

## Foreign Exchange Position

Positions as at: 31 July 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	367,962.73	948,545.52	1,316,508.25
<b>Total</b>	<b>367,962.73</b>	<b>948,545.52</b>	<b>1,316,508.25</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	39,288	120,268	159,556
<b>Total</b>	<b>39,288</b>	<b>120,268</b>	<b>159,556</b>

### 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	148,888.86	65,611.36	173,312.84	330,329.65	14,363.67	20,293.61	512,485.33	51,222.93	1,316,508.25
<b>Total</b>	<b>148,888.86</b>	<b>65,611.36</b>	<b>173,312.84</b>	<b>330,329.65</b>	<b>14,363.67</b>	<b>20,293.61</b>	<b>512,485.33</b>	<b>51,222.93</b>	<b>1,316,508.25</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,455	15,917	27,570	46,994	3,164	5,687	46,272	5,497	159,556
<b>Total</b>	<b>8,455</b>	<b>15,917</b>	<b>27,570</b>	<b>46,994</b>	<b>3,164</b>	<b>5,687</b>	<b>46,272</b>	<b>5,497</b>	<b>159,556</b>

### 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	967,202.44	192,750.74	91,220.23	42,677.67	15,253.92	6,822.94	580.31	1,316,508.25
<b>Total</b>	<b>967,202.44</b>	<b>192,750.74</b>	<b>91,220.23</b>	<b>42,677.67</b>	<b>15,253.92</b>	<b>6,822.94</b>	<b>580.31</b>	<b>1,316,508.25</b>

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	137,258	10,708	5,740	3,105	1,842	828	75	159,556
<b>Total</b>	<b>137,258</b>	<b>10,708</b>	<b>5,740</b>	<b>3,105</b>	<b>1,842</b>	<b>828</b>	<b>75</b>	<b>159,556</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	76.63	Afghani
ALL	104.61	Lek
AMD	483.4	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	551.81	Kwanza
ARS	72.19	Argentine Peso
AUD	1.3908	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6937	Azerbaijani Manat
BAM	1.6651	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6584	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1901.28	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

31 July 2020

BND	1.383	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.1692	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.748	Ngultrum
BWP	11.3766	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.334	Canadian Dollar
CDF	1963.33	Congolese Franc
CHF	0.9124	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	757.01	Chilean Peso
CNY	7.0014	Yuan Renminbi
COP	3704.6	Colombian Peso
COU	0.074	Unidad de Valor Real
CRC	579.21	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.73	Cape Verde Escudo
CZK	22.197	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3107	Danish Krone
DOP	58.17	Dominican Peso
DZD	127.38	Algerian Dinar
EGP	15.92	Egyptian Pound
ERN	15.02	Nakfa
ETB	35.0797	Ethiopian Birr
EUR	0.8479	Euro
FJD	2.1218	Fiji Dollar
FKP	0.7694	Falkland Islands Pound
GBP	0.7694	Pound Sterling
GEL	3.0708	Lari
GHS	5.7	Cedi
GIP	0.7729	Gibraltar Pound
GMD	51.58	Dalasi
GNF	9540.88	Guinea Franc
GTQ	7.683	Quetzal
GYD	207.68	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.58	Lempira
HRK	6.3537	Croatian Kuna
HTG	109.339	Gourde
HUF	292.47	Forint
IDR	14470	Rupiah
ILS	3.4019	New Israeli Sheqel
INR	74.9228	Indian Rupee

## Foreign Exchange Position

Positions as at:

31 July 2020

IQD	1189	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	134.69	Iceland Krona
JMD	145.71	Jamaican Dollar
JOD	0.7077	Jordanian Dinar
JPY	104.91	Yen
KES	107.6	Kenyan Shilling
KGS	76.7805	Som
KHR	4071.84	Riel
KMF	419.41	Comoro Franc
KPW	130	North Korean Won
KRW	1189.79	Won
KWD	0.3055	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	417.67	Tenge
LAK	9032.9	Kip
LBP	1505.5	Lebanese Pound
LKR	185.7	Sri Lanka Rupee
LRD	198.5	Liberian Dollar
LSL	16.5363	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3657	Libyan Dinar
MAD	9.3269	Moroccan Dirham
MDL	16.503	Moldovan Leu
MGA	3797.49	Malagasy Ariary
MKD	52.16	Denar
MMK	1363	Kyat
MNT	2810	Tugrik
MOP	7.98	Pataca
MRO	356	Ouguiya
MUR	39.55	Mauritius Rupee
MVR	15.38	Rufiyaa
MWK	734.98	Kwacha
MXN	21.961	Mexican Peso
MXV	3.3807	Mexican Unidad de Inversion (UDI)
MYR	4.241	Malaysian Ringgit
MZN	70.08	Metical
NAD	16.487	Namibia Dollar
NGN	380.5	Naira
NIO	34.42	Cordoba Oro
NOK	9.0292	Norwegian Krone
NPR	119.68	Nepalese Rupee
NZD	1.499	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4977	Nuevo Sol

## Foreign Exchange Position

Positions as at:

31 July 2020

PGK	3.4188	Kina
PHP	49.02	Philippine Peso
PKR	165.99	Pakistan Rupee
PLN	3.7332	Zloty
PYG	6938	Guarani
QAR	3.6415	Qatari Rial
RON	4.0972	Leu
RSD	99.6	Serbian Dinar
RUB	72.4733	Russian Ruble
RWF	940.45	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	17.7712	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.7141	Swedish Krona
SGD	1.3733	Singapore Dollar
SHP	0.7703	Saint Helena Pound
SLL	9640.68	Leone
SOS	575	Somali Shilling
SRD	7.396	Surinam Dollar
SSP	161.6025	South Sudanese Pound
STD	21005	Dobra
SVC	8.7323	El Salvador Colon
SYR	1256	Syrian Pound
SZL	16.539	Lilangeni
THB	31.41	Baht
TJS	10.305	Somoni
TMT	3.49	New Manat
TND	2.7545	Tunisian Dinar
TOP	2.1954	Pa'anga
TRY	6.9828	Turkish Lira
TTD	6.7247	Trinidad and Tobago Dollar
TWD	29.256	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	27.6	Hryvnia
UGX	3676.3	Uganda Shilling
USD	1	US Dollar
UYU	42.38	Peso Uruguayo
UZS	10182.2	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23175	Dong
VUV	113.1	Vatu
WST	2.5374	Tala
XAF	552.9	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	555.33	CFA Franc BCEAO
XPF	101.1	CFP Franc

## Foreign Exchange Position

Positions as at:

31 July 2020

YER	249.3	Yemeni Rial
ZAR	16.5486	Rand
ZMK	18206	Zambian Kwacha
ZWL	74.8406	Zimbabwe Dollar

## Interest Rate Position

Positions as at: 31 July 2020

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	887,300.26	413,138.58	1,300,438.85
Floating vs. Fixed	8,907,266.32	4,030,299.80	12,937,566.12
Overnight Index Swap	671,884.55	505,226.76	1,177,111.31
<b>Total</b>	<b>10,466,451.13</b>	<b>4,948,665.14</b>	<b>15,415,116.28</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,581	4,165	16,745
Floating vs. Fixed	214,415	125,786	340,200
Overnight Index Swap	11,912	7,905	19,817
<b>Total</b>	<b>238,907</b>	<b>137,855</b>	<b>376,762</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	311,475.98	114.12	42,281.49	6,680.59	223,740.38	154,881.79	561,264.48	1,300,438.85
Floating vs. Fixed	2,199,003.41	1,852,244.11	290,165.83	53,913.63	1,094,011.50	2,422,673.65	5,025,554.00	12,937,566.12
Overnight Index Swap	141,000.45	0.00	129,096.64	235.51	45,681.91	33.81	861,062.99	1,177,111.31
<b>Total</b>	<b>2,651,479.84</b>	<b>1,852,358.23</b>	<b>461,543.96</b>	<b>60,829.73</b>	<b>1,363,433.79</b>	<b>2,577,589.24</b>	<b>6,447,881.48</b>	<b>15,415,116.28</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,758	2	200	64	2,481	4,299	5,941	16,745
Floating vs. Fixed	71,897	60,588	5,208	1,345	15,549	70,423	115,192	340,200
Overnight Index Swap	765	0	619	3	320	7	18,103	19,817
<b>Total</b>	<b>76,420</b>	<b>60,590</b>	<b>6,027</b>	<b>1,412</b>	<b>18,350</b>	<b>74,729</b>	<b>139,236</b>	<b>376,762</b>

### 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	486,153.49	218,150.19	346,027.17	193,196.37	30,822.58	16,296.95	9,792.10	1,300,438.85
Floating vs. Fixed	5,566,907.47	2,040,468.41	3,277,048.53	1,592,774.71	195,480.44	128,886.04	136,000.53	12,937,566.12
Overnight Index Swap	895,314.19	104,277.38	151,506.97	22,085.36	1,542.76	1,212.13	1,172.50	1,177,111.31
<b>Total</b>	<b>6,948,375.15</b>	<b>2,362,895.99</b>	<b>3,774,582.67</b>	<b>1,808,056.44</b>	<b>227,845.78</b>	<b>146,395.11</b>	<b>146,965.13</b>	<b>15,415,116.28</b>

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	3,341	2,552	5,036	3,730	858	683	545	16,745
Floating vs. Fixed	73,039	46,823	127,000	72,160	9,121	5,745	6,314	340,200
Overnight Index Swap	6,128	4,270	8,523	745	58	57	36	19,817
<b>Total</b>	<b>82,508</b>	<b>53,645</b>	<b>140,559</b>	<b>76,635</b>	<b>10,037</b>	<b>6,485</b>	<b>6,895</b>	<b>376,762</b>

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DKK	6.3107	Danish Krone
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EGP	15.92	Egyptian Pound
ERN	15.02	Nakfa

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LRD	198.5	Liberian Dollar
LSL	16.5363	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3657	Libyan Dinar

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Positions as at:

31 July 2020

MAD	9.3269 Moroccan Dirham
MDL	16.503 Moldovan Leu
MGA	3797.49 Malagasy Ariary
MKD	52.16 Denar
MMK	1363 Kyat
MNT	2810 Tugrik
MOP	7.98 Pataca
MRO	356 Ouguiya
MUR	39.55 Mauritius Rupee
MVR	15.38 Rufiyaa
MWK	734.98 Kwacha
MXN	21.961 Mexican Peso
MXV	3.3807 Mexican Unidad de Inversion (UDI)
MYR	4.241 Malaysian Ringgit
MZN	70.08 Metical
NAD	16.487 Namibia Dollar
NGN	380.5 Naira
NIO	34.42 Cordoba Oro
NOK	9.0292 Norwegian Krone
NPR	119.68 Nepalese Rupee
NZD	1.499 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.4977 Nuevo Sol
PGK	3.4188 Kina
PHP	49.02 Philippine Peso
PKR	165.99 Pakistan Rupee
PLN	3.7332 Zloty
PYG	6938 Guarani
QAR	3.6415 Qatari Rial
RON	4.0972 Leu
RSD	99.6 Serbian Dinar
RUB	72.4733 Russian Ruble
RWF	940.45 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	17.7712 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.7141 Swedish Krona
SGD	1.3733 Singapore Dollar
SHP	0.7703 Saint Helena Pound
SLL	9640.68 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

31 July 2020

SRD	7.396 Surinam Dollar
SSP	161.6025 South Sudanese Pound
STD	21005 Dobra
SVC	8.7323 El Salvador Colon
SYP	1256 Syrian Pound
SZL	16.539 Lilangeni
THB	31.41 Baht
TJS	10.305 Somoni
TMT	3.49 New Manat
TND	2.7545 Tunisian Dinar
TOP	2.1954 Pa'anga
TRY	6.9828 Turkish Lira
TTD	6.7247 Trinidad and Tobago Dollar
TWD	29.256 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	27.6 Hryvnia
UGX	3676.3 Uganda Shilling
USD	1 US Dollar
UYU	42.38 Peso Uruguayo
UZS	10182.2 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23175 Dong
VUV	113.1 Vatu
WST	2.5374 Tala
XAF	552.9 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	555.33 CFA Franc BCEAO
XPF	101.1 CFP Franc
YER	249.3 Yemeni Rial
ZAR	16.5486 Rand
ZMK	18206 Zambian Kwacha
ZWL	74.8406 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

27 July 2020 to

31 July 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,425.32	167,059.06	241,484.38
Total	74,425.32	167,059.06	241,484.38

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,627	28,223	38,850
Total	10,627	28,223	38,850

### 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	25,521.83	14,050.62	33,236.31	54,621.08	2,460.06	3,906.12	91,978.57	15,709.78	241,484.38
Total	25,521.83	14,050.62	33,236.31	54,621.08	2,460.06	3,906.12	91,978.57	15,709.78	241,484.38

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,648	3,928	6,598	12,810	482	1,418	11,284	684	38,850
Total	1,648	3,928	6,598	12,810	482	1,418	11,284	684	38,850

### 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	215,445.20	17,406.40	4,437.42	1,107.14	2,868.95	214.86	4.40	241,484.38
Total	215,445.20	17,406.40	4,437.42	1,107.14	2,868.95	214.86	4.40	241,484.38

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	37,463	843	275	102	152	14	2	38,850
Total	37,463	843	275	102	152	14	2	38,850

## Interest Rate Turnover

Turnover for the period:

27 July 2020 to

31 July 2020

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,917.58	422,304.43	430,222.01
Floating vs. Fixed	290,426.51	486,806.37	777,232.88
Overnight Index Swap	21,504.96	17,831.18	39,336.14
<b>Total</b>	<b>319,849.05</b>	<b>926,941.98</b>	<b>1,246,791.03</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	146	1,281	1,427
Floating vs. Fixed	6,279	4,045	10,324
Overnight Index Swap	375	141	516
<b>Total</b>	<b>6,800</b>	<b>5,467</b>	<b>12,267</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	28,640.09	0.00	7,918.37	3,685.02	8,581.27	5,561.79	375,835.47	430,222.01
Floating vs. Fixed	83,989.93	46,197.92	9,183.88	3,620.06	22,560.25	61,524.26	550,156.58	777,232.88
Overnight Index Swap	4,228.00	0.00	937.43	0.00	0.00	0.00	34,170.71	39,336.14
<b>Total</b>	<b>116,858.03</b>	<b>46,197.92</b>	<b>18,039.68</b>	<b>7,305.07</b>	<b>31,141.52</b>	<b>67,086.05</b>	<b>960,162.77</b>	<b>1,246,791.03</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	348	0	71	57	109	152	691	1,427
Floating vs. Fixed	1,023	1,674	109	45	263	1,646	5,565	10,324
Overnight Index Swap	14	0	42	0	0	0	460	516
<b>Total</b>	<b>1,385</b>	<b>1,674</b>	<b>222</b>	<b>102</b>	<b>372</b>	<b>1,798</b>	<b>6,715</b>	<b>12,267</b>

### 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	349,090.51	44,488.16	25,160.58	8,139.50	1,753.90	485.97	1,103.38	430,222.01
Floating vs. Fixed	423,542.17	122,796.39	126,565.00	86,081.28	11,569.29	1,263.25	5,415.50	777,232.88
Overnight Index Swap	26,588.25	5,836.22	4,426.38	2,055.79	78.50	0.99	350.00	39,336.14
<b>Total</b>	<b>799,220.94</b>	<b>173,120.77</b>	<b>156,151.96</b>	<b>96,276.57</b>	<b>13,401.70</b>	<b>1,750.21</b>	<b>6,868.88</b>	<b>1,246,791.03</b>

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	177	185	323	306	132	89	217	1,427
Floating vs. Fixed	1,933	1,171	2,503	3,563	582	114	459	10,324
Overnight Index Swap	98	69	173	156	10	4	7	516
<b>Total</b>	<b>2,208</b>	<b>1,424</b>	<b>2,998</b>	<b>4,024</b>	<b>724</b>	<b>207</b>	<b>683</b>	<b>12,267</b>