

Foreign Exchange Position

Positions as at: 24 July 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	351,802.93	918,488.15	1,270,291.08
Total	351,802.93	918,488.15	1,270,291.08

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	36,938	113,928	150,866
Total	36,938	113,928	150,866

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	143,504.21	64,825.80	175,607.85	326,239.71	14,268.82	19,856.22	485,455.06	40,533.41	1,270,291.08
Total	143,504.21	64,825.80	175,607.85	326,239.71	14,268.82	19,856.22	485,455.06	40,533.41	1,270,291.08

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,225	15,413	27,056	43,532	3,182	5,374	42,751	5,333	150,866
Total	8,225	15,413	27,056	43,532	3,182	5,374	42,751	5,333	150,866

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	913,808.54	192,081.87	96,674.24	44,419.17	15,965.97	6,742.64	598.65	1,270,291.08
Total	913,808.54	192,081.87	96,674.24	44,419.17	15,965.97	6,742.64	598.65	1,270,291.08

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	128,284	10,663	5,908	3,199	1,916	819	77	150,866
Total	128,284	10,663	5,908	3,199	1,916	819	77	150,866

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.97	Afghani
ALL	106.35	Lek
AMD	483.15	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	553.29	Kwanza
ARS	71.77	Argentine Peso
AUD	1.4	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7049	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6901	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1903.39	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

24 July 2020

BND	1.3883	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.1166	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.576	Ngultrum
BWP	11.3895	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3415	Canadian Dollar
CDF	1955	Congolese Franc
CHF	0.9295	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	767.1	Chilean Peso
CNY	6.9988	Yuan Renminbi
COP	3635.62	Colombian Peso
COU	0.0759	Unidad de Valor Real
CRC	580.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.18	Cape Verde Escudo
CZK	22.768	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4317	Danish Krone
DOP	58.3	Dominican Peso
DZD	127.55	Algerian Dinar
EGP	15.94	Egyptian Pound
ERN	15	Nakfa
ETB	35.05	Ethiopian Birr
EUR	0.8642	Euro
FJD	2.1299	Fiji Dollar
FKP	0.7868	Falkland Islands Pound
GBP	0.7852	Pound Sterling
GEL	3.045	Lari
GHS	5.75	Cedi
GIP	0.7867	Gibraltar Pound
GMD	51.9	Dalasi
GNF	9586	Guinea Franc
GTQ	7.685	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.752	Hong Kong Dollar
HNL	24.6199	Lempira
HRK	6.5001	Croatian Kuna
HTG	108.727	Gourde
HUF	300.53	Forint
IDR	14630	Rupiah
ILS	3.4218	New Israeli Sheqel
INR	74.6	Indian Rupee

Foreign Exchange Position

Positions as at:

24 July 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.23	Iceland Krona
JMD	144	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.14	Yen
KES	108.3	Kenyan Shilling
KGS	77.5395	Som
KHR	4071.43	Riel
KMF	424.44	Comoro Franc
KPW	130	North Korean Won
KRW	1197.22	Won
KWD	0.3067	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	413.07	Tenge
LAK	9043	Kip
LBP	1505.7	Lebanese Pound
LKR	185.75	Sri Lanka Rupee
LRD	198.6	Liberian Dollar
LSL	16.4763	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.382	Libyan Dinar
MAD	9.449	Moroccan Dirham
MDL	16.825	Moldovan Leu
MGA	3805	Malagasy Ariary
MKD	53.16	Denar
MMK	1384	Kyat
MNT	2788	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	39.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	731.22	Kwacha
MXN	22.358	Mexican Peso
MXV	3.4483	Mexican Unidad de Inversion (UDI)
MYR	4.247	Malaysian Ringgit
MZN	70	Metical
NAD	16.473	Namibia Dollar
NGN	380.5	Naira
NIO	34.25	Cordoba Oro
NOK	9.1389	Norwegian Krone
NPR	119.61	Nepalese Rupee
NZD	1.5006	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.506	Nuevo Sol

Foreign Exchange Position

Positions as at:

24 July 2020

PGK	3.3841	Kina
PHP	49.34	Philippine Peso
PKR	167.25	Pakistan Rupee
PLN	3.8204	Zloty
PYG	6953.28	Guarani
QAR	3.6415	Qatari Rial
RON	4.1765	Leu
RSD	101.53	Serbian Dinar
RUB	70.975	Russian Ruble
RWF	955.5464	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.9681	Solomon Islands Dollar
SCR	17.59	Seychelles Rupee
SDG	55	Sudanese Pound
SEK	8.8549	Swedish Krona
SGD	1.3853	Singapore Dollar
SHP	0.7844	Saint Helena Pound
SLL	9673.2	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	161.4901	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	16.473	Lilangeni
THB	31.6	Baht
TJS	10.3	Somoni
TMT	3.49	New Manat
TND	2.7849	Tunisian Dinar
TOP	2.1968	Pa'anga
TRY	6.848	Turkish Lira
TTD	6.7	Trinidad and Tobago Dollar
TWD	29.432	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	27.829	Hryvnia
UGX	3688	Uganda Shilling
USD	1	US Dollar
UYU	43.08	Peso Uruguayo
UZS	10180	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23184	Dong
VUV	113	Vatu
WST	2.5413	Tala
XAF	570.74	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	565.48	CFA Franc BCEAO
XPF	103.1	CFP Franc

Foreign Exchange Position

Positions as at:

24 July 2020

YER	249.8	Yemeni Rial
ZAR	16.4683	Rand
ZMK	5185	Zambian Kwacha
ZWL	70.3433	Zimbabwe Dollar

Interest Rate Position

Positions as at:

24 July 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	883,640.54	388,031.81	1,271,672.36
Floating vs. Fixed	8,904,516.11	4,017,448.34	12,921,964.46
Overnight Index Swap	665,293.17	507,921.66	1,173,214.84
Total	10,453,449.83	4,913,401.82	15,366,851.65

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,564	4,201	16,764
Floating vs. Fixed	213,800	125,688	339,487
Overnight Index Swap	11,897	7,917	19,814
Total	238,260	137,805	376,065

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	316,287.28	114.16	41,879.63	5,794.70	228,313.56	155,111.12	524,171.90	1,271,672.36
Floating vs. Fixed	2,190,636.95	1,848,643.85	284,645.75	52,765.98	1,067,193.73	2,420,354.83	5,057,723.37	12,921,964.46
Overnight Index Swap	143,906.45	0.00	126,314.56	230.77	45,827.78	59.60	856,875.68	1,173,214.84
Total	2,650,830.68	1,848,758.01	452,839.94	58,791.45	1,341,335.08	2,575,525.54	6,438,770.95	15,366,851.65

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,797	2	205	66	2,482	4,274	5,938	16,764
Floating vs. Fixed	71,880	60,020	5,199	1,349	15,415	70,156	115,470	339,487
Overnight Index Swap	771	0	620	3	322	9	18,089	19,814
Total	76,448	60,022	6,024	1,418	18,219	74,439	139,497	376,065

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	464,621.32	215,222.21	344,173.76	191,164.01	30,596.91	15,998.44	9,895.70	1,271,672.36
Floating vs. Fixed	5,550,781.84	2,052,867.67	3,273,624.48	1,590,856.10	193,540.89	127,060.71	133,232.75	12,921,964.46
Overnight Index Swap	892,417.14	104,067.16	151,357.89	21,698.33	1,482.71	1,188.55	1,003.05	1,173,214.84
Total	6,907,820.31	2,372,157.05	3,769,156.13	1,803,718.44	225,620.51	144,247.70	144,131.51	15,366,851.65

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	3,363	2,554	5,047	3,711	855	679	555	16,764
Floating vs. Fixed	72,838	46,996	126,500	72,115	9,105	5,720	6,215	339,487
Overnight Index Swap	6,152	4,276	8,530	711	55	57	33	19,814
Total	82,353	53,826	140,077	76,537	10,015	6,456	6,803	376,065

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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24 July 2020

AFN	76.97	Afghani
ALL	106.35	Lek
AMD	483.15	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
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DKK	6.4317	Danish Krone
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DZD	127.55	Algerian Dinar
EGP	15.94	Egyptian Pound
ERN	15	Nakfa

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ETB	35.05	Ethiopian Birr
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KWD	0.3067	Kuwaiti Dinar
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KZT	413.07	Tenge
LAK	9043	Kip
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LKR	185.75	Sri Lanka Rupee
LRD	198.6	Liberian Dollar
LSL	16.4763	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.382	Libyan Dinar

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Positions as at:

24 July 2020

MAD	9.449 Moroccan Dirham
MDL	16.825 Moldovan Leu
MGA	3805 Malagasy Ariary
MKD	53.16 Denar
MMK	1384 Kyat
MNT	2788 Tugrik
MOP	7.985 Pataca
MRO	356 Ouguiya
MUR	39.9 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	731.22 Kwacha
MXN	22.358 Mexican Peso
MXV	3.4483 Mexican Unidad de Inversion (UDI)
MYR	4.247 Malaysian Ringgit
MZN	70 Metical
NAD	16.473 Namibia Dollar
NGN	380.5 Naira
NIO	34.25 Cordoba Oro
NOK	9.1389 Norwegian Krone
NPR	119.61 Nepalese Rupee
NZD	1.5006 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.506 Nuevo Sol
PGK	3.3841 Kina
PHP	49.34 Philippine Peso
PKR	167.25 Pakistan Rupee
PLN	3.8204 Zloty
PYG	6953.28 Guarani
QAR	3.6415 Qatari Rial
RON	4.1765 Leu
RSD	101.53 Serbian Dinar
RUB	70.975 Russian Ruble
RWF	955.5464 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	7.9681 Solomon Islands Dollar
SCR	17.59 Seychelles Rupee
SDG	55 Sudanese Pound
SEK	8.8549 Swedish Krona
SGD	1.3853 Singapore Dollar
SHP	0.7844 Saint Helena Pound
SLL	9673.2 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

24 July 2020

SRD	7.43 Surinam Dollar
SSP	161.4901 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	16.473 Lilangeni
THB	31.6 Baht
TJS	10.3 Somoni
TMT	3.49 New Manat
TND	2.7849 Tunisian Dinar
TOP	2.1968 Pa'anga
TRY	6.848 Turkish Lira
TTD	6.7 Trinidad and Tobago Dollar
TWD	29.432 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	27.829 Hryvnia
UGX	3688 Uganda Shilling
USD	1 US Dollar
UYU	43.08 Peso Uruguayo
UZS	10180 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23184 Dong
VUV	113 Vatu
WST	2.5413 Tala
XAF	570.74 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	565.48 CFA Franc BCEAO
XPF	103.1 CFP Franc
YER	249.8 Yemeni Rial
ZAR	16.4683 Rand
ZMK	5185 Zambian Kwacha
ZWL	70.3433 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

20 July 2020 to

24 July 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,339.24	148,154.57	217,493.80
Total	69,339.24	148,154.57	217,493.80

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	9,580	25,283	34,863
Total	9,580	25,283	34,863

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	21,861.35	15,435.78	36,753.73	58,273.93	2,962.42	4,757.72	73,027.74	4,421.13	217,493.80
Total	21,861.35	15,435.78	36,753.73	58,273.93	2,962.42	4,757.72	73,027.74	4,421.13	217,493.80

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,349	4,887	7,021	10,905	646	1,199	8,202	654	34,863
Total	1,349	4,887	7,021	10,905	646	1,199	8,202	654	34,863

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	188,124.49	19,425.86	4,204.08	2,477.69	3,131.35	112.84	17.50	217,493.80
Total	188,124.49	19,425.86	4,204.08	2,477.69	3,131.35	112.84	17.50	217,493.80

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	33,446	801	248	134	221	10	4	34,863
Total	33,446	801	248	134	221	10	4	34,863

Interest Rate Turnover

Turnover for the period:

20 July 2020 to

24 July 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	32,087.65	260,770.64	292,858.29
Floating vs. Fixed	430,403.58	325,221.55	755,625.13
Overnight Index Swap	377,709.24	26,421.16	404,130.40
Total	840,200.47	612,413.36	1,452,613.83

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	483	1,170	1,653
Floating vs. Fixed	11,854	3,597	15,451
Overnight Index Swap	606	110	716
Total	12,943	4,877	17,820

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	21,363.39	0.00	6,669.10	1,062.72	5,446.38	3,881.77	254,434.94	292,858.29
Floating vs. Fixed	48,528.97	90,378.19	5,667.43	764.56	9,993.12	83,184.11	517,108.75	755,625.13
Overnight Index Swap	3,316.52	0.00	1,037.58	0.00	0.00	51.60	399,724.70	404,130.40
Total	73,208.88	90,378.19	13,374.11	1,827.28	15,439.50	87,117.48	1,171,268.39	1,452,613.83

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	379	0	73	30	93	121	958	1,653
Floating vs. Fixed	1,018	2,145	85	16	172	3,307	8,710	15,451
Overnight Index Swap	18	0	2	0	0	4	692	716
Total	1,414	2,145	160	46	265	3,431	10,360	17,820

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	211,292.45	35,946.94	25,006.28	13,729.60	3,922.75	928.67	2,031.61	292,858.29
Floating vs. Fixed	378,228.28	133,414.16	138,420.07	88,536.15	12,353.64	1,310.00	3,362.83	755,625.13
Overnight Index Swap	392,110.30	6,392.49	4,166.89	1,453.44	6.70	0.58	0.00	404,130.40
Total	981,631.03	175,753.59	167,593.24	103,719.19	16,283.09	2,239.25	5,394.45	1,452,613.83

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	129	194	366	430	182	90	264	1,653
Floating vs. Fixed	3,177	1,750	3,935	5,425	652	123	392	15,451
Overnight Index Swap	367	86	168	87	4	4	0	716
Total	3,673	2,029	4,468	5,941	838	217	655	17,820