

Foreign Exchange Position

Positions as at:

03 July 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	385,094.57	959,277.20	1,344,371.77
Total	385,094.57	959,277.20	1,344,371.77

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,765	118,535	160,300
Total	41,765	118,535	160,300

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	150,252.72	68,074.72	193,234.58	343,650.36	15,660.32	21,514.37	504,100.10	47,884.60	1,344,371.77
Total	150,252.72	68,074.72	193,234.58	343,650.36	15,660.32	21,514.37	504,100.10	47,884.60	1,344,371.77

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,053	17,137	27,054	47,820	3,347	5,747	45,779	5,363	160,300
Total	8,053	17,137	27,054	47,820	3,347	5,747	45,779	5,363	160,300

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	971,736.90	190,727.73	110,068.27	50,197.13	14,552.07	6,483.28	606.39	1,344,371.77
Total	971,736.90	190,727.73	110,068.27	50,197.13	14,552.07	6,483.28	606.39	1,344,371.77

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	136,915	10,998	6,301	3,407	1,777	826	76	160,300
Total	136,915	10,998	6,301	3,407	1,777	826	76	160,300

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.05	Afghani
ALL	109.95	Lek
AMD	480	Armenian Dram
ANG	1.7925	Netherlands Antillean Guilder
AOA	579.4	Kwanza
ARS	70.51	Argentine Peso
AUD	1.4457	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7422	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.73	Taka
BGN	1.738	Bulgarian Lev

Foreign Exchange Position

Positions as at:

03 July 2020

BHD	0.3772	Bahraini Dinar
BIF	1899.5	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3936	Brunei Dollar
BOB	6.84	Boliviano
BRL	5.3174	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.5556	Ngultrum
BWP	11.7096	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3585	Canadian Dollar
CDF	1898	Congolese Franc
CHF	0.9457	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	808.26	Chilean Peso
CNY	7.0703	Yuan Renminbi
COP	3713.27	Colombian Peso
COU	0.0735	Unidad de Valor Real
CRC	580	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.84	Cape Verde Escudo
CZK	23.62	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6226	Danish Krone
DOP	58.53	Dominican Peso
DZD	128.93	Algerian Dinar
EGP	16.08	Egyptian Pound
ERN	15	Nakfa
ETB	34.992	Ethiopian Birr
EUR	0.8886	Euro
FJD	2.1299	Fiji Dollar
FKP	0.8074	Falkland Islands Pound
GBP	0.8014	Pound Sterling
GEL	3.0565	Lari
GHS	5.7	Cedi
GIP	0.8074	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9593	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7506	Hong Kong Dollar
HNL	24.6606	Lempira

Foreign Exchange Position

Positions as at:

03 July 2020

HRK	6.7224	Croatian Kuna
HTG	107.318	Gourde
HUF	313.28	Forint
IDR	14190	Rupiah
ILS	3.4505	New Israeli Sheqel
INR	75.48	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.32	Iceland Krona
JMD	138	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.46	Yen
KES	106.35	Kenyan Shilling
KGS	75.5	Som
KHR	4072.5	Riel
KMF	433	Comoro Franc
KPW	130	North Korean Won
KRW	1201.51	Won
KWD	0.3075	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	406.47	Tenge
LAK	9027	Kip
LBP	1505.7	Lebanese Pound
LKR	186.15	Sri Lanka Rupee
LRD	198.78	Liberian Dollar
LSL	17.0413	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3992	Libyan Dinar
MAD	9.6951	Moroccan Dirham
MDL	17.202	Moldovan Leu
MGA	3835	Malagasy Ariary
MKD	54.67	Denar
MMK	1355	Kyat
MNT	2787	Tugrik
MOP	7.975	Pataca
MRO	356	Ouguiya
MUR	40	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.89	Kwacha
MXN	22.666	Mexican Peso
MXV	3.5173	Mexican Unidad de Inversion (UDI)
MYR	4.284	Malaysian Ringgit
MZN	69.65	Metical

Foreign Exchange Position

Positions as at:

03 July 2020

NAD	17.054	Namibia Dollar
NGN	360	Naira
NIO	33.53	Cordoba Oro
NOK	9,5133	Norwegian Krone
NPR	120.94	Nepalese Rupee
NZD	1.5434	New Zealand Dollar
OMR	0,3849	Rial Omani
PAB	1	Balboa
PEN	3.5278	Nuevo Sol
PGK	3,3613	Kina
PHP	49.81	Philippine Peso
PKR	167.2	Pakistan Rupee
PLN	3,9746	Zloty
PYG	6802.35	Guarani
QAR	3,6698	Qatari Rial
RON	4,3038	Leu
RSD	104.32	Serbian Dinar
RUB	70,6275	Russian Ruble
RWF	951,086	Rwanda Franc
SAR	3,75	Saudi Riyal
SBD	7,9681	Solomon Islands Dollar
SCR	17,5	Seychelles Rupee
SDG	55,0002	Sudanese Pound
SEK	9,3064	Swedish Krona
SGD	1,3936	Singapore Dollar
SHP	0,8009	Saint Helena Pound
SLL	9644,04	Leone
SOS	575	Somali Shilling
SRD	7,43	Surinam Dollar
SSP	161,3195	South Sudanese Pound
STD	21005	Dobra
SVC	8,7495	El Salvador Colon
SYR	1255	Syrian Pound
SZL	17,043	Lilangeni
THB	31,03	Baht
TJS	10,3	Somoni
TMT	3,49	New Manat
TND	2,8568	Tunisian Dinar
TOP	2,2124	Pa'anga
TRY	6,8439	Turkish Lira
TTD	6,6874	Trinidad and Tobago Dollar
TWD	29,433	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	26,884	Hryvnia

Foreign Exchange Position

Positions as at:

03 July 2020

UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	42.21	Peso Uruguayo
UZS	10168.35	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23203	Dong
VUV	114	Vatu
WST	2.6076	Tala
XAF	577.14	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	580.72	CFA Franc BCEAO
XPF	105.92	CFP Franc
YER	248.33	Yemeni Rial
ZAR	17.045	Rand
ZMK	17925	Zambian Kwacha
ZWL	62.1506	Zimbabwe Dollar

Interest Rate Position

Positions as at:

03 July 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	871,193.92	479,548.49	1,350,742.40
Floating vs. Fixed	8,939,788.03	4,062,274.56	13,002,062.58
Overnight Index Swap	629,801.79	498,678.07	1,128,479.86
Total	10,440,783.73	5,040,501.11	15,481,284.84

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,464	4,148	16,611
Floating vs. Fixed	214,223	125,531	339,754
Overnight Index Swap	11,829	7,947	19,776
Total	238,516	137,625	376,141

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	319,676.33	113.01	37,375.80	5,304.57	229,972.16	151,867.51	606,433.02	1,350,742.40
Floating vs. Fixed	2,230,142.89	1,730,924.40	276,089.73	50,672.72	1,072,535.90	2,419,375.70	5,222,321.25	13,002,062.58
Overnight Index Swap	141,993.83	0.00	131,514.27	0.00	43,737.10	7.74	811,226.92	1,128,479.86
Total	2,691,813.05	1,731,037.40	444,979.80	55,977.30	1,346,245.16	2,571,250.95	6,639,981.19	15,481,284.84

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,795	2	203	66	2,473	4,189	5,883	16,611
Floating vs. Fixed	72,305	56,911	5,188	1,327	15,485	69,027	119,511	339,754
Overnight Index Swap	761	0	624	0	315	3	18,073	19,776
Total	76,861	56,913	6,015	1,393	18,273	73,219	143,467	376,141

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	547,906.92	221,031.95	336,026.72	189,472.70	30,799.11	16,214.41	9,290.59	1,350,742.40
Floating vs. Fixed	5,596,866.68	2,089,556.75	3,277,963.35	1,583,514.84	190,815.53	127,480.27	135,865.17	13,002,062.58
Overnight Index Swap	856,427.96	100,899.37	146,769.36	20,792.63	1,456.76	1,150.64	983.14	1,128,479.86
Total	7,001,201.56	2,411,488.06	3,760,759.44	1,793,780.17	223,071.40	144,845.32	146,138.89	15,481,284.84

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	3,320	2,537	5,017	3,672	858	674	533	16,611
Floating vs. Fixed	72,670	47,835	126,900	71,331	8,891	5,766	6,363	339,754
Overnight Index Swap	6,179	4,290	8,521	644	53	58	31	19,776
Total	82,169	54,662	140,438	75,647	9,802	6,498	6,927	376,141

Interest Rate Position

Positions as at:

03 July 2020

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.05	Afghani
ALL	109.95	Lek
AMD	480	Armenian Dram
ANG	1.7925	Netherlands Antillean Guilder
AOA	579.4	Kwanza
ARS	70.51	Argentine Peso
AUD	1.4457	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7422	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.73	Taka
BGN	1.738	Bulgarian Lev
BHD	0.3772	Bahraini Dinar
BIF	1899.5	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3936	Brunei Dollar
BOB	6.84	Boliviano
BRL	5.3174	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.5556	Ngultrum
BWP	11.7096	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3585	Canadian Dollar
CDF	1898	Congolese Franc
CHF	0.9457	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	808.26	Chilean Peso
CNY	7.0703	Yuan Renminbi
COP	3713.27	Colombian Peso
COU	0.0735	Unidad de Valor Real
CRC	580	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

Interest Rate Position

Positions as at:

03 July 2020

CVE	97.84 Cape Verde Escudo
CZK	23.62 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.6226 Danish Krone
DOP	58.53 Dominican Peso
DZD	128.93 Algerian Dinar
EGP	16.08 Egyptian Pound
ERN	15 Nakfa
ETB	34.992 Ethiopian Birr
EUR	0.8886 Euro
FJD	2.1299 Fiji Dollar
FKP	0.8074 Falkland Islands Pound
GBP	0.8014 Pound Sterling
GEL	3.0565 Lari
GHS	5.7 Cedi
GIP	0.8074 Gibraltar Pound
GMD	51.8 Dalasi
GNF	9593 Guinea Franc
GTQ	7.69 Quetzal
GYD	207.98 Guyana Dollar
HKD	7.7506 Hong Kong Dollar
HNL	24.6606 Lempira
HRK	6.7224 Croatian Kuna
HTG	107.318 Gourde
HUF	313.28 Forint
IDR	14190 Rupiah
ILS	3.4505 New Israeli Sheqel
INR	75.48 Indian Rupee
IQD	1187.62 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	138.32 Iceland Krona
JMD	138 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	107.46 Yen
KES	106.35 Kenyan Shilling
KGS	75.5 Som
KHR	4072.5 Riel
KMF	433 Comoro Franc
KPW	130 North Korean Won

Interest Rate Position

Positions as at:

03 July 2020

KRW	1201.51 Won
KWD	0.3075 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	406.47 Tenge
LAK	9027 Kip
LBP	1505.7 Lebanese Pound
LKR	186.15 Sri Lanka Rupee
LRD	198.78 Liberian Dollar
LSL	17.0413 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3992 Libyan Dinar
MAD	9.6951 Moroccan Dirham
MDL	17.202 Moldovan Leu
MGA	3835 Malagasy Ariary
MKD	54.67 Denar
MMK	1355 Kyat
MNT	2787 Tugrik
MOP	7.975 Pataca
MRO	356 Ouguiya
MUR	40 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	729.89 Kwacha
MXN	22.666 Mexican Peso
MXV	3.5173 Mexican Unidad de Inversion (UDI)
MYR	4.284 Malaysian Ringgit
MZN	69.65 Metical
NAD	17.054 Namibia Dollar
NGN	360 Naira
NIO	33.53 Cordoba Oro
NOK	9.5133 Norwegian Krone
NPR	120.94 Nepalese Rupee
NZD	1.5434 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5278 Nuevo Sol
PGK	3.3613 Kina
PHP	49.81 Philippine Peso
PKR	167.2 Pakistan Rupee

Interest Rate Position

Positions as at:

03 July 2020

PLN	3.9746 Zloty
PYG	6802.35 Guarani
QAR	3.6698 Qatari Rial
RON	4.3038 Leu
RSD	104.32 Serbian Dinar
RUB	70.6275 Russian Ruble
RWF	951.086 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.9681 Solomon Islands Dollar
SCR	17.5 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	9.3064 Swedish Krona
SGD	1.3936 Singapore Dollar
SHP	0.8009 Saint Helena Pound
SLL	9644.04 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	161.3195 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1255 Syrian Pound
SZL	17.043 Lilangeni
THB	31.03 Baht
TJS	10.3 Somoni
TMT	3.49 New Manat
TND	2.8568 Tunisian Dinar
TOP	2.2124 Pa'anga
TRY	6.8439 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	29.433 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	26.884 Hryvnia
UGX	3720 Uganda Shilling
USD	1 US Dollar
UYU	42.21 Peso Uruguayo
UZS	10168.35 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23203 Dong
VUV	114 Vatu

Interest Rate Position

Positions as at:

03 July 2020

WST	2.6076 Tala
XAF	577.14 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	580.72 CFA Franc BCEAO
XPF	105.92 CFP Franc
YER	248.33 Yemeni Rial
ZAR	17.045 Rand
ZMK	17925 Zambian Kwacha
ZWL	62.1506 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

29 June 2020 to

03 July 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	68,710.14	157,580.34	226,290.48
Total	68,710.14	157,580.34	226,290.48

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	8,512	24,215	32,726
Total	8,512	24,215	32,726

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	22,649.31	15,326.22	36,120.23	51,409.16	4,375.25	5,095.54	79,807.30	11,507.47	226,290.48
Total	22,649.31	15,326.22	36,120.23	51,409.16	4,375.25	5,095.54	79,807.30	11,507.47	226,290.48

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,179	4,275	6,997	8,576	825	1,418	8,618	839	32,726
Total	1,179	4,275	6,997	8,576	825	1,418	8,618	839	32,726

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	195,934.71	16,692.07	5,166.12	2,823.24	5,615.02	30.13	29.18	226,290.48
Total	195,934.71	16,692.07	5,166.12	2,823.24	5,615.02	30.13	29.18	226,290.48

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	31,100	967	283	192	156	20	9	32,726
Total	31,100	967	283	192	156	20	9	32,726

Interest Rate Turnover

Turnover for the period:

29 June 2020 to

03 July 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,589.66	272,827.05	280,416.71
Floating vs. Fixed	403,779.27	313,957.47	717,736.74
Overnight Index Swap	25,216.77	11,030.79	36,247.56
Total	436,585.70	597,815.31	1,034,401.01

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	161	913	1,074
Floating vs. Fixed	7,551	3,230	10,781
Overnight Index Swap	328	134	462
Total	8,039	4,277	12,316

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	25,111.49	0.00	3,791.14	668.25	7,365.29	2,129.04	241,351.49	280,416.71
Floating vs. Fixed	61,539.48	82,697.29	3,311.59	716.60	23,558.12	101,771.95	444,141.71	717,736.74
Overnight Index Swap	463.60	0.00	2,835.58	0.00	650.80	0.00	32,297.58	36,247.56
Total	87,114.58	82,697.29	9,938.31	1,384.85	31,574.21	103,900.99	717,790.78	1,034,401.01

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	297	0	39	30	71	66	571	1,074
Floating vs. Fixed	1,184	2,256	56	30	270	2,205	4,780	10,781
Overnight Index Swap	18	0	4	0	1	0	439	462
Total	1,499	2,256	99	60	342	2,271	5,789	12,316

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	227,149.55	29,000.77	13,051.01	7,144.98	2,421.80	1,058.99	589.61	280,416.71
Floating vs. Fixed	417,292.01	123,217.07	99,548.05	60,110.72	11,531.99	1,917.30	4,119.60	717,736.74
Overnight Index Swap	26,456.97	6,428.92	2,458.46	863.56	5.90	33.74	0.00	36,247.56
Total	670,898.54	158,646.76	115,057.52	68,119.27	13,959.69	3,010.03	4,709.21	1,034,401.01

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	104	132	264	245	110	69	150	1,074
Floating vs. Fixed	2,331	1,620	2,509	3,116	664	118	425	10,781
Overnight Index Swap	84	112	172	77	2	16	0	462
Total	2,518	1,864	2,944	3,437	776	203	575	12,316