

Foreign Exchange Position

Positions as at: 17 July 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	367,554.68	921,465.34	1,289,020.03
Total	367,554.68	921,465.34	1,289,020.03

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	36,621	112,782	149,403
Total	36,621	112,782	149,403

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	142,823.67	62,278.97	189,057.32	327,175.95	14,148.44	20,078.42	488,576.27	44,880.97	1,289,020.03
Total	142,823.67	62,278.97	189,057.32	327,175.95	14,148.44	20,078.42	488,576.27	44,880.97	1,289,020.03

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,148	14,510	26,406	43,815	3,062	5,591	42,506	5,365	149,403
Total	8,148	14,510	26,406	43,815	3,062	5,591	42,506	5,365	149,403

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	925,879.69	192,555.84	101,154.75	46,794.03	15,253.36	6,773.52	608.84	1,289,020.03
Total	925,879.69	192,555.84	101,154.75	46,794.03	15,253.36	6,773.52	608.84	1,289,020.03

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	126,363	10,905	6,057	3,281	1,882	838	77	149,403
Total	126,363	10,905	6,057	3,281	1,882	838	77	149,403

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.91	Afghani
ALL	108.43	Lek
AMD	483.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	571.987	Kwanza
ARS	71.207	Argentine Peso
AUD	1.4267	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7116	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.7135	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1901.54	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

17 July 2020

BND	1.3932	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.3698	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.133	Ngultrum
BWP	11.4286	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3508	Canadian Dollar
CDF	1923	Congolese Franc
CHF	0.9441	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	781	Chilean Peso
CNY	6.9885	Yuan Renminbi
COP	3614.61	Colombian Peso
COU	0.0758	Unidad de Valor Real
CRC	578.55	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.55	Cape Verde Escudo
CZK	23.355	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.525	Danish Krone
DOP	58.12	Dominican Peso
DZD	128.2	Algerian Dinar
EGP	15.92	Egyptian Pound
ERN	15	Nakfa
ETB	35.1189	Ethiopian Birr
EUR	0.8762	Euro
FJD	2.1459	Fiji Dollar
FKP	0.7935	Falkland Islands Pound
GBP	0.7947	Pound Sterling
GEL	3.053	Lari
GHS	5.7	Cedi
GIP	0.7936	Gibraltar Pound
GMD	51.9	Dalasi
GNF	9560	Guinea Franc
GTQ	7.685	Quetzal
GYD	207.68	Guyana Dollar
HKD	7.7519	Hong Kong Dollar
HNL	24.6381	Lempira
HRK	6.5995	Croatian Kuna
HTG	108.763	Gourde
HUF	309.69	Forint
IDR	14575	Rupiah
ILS	3.426	New Israeli Sheqel
INR	75.12	Indian Rupee

Foreign Exchange Position

Positions as at:

17 July 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.05	Iceland Krona
JMD	141.48	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.92	Yen
KES	107.3	Kenyan Shilling
KGS	77.6206	Som
KHR	4072.838	Riel
KMF	429.89	Comoro Franc
KPW	130	North Korean Won
KRW	1200.5	Won
KWD	0.3068	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	412.77	Tenge
LAK	9021.92	Kip
LBP	1504.98	Lebanese Pound
LKR	185.8	Sri Lanka Rupee
LRD	197.63	Liberian Dollar
LSL	16.5825	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3852	Libyan Dinar
MAD	9.5883	Moroccan Dirham
MDL	16.938	Moldovan Leu
MGA	3835	Malagasy Ariary
MKD	53.9	Denar
MMK	1375	Kyat
MNT	2785	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	39.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	728.43	Kwacha
MXN	22.322	Mexican Peso
MXV	3.4492	Mexican Unidad de Inversion (UDI)
MYR	4.26	Malaysian Ringgit
MZN	69.85	Metical
NAD	16.5628	Namibia Dollar
NGN	380.5	Naira
NIO	34.31	Cordoba Oro
NOK	9.266	Norwegian Krone
NPR	120.23	Nepalese Rupee
NZD	1.5211	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4938	Nuevo Sol

Foreign Exchange Position

Positions as at:

17 July 2020

PGK	3.3841	Kina
PHP	49.43	Philippine Peso
PKR	166.25	Pakistan Rupee
PLN	3.9219	Zloty
PYG	6894	Guarani
QAR	3.6415	Qatari Rial
RON	4.2413	Leu
RSD	102.97	Serbian Dinar
RUB	70.774	Russian Ruble
RWF	953.856	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8	Solomon Islands Dollar
SCR	17.59	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	9.0655	Swedish Krona
SGD	1.3888	Singapore Dollar
SHP	0.7914	Saint Helena Pound
SLL	9663.97	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	161.5006	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	1256	Syrian Pound
SZL	16.5885	Lilangeni
THB	31.53	Baht
TJS	10.3	Somoni
TMT	3.49	New Manat
TND	2.8179	Tunisian Dinar
TOP	2.2472	Pa'anga
TRY	6.8529	Turkish Lira
TTD	6.6974	Trinidad and Tobago Dollar
TWD	29.499	New Taiwan Dollar
TZS	2314	Tanzanian Shilling
UAH	27.169	Hryvnia
UGX	3685.11	Uganda Shilling
USD	1	US Dollar
UYU	43.82	Peso Uruguayo
UZS	10169.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23183	Dong
VUV	114.05	Vatu
WST	2.5316	Tala
XAF	570.6	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	575.84	CFA Franc BCEAO
XPF	104.41	CFP Franc

Foreign Exchange Position

Positions as at:

17 July 2020

YER	248.3	Yemeni Rial
ZAR	16.579	Rand
ZMK	18325	Zambian Kwacha
ZWL	67.1657	Zimbabwe Dollar

Interest Rate Position

Positions as at:

17 July 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	875,184.19	430,828.51	1,306,012.70
Floating vs. Fixed	8,860,652.57	4,052,133.12	12,912,785.69
Overnight Index Swap	646,928.55	505,020.29	1,151,948.84
Total	10,382,765.31	4,987,981.92	15,370,747.23

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,518	4,211	16,728
Floating vs. Fixed	212,113	126,189	338,302
Overnight Index Swap	11,879	7,932	19,811
Total	236,509	138,332	374,841

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	316,590.34	114.33	39,725.57	5,683.25	230,216.39	155,157.33	558,525.50	1,306,012.70
Floating vs. Fixed	2,217,618.01	1,833,087.06	280,484.29	52,137.45	1,081,929.32	2,423,089.77	5,024,439.78	12,912,785.69
Overnight Index Swap	147,008.61	0.00	128,807.44	228.01	46,155.90	46.70	829,702.18	1,151,948.84
Total	2,681,216.95	1,833,201.39	449,017.31	58,048.71	1,358,301.61	2,578,293.79	6,412,667.47	15,370,747.23

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,780	2	217	66	2,479	4,272	5,912	16,728
Floating vs. Fixed	72,836	59,394	5,195	1,350	15,516	69,850	114,161	338,302
Overnight Index Swap	777	0	624	3	318	8	18,081	19,811
Total	77,393	59,396	6,036	1,419	18,313	74,130	138,154	374,841

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	502,103.13	215,526.30	341,207.98	190,694.61	30,846.49	16,166.18	9,468.00	1,306,012.70
Floating vs. Fixed	5,556,999.13	2,059,942.80	3,260,076.44	1,582,635.47	192,426.88	127,764.53	132,940.45	12,912,785.69
Overnight Index Swap	874,075.27	102,989.90	149,519.78	21,735.85	1,474.35	1,158.62	995.07	1,151,948.84
Total	6,933,177.52	2,378,459.00	3,750,804.21	1,795,065.92	224,747.72	145,089.33	143,403.52	15,370,747.23

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	3,350	2,546	5,056	3,704	861	674	537	16,728
Floating vs. Fixed	72,194	47,105	126,523	71,243	9,107	5,877	6,256	338,302
Overnight Index Swap	6,139	4,280	8,546	701	55	57	33	19,811
Total	81,683	53,931	140,125	75,648	10,023	6,608	6,826	374,841

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

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AFN	76.91	Afghani
ALL	108.43	Lek
AMD	483.5	Armenian Dram
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ERN	15	Nakfa

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GHS	5.7	Cedi
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KRW	1200.5	Won
KWD	0.3068	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	412.77	Tenge
LAK	9021.92	Kip
LBP	1504.98	Lebanese Pound
LKR	185.8	Sri Lanka Rupee
LRD	197.63	Liberian Dollar
LSL	16.5825	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3852	Libyan Dinar

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17 July 2020

MAD	9.5883 Moroccan Dirham
MDL	16.938 Moldovan Leu
MGA	3835 Malagasy Ariary
MKD	53.9 Denar
MMK	1375 Kyat
MNT	2785 Tugrik
MOP	7.985 Pataca
MRO	356 Ouguiya
MUR	39.7 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	728.43 Kwacha
MXN	22.322 Mexican Peso
MXV	3.4492 Mexican Unidad de Inversion (UDI)
MYR	4.26 Malaysian Ringgit
MZN	69.85 Metical
NAD	16.5628 Namibia Dollar
NGN	380.5 Naira
NIO	34.31 Cordoba Oro
NOK	9.266 Norwegian Krone
NPR	120.23 Nepalese Rupee
NZD	1.5211 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.4938 Nuevo Sol
PGK	3.3841 Kina
PHP	49.43 Philippine Peso
PKR	166.25 Pakistan Rupee
PLN	3.9219 Zloty
PYG	6894 Guarani
QAR	3.6415 Qatari Rial
RON	4.2413 Leu
RSD	102.97 Serbian Dinar
RUB	70.774 Russian Ruble
RWF	953.856 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	8 Solomon Islands Dollar
SCR	17.59 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	9.0655 Swedish Krona
SGD	1.3888 Singapore Dollar
SHP	0.7914 Saint Helena Pound
SLL	9663.97 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

17 July 2020

SRD	7.43 Surinam Dollar
SSP	161.5006 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	16.5885 Lilangeni
THB	31.53 Baht
TJS	10.3 Somoni
TMT	3.49 New Manat
TND	2.8179 Tunisian Dinar
TOP	2.2472 Pa'anga
TRY	6.8529 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	29.499 New Taiwan Dollar
TZS	2314 Tanzanian Shilling
UAH	27.169 Hryvnia
UGX	3685.11 Uganda Shilling
USD	1 US Dollar
UYU	43.82 Peso Uruguayo
UZS	10169.6 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23183 Dong
VUV	114.05 Vatu
WST	2.5316 Tala
XAF	570.6 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	575.84 CFA Franc BCEAO
XPF	104.41 CFP Franc
YER	248.3 Yemeni Rial
ZAR	16.579 Rand
ZMK	18325 Zambian Kwacha
ZWL	67.1657 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

13 July 2020 to

17 July 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,327.08	144,800.06	214,127.13
Total	69,327.08	144,800.06	214,127.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	7,837	20,895	28,732
Total	7,837	20,895	28,732

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	19,193.23	12,887.58	33,770.61	55,331.26	3,100.15	4,077.66	75,809.92	9,956.73	214,127.13
Total	19,193.23	12,887.58	33,770.61	55,331.26	3,100.15	4,077.66	75,809.92	9,956.73	214,127.13

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,358	3,335	4,998	8,812	764	1,420	7,486	562	28,732
Total	1,358	3,335	4,998	8,812	764	1,420	7,486	562	28,732

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	190,269.31	14,923.01	5,311.12	946.07	2,167.15	480.17	30.31	214,127.13
Total	190,269.31	14,923.01	5,311.12	946.07	2,167.15	480.17	30.31	214,127.13

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	27,417	656	326	103	188	35	8	28,732
Total	27,417	656	326	103	188	35	8	28,732

Interest Rate Turnover

Turnover for the period:

13 July 2020 to

17 July 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,684.29	241,411.47	258,095.76
Floating vs. Fixed	369,186.21	361,952.01	731,138.21
Overnight Index Swap	53,460.47	39,303.40	92,763.87
Total	439,330.96	642,666.88	1,081,997.84

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	168	1,263	1,431
Floating vs. Fixed	8,958	4,175	13,133
Overnight Index Swap	441	108	549
Total	9,566	5,546	15,112

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,043.31	0.00	4,852.12	1,236.32	6,156.82	5,842.78	205,964.40	258,095.76
Floating vs. Fixed	84,836.41	129,365.79	6,087.82	2,977.76	19,719.15	101,450.39	386,700.90	731,138.21
Overnight Index Swap	7,456.34	0.00	442.62	228.01	448.93	26.06	84,161.91	92,763.87
Total	126,336.07	129,365.79	11,382.55	4,442.09	26,324.90	107,319.23	676,827.21	1,081,997.84

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	461	0	69	41	78	109	674	1,431
Floating vs. Fixed	1,718	3,163	105	61	258	2,567	5,263	13,133
Overnight Index Swap	27	0	5	3	1	4	509	549
Total	2,205	3,163	179	105	337	2,679	6,445	15,112

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	201,589.78	27,450.58	19,767.60	6,160.56	1,924.45	626.31	576.48	258,095.76
Floating vs. Fixed	404,164.86	116,683.59	104,999.16	88,387.55	13,101.77	959.37	2,841.93	731,138.21
Overnight Index Swap	80,522.41	7,817.49	2,093.17	2,313.12	6.48	0.58	10.63	92,763.87
Total	686,277.04	151,951.66	126,859.93	96,861.22	15,032.69	1,586.26	3,429.04	1,081,997.84

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	200	203	352	286	128	79	183	1,431
Floating vs. Fixed	2,898	1,757	3,167	4,152	686	105	369	13,133
Overnight Index Swap	113	141	138	149	2	2	4	549
Total	3,210	2,101	3,657	4,587	816	186	556	15,112