoba Oro
NOK	9.2791	Norwegian Krone
NPR	120.94	Nepalese Rupee
NZD	1.5286	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.4248	Nuevo Sol
PGK	3.3727	Kina
PHP	49.98	Philippine Peso
PKR	164.23	Pakistan Rupee

Interest Rate Position

Positions as at:

12 June 2020

PLN	3.9098 Zloty
PYG	6661.43 Guarani
QAR	3.674 Qatari Rial
RON	4.2453 Leu
RSD	103.23 Serbian Dinar
RUB	68.34 Russian Ruble
RWF	948.921 Rwanda Franc
SAR	3.7515 Saudi Riyal
SBD	8.0321 Solomon Islands Dollar
SCR	17.48 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	9.1796 Swedish Krona
SGD	1.383 Singapore Dollar
SHP	0.7833 Saint Helena Pound
SLL	9658.07 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	160.594 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYR	513 Syrian Pound
SZL	16.52 Lilangeni
THB	31.12 Baht
TJS	10.28 Somoni
TMT	3.49 New Manat
TND	2.8239 Tunisian Dinar
TOP	2.2124 Pa'anga
TRY	6.7728 Turkish Lira
TTD	6.6724 Trinidad and Tobago Dollar
TWD	29.587 New Taiwan Dollar
TZS	2310 Tanzanian Shilling
UAH	26.575 Hryvnia
UGX	3730 Uganda Shilling
USD	1 US Dollar
UYU	42.52 Peso Uruguayo
UZS	10148.18 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23190 Dong
VUV	111 Vatu

Interest Rate Position

Positions as at:

12 June 2020

WST	2.59 Tala
XAF	574 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	574.48 CFA Franc BCEAO
XPF	104.77 CFP Franc
YER	248.5 Yemeni Rial
ZAR	16.4978 Rand
ZMK	5185 Zambian Kwacha
ZWL	24.5 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 08 June 2020 to 12 June 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	88,514.75	201,505.26	290,020.01
Total	88,514.75	201,505.26	290,020.01

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,390	32,696	44,086
Total	11,390	32,696	44,086

By Product and Currency

New Trade Turnover (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	29,279.90	21,430.82	26,663.89	81,112.73	4,719.78	4,366.23	106,122.59	16,324.07	290,020.01
Total	29,279.90	21,430.82	26,663.89	81,112.73	4,719.78	4,366.23	106,122.59	16,324.07	290,020.01

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,638	5,746	6,034	14,594	1,258	1,451	12,214	1,152	44,086
Total	1,638	5,746	6,034	14,594	1,258	1,451	12,214	1,152	44,086

By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	234,409.46	38,680.95	8,800.29	1,968.03	5,348.15	813.13	0.00	290,020.01
Total	234,409.46	38,680.95	8,800.29	1,968.03	5,348.15	813.13	0.00	290,020.01

Number of New Trade	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	39,956	2,962	494	171	462	42	0	44,086
Total	39,956	2,962	494	171	462	42	0	44,086

Interest Rate Turnover

Turnover for the period:

08 June 2020 to

12 June 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,620.52	284,860.08	297,480.60
Floating vs. Fixed	676,609.27	471,050.52	1,147,659.79
Overnight Index Swap	150,355.16	60,238.50	210,593.66
Total	839,584.95	816,149.10	1,655,734.05

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	243	1,105	1,347
Floating vs. Fixed	12,170	5,040	17,210
Overnight Index Swap	396	132	528
Total	12,808	6,277	19,084

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	24,192.33	0.00	3,923.02	941.24	5,670.56	7,278.61	255,474.84	297,480.60
Floating vs. Fixed	85,842.67	128,302.07	9,230.61	682.53	29,781.15	183,791.66	710,029.10	1,147,659.79
Overnight Index Swap	6,822.19	0.00	8,249.26	0.00	5,203.44	0.00	190,318.77	210,593.66
Total	116,857.19	128,302.07	21,402.89	1,623.77	40,655.15	191,070.27	1,155,822.71	1,655,734.05

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	365	0	53	29	88	168	645	1,347
Floating vs. Fixed	2,223	2,803	127	45	462	3,924	7,627	17,210
Overnight Index Swap	34	0	12	0	11	0	472	528
Total	2,621	2,803	192	74	561	4,092	8,743	19,084

By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	231,537.12	42,158.97	14,272.36	6,250.97	2,268.54	480.71	511.93	297,480.60
Floating vs. Fixed	609,247.93	212,216.67	160,089.34	128,421.40	27,548.48	3,191.48	6,944.50	1,147,659.79
Overnight Index Swap	199,226.98	6,419.08	2,716.90	2,039.25	90.22	14.73	86.50	210,593.66
Total	1,040,012.03	260,794.72	177,078.61	136,711.62	29,907.23	3,686.93	7,542.92	1,655,734.05

Number of New Trade	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	155	242	292	279	123	70	187	1,347
Floating vs. Fixed	3,223	2,468	4,449	4,948	1,165	191	768	17,210
Overnight Index Swap	132	108	161	107	8	9	4	528
Total	3,510	2,817	4,901	5,334	1,296	270	958	19,084