

Foreign Exchange Position

Positions as at: 10 July 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	378,802.23	947,139.24	1,325,941.48
Total	378,802.23	947,139.24	1,325,941.48

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	40,084	119,342	159,426
Total	40,084	119,342	159,426

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	149,195.80	64,595.34	191,794.93	335,460.65	15,164.23	20,581.89	505,202.07	43,946.56	1,325,941.48
Total	149,195.80	64,595.34	191,794.93	335,460.65	15,164.23	20,581.89	505,202.07	43,946.56	1,325,941.48

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,103	16,076	27,680	47,846	3,304	5,733	45,390	5,294	159,426
Total	8,103	16,076	27,680	47,846	3,304	5,733	45,390	5,294	159,426

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	954,920.65	192,020.05	109,869.82	47,078.34	14,973.46	6,488.41	590.75	1,325,941.48
Total	954,920.65	192,020.05	109,869.82	47,078.34	14,973.46	6,488.41	590.75	1,325,941.48

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	136,218	10,855	6,360	3,264	1,833	822	74	159,426
Total	136,218	10,855	6,360	3,264	1,833	822	74	159,426

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.78	Afghani
ALL	109	Lek
AMD	484.1	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	567.77	Kwanza
ARS	70.788	Argentine Peso
AUD	1.4318	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7245	Convertible Mark
BBD	1.995	Barbados Dollar
BDT	84.73	Taka
BGN	1.7259	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1900.1	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

10 July 2020

BND	1.3944	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.3422	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.002	Ngultrum
BWP	11.6009	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.351	Canadian Dollar
CDF	1906	Congolese Franc
CHF	0.9381	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	786.58	Chilean Peso
CNY	7.0041	Yuan Renminbi
COP	3632.04	Colombian Peso
COU	0.076	Unidad de Valor Real
CRC	581	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.15	Cape Verde Escudo
CZK	23.506	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5737	Danish Krone
DOP	58.08	Dominican Peso
DZD	128.57	Algerian Dinar
EGP	15.97	Egyptian Pound
ERN	15	Nakfa
ETB	35.055	Ethiopian Birr
EUR	0.8825	Euro
FJD	2.116	Fiji Dollar
FKP	0.7924	Falkland Islands Pound
GBP	0.7928	Pound Sterling
GEL	3.0404	Lari
GHS	5.73	Cedi
GIP	0.7968	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9576	Guinea Franc
GTQ	7.685	Quetzal
GYD	207.68	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.6518	Lempira
HRK	6.652	Croatian Kuna
HTG	107.613	Gourde
HUF	312.8	Forint
IDR	14350	Rupiah
ILS	3.4495	New Israeli Sheqel
INR	74.94	Indian Rupee

Foreign Exchange Position

Positions as at:

10 July 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.4	Iceland Krona
JMD	139.44	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.25	Yen
KES	106.85	Kenyan Shilling
KGS	78.0265	Som
KHR	4071.84	Riel
KMF	434.55	Comoro Franc
KPW	130	North Korean Won
KRW	1192.05	Won
KWD	0.3075	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	410.27	Tenge
LAK	9016.93	Kip
LBP	1505.98	Lebanese Pound
LKR	185.75	Sri Lanka Rupee
LRD	198.7	Liberian Dollar
LSL	16.9288	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3908	Libyan Dinar
MAD	9.6222	Moroccan Dirham
MDL	17.0658	Moldovan Leu
MGA	3845	Malagasy Ariary
MKD	54.07	Denar
MMK	1355	Kyat
MNT	2780	Tugrik
MOP	7.967	Pataca
MRO	356	Ouguiya
MUR	39.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	728.43	Kwacha
MXN	22.655	Mexican Peso
MXV	3.5092	Mexican Unidad de Inversion (UDI)
MYR	4.267	Malaysian Ringgit
MZN	69.65	Metical
NAD	16.926	Namibia Dollar
NGN	360	Naira
NIO	34.42	Cordoba Oro
NOK	9.3754	Norwegian Krone
NPR	120.02	Nepalese Rupee
NZD	1.5202	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5198	Nuevo Sol

Foreign Exchange Position

Positions as at:

10 July 2020

PGK	3.3841	Kina
PHP	49.5	Philippine Peso
PKR	166.3	Pakistan Rupee
PLN	3.9471	Zloty
PYG	6815	Guarani
QAR	3.64	Qatari Rial
RON	4.2695	Leu
RSD	103.68	Serbian Dinar
RUB	71.1012	Russian Ruble
RWF	951.908	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	8	Solomon Islands Dollar
SCR	17.53	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	9.1726	Swedish Krona
SGD	1.391	Singapore Dollar
SHP	0.7923	Saint Helena Pound
SLL	9696.94	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	161.307	South Sudanese Pound
STD	21005	Dobra
SVC	8.6974	El Salvador Colon
SYP	1256	Syrian Pound
SZL	16.9348	Lilangeni
THB	31.19	Baht
TJS	10.303	Somoni
TMT	3.49	New Manat
TND	2.83	Tunisian Dinar
TOP	2.2051	Pa'anga
TRY	6.8565	Turkish Lira
TTD	6.6974	Trinidad and Tobago Dollar
TWD	29.431	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	26.909	Hryvnia
UGX	3715	Uganda Shilling
USD	1	US Dollar
UYU	43.66	Peso Uruguayo
UZS	10156	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23188	Dong
VUV	114.1	Vatu
WST	2.4863	Tala
XAF	573.12	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577.25	CFA Franc BCEAO
XPF	105.18	CFP Franc

Foreign Exchange Position

Positions as at:

10 July 2020

YER	249.8	Yemeni Rial
ZAR	16.9262	Rand
ZMK	18145	Zambian Kwacha
ZWL	64.2296	Zimbabwe Dollar

Interest Rate Position

Positions as at: 10 July 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	872,326.82	444,029.70	1,316,356.52
Floating vs. Fixed	8,784,731.75	4,064,883.06	12,849,614.81
Overnight Index Swap	619,855.68	499,564.09	1,119,419.78
Total	10,276,914.26	5,008,476.86	15,285,391.11

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,502	4,129	16,630
Floating vs. Fixed	209,388	125,905	335,293
Overnight Index Swap	11,809	7,954	19,763
Total	233,698	137,988	371,686

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	317,128.40	114.08	38,470.89	5,393.56	230,195.46	153,197.42	571,856.72	1,316,356.52
Floating vs. Fixed	2,231,980.77	1,787,817.52	276,678.34	51,356.43	1,083,549.36	2,427,223.83	4,991,008.56	12,849,614.81
Overnight Index Swap	146,744.03	0.00	133,503.49	0.50	45,566.33	33.55	793,571.88	1,119,419.78
Total	2,695,853.19	1,787,931.59	448,652.73	56,750.50	1,359,311.15	2,580,454.79	6,356,437.16	15,285,391.11

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,763	2	201	64	2,477	4,245	5,878	16,630
Floating vs. Fixed	72,794	58,108	5,152	1,326	15,483	69,427	113,004	335,293
Overnight Index Swap	777	0	626	2	317	5	18,036	19,763
Total	77,334	58,110	5,979	1,392	18,277	73,677	136,918	371,686

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	514,060.19	216,574.09	339,350.16	189,879.65	31,027.46	16,103.23	9,361.74	1,316,356.52
Floating vs. Fixed	5,521,123.72	2,064,428.32	3,239,904.33	1,568,779.02	192,330.97	127,644.98	135,403.47	12,849,614.81
Overnight Index Swap	844,088.57	101,690.74	148,687.21	21,335.07	1,475.55	1,154.58	988.06	1,119,419.78
Total	6,879,272.48	2,382,693.14	3,727,941.70	1,779,993.74	224,833.98	144,902.80	145,753.27	15,285,391.11

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	3,310	2,543	5,039	3,684	857	669	528	16,630
Floating vs. Fixed	71,715	46,924	125,183	70,327	8,968	5,858	6,320	335,293
Overnight Index Swap	6,160	4,258	8,530	670	54	60	31	19,763
Total	81,185	53,725	138,752	74,681	9,879	6,587	6,879	371,686

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

10 July 2020

AFN	76.78	Afghani
ALL	109	Lek
AMD	484.1	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	567.77	Kwanza
ARS	70.788	Argentine Peso
AUD	1.4318	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7245	Convertible Mark
BBD	1.995	Barbados Dollar
BDT	84.73	Taka
BGN	1.7259	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1900.1	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3944	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.3422	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.002	Ngultrum
BWP	11.6009	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.351	Canadian Dollar
CDF	1906	Congolese Franc
CHF	0.9381	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	786.58	Chilean Peso
CNY	7.0041	Yuan Renminbi
COP	3632.04	Colombian Peso
COU	0.076	Unidad de Valor Real
CRC	581	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.15	Cape Verde Escudo
CZK	23.506	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5737	Danish Krone
DOP	58.08	Dominican Peso
DZD	128.57	Algerian Dinar
EGP	15.97	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

10 July 2020

ETB	35.055	Ethiopian Birr
EUR	0.8825	Euro
FJD	2.116	Fiji Dollar
FKP	0.7924	Falkland Islands Pound
GBP	0.7928	Pound Sterling
GEL	3.0404	Lari
GHS	5.73	Cedi
GIP	0.7968	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9576	Guinea Franc
GTQ	7.685	Quetzal
GYP	207.68	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.6518	Lempira
HRK	6.652	Croatian Kuna
HTG	107.613	Gourde
HUF	312.8	Forint
IDR	14350	Rupiah
ILS	3.4495	New Israeli Sheqel
INR	74.94	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.4	Iceland Krona
JMD	139.44	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.25	Yen
KES	106.85	Kenyan Shilling
KGS	78.0265	Som
KHR	4071.84	Riel
KMF	434.55	Comoro Franc
KPW	130	North Korean Won
KRW	1192.05	Won
KWD	0.3075	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	410.27	Tenge
LAK	9016.93	Kip
LBP	1505.98	Lebanese Pound
LKR	185.75	Sri Lanka Rupee
LRD	198.7	Liberian Dollar
LSL	16.9288	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3908	Libyan Dinar

Interest Rate Position

Positions as at:

10 July 2020

MAD	9.6222 Moroccan Dirham
MDL	17.0658 Moldovan Leu
MGA	3845 Malagasy Ariary
MKD	54.07 Denar
MMK	1355 Kyat
MNT	2780 Tugrik
MOP	7.967 Pataca
MRO	356 Ouguiya
MUR	39.9 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	728.43 Kwacha
MXN	22.655 Mexican Peso
MXV	3.5092 Mexican Unidad de Inversion (UDI)
MYR	4.267 Malaysian Ringgit
MZN	69.65 Metical
NAD	16.926 Namibia Dollar
NGN	360 Naira
NIO	34.42 Cordoba Oro
NOK	9.3754 Norwegian Krone
NPR	120.02 Nepalese Rupee
NZD	1.5202 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5198 Nuevo Sol
PGK	3.3841 Kina
PHP	49.5 Philippine Peso
PKR	166.3 Pakistan Rupee
PLN	3.9471 Zloty
PYG	6815 Guarani
QAR	3.64 Qatari Rial
RON	4.2695 Leu
RSD	103.68 Serbian Dinar
RUB	71.1012 Russian Ruble
RWF	951.908 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	8 Solomon Islands Dollar
SCR	17.53 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	9.1726 Swedish Krona
SGD	1.391 Singapore Dollar
SHP	0.7923 Saint Helena Pound
SLL	9696.94 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

10 July 2020

SRD	7.43 Surinam Dollar
SSP	161.307 South Sudanese Pound
STD	21005 Dobra
SVC	8.6974 El Salvador Colon
SYP	1256 Syrian Pound
SZL	16.9348 Lilangeni
THB	31.19 Baht
TJS	10.303 Somoni
TMT	3.49 New Manat
TND	2.83 Tunisian Dinar
TOP	2.2051 Pa'anga
TRY	6.8565 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	29.431 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	26.909 Hryvnia
UGX	3715 Uganda Shilling
USD	1 US Dollar
UYU	43.66 Peso Uruguayo
UZS	10156 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23188 Dong
VUV	114.1 Vatu
WST	2.4863 Tala
XAF	573.12 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	577.25 CFA Franc BCEAO
XPF	105.18 CFP Franc
YER	249.8 Yemeni Rial
ZAR	16.9262 Rand
ZMK	18145 Zambian Kwacha
ZWL	64.2296 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

06 July 2020 to

10 July 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	70,435.31	150,108.99	220,544.30
Total	70,435.31	150,108.99	220,544.30

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	8,557	24,877	33,434
Total	8,557	24,877	33,434

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	24,374.53	13,941.06	34,442.07	50,625.56	4,644.69	3,419.45	84,653.14	4,443.80	220,544.30
Total	24,374.53	13,941.06	34,442.07	50,625.56	4,644.69	3,419.45	84,653.14	4,443.80	220,544.30

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	3,562	6,708	10,120	860	1,358	8,667	523	33,434
Total	1,638	3,562	6,708	10,120	860	1,358	8,667	523	33,434

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	189,650.85	16,995.63	10,413.88	1,360.10	2,056.02	22.60	45.22	220,544.30
Total	189,650.85	16,995.63	10,413.88	1,360.10	2,056.02	22.60	45.22	220,544.30

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	31,795	875	453	131	175	3	3	33,434
Total	31,795	875	453	131	175	3	3	33,434

Interest Rate Turnover

Turnover for the period:

06 July 2020 to

10 July 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,678.94	490,066.73	498,745.67
Floating vs. Fixed	434,561.27	424,322.02	858,883.29
Overnight Index Swap	4,856.30	18,944.36	23,800.66
Total	448,096.52	933,333.11	1,381,429.63

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	184	1,087	1,270
Floating vs. Fixed	10,147	4,622	14,769
Overnight Index Swap	242	122	363
Total	10,572	5,830	16,402

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	23,353.41	0.00	4,732.94	733.42	6,743.37	6,180.40	457,002.13	498,745.67
Floating vs. Fixed	58,699.38	184,855.38	3,293.44	2,775.65	45,760.60	98,515.76	464,983.07	858,883.29
Overnight Index Swap	4,870.20	0.00	4,678.29	0.76	2,191.14	45.16	12,015.11	23,800.66
Total	86,922.99	184,855.38	12,704.67	3,509.83	54,695.11	104,741.32	934,000.32	1,381,429.63

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	325	0	40	45	62	173	626	1,270
Floating vs. Fixed	1,593	4,925	65	41	284	2,321	5,541	14,769
Overnight Index Swap	28	0	10	3	3	4	316	363
Total	1,945	4,925	115	89	349	2,498	6,482	16,402

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	427,709.56	47,382.12	14,946.95	5,362.19	2,010.92	694.58	639.35	498,745.67
Floating vs. Fixed	446,838.76	197,253.48	111,018.09	87,068.77	12,133.99	1,633.93	2,936.27	858,883.29
Overnight Index Swap	14,593.41	4,708.52	2,684.21	1,782.10	31.14	1.29	0.00	23,800.66
Total	889,141.73	249,344.12	128,649.25	94,213.06	14,176.05	2,329.80	3,575.61	1,381,429.63

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	145	187	289	282	119	72	177	1,270
Floating vs. Fixed	2,690	2,398	3,948	4,470	682	219	363	14,769
Overnight Index Swap	46	68	127	113	4	5	0	363
Total	2,881	2,653	4,364	4,865	805	296	540	16,402