

Foreign Exchange Position

Positions as at: 14 August 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	364,923.69	932,018.81	1,296,942.50
Total	364,923.69	932,018.81	1,296,942.50

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	39,582	120,794	160,376
Total	39,582	120,794	160,376

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	140,405.64	62,396.94	164,567.74	333,103.80	16,362.65	22,770.09	511,548.28	45,787.36	1,296,942.50
Total	140,405.64	62,396.94	164,567.74	333,103.80	16,362.65	22,770.09	511,548.28	45,787.36	1,296,942.50

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,409	15,476	25,986	48,815	3,447	5,981	46,837	5,425	160,376
Total	8,409	15,476	25,986	48,815	3,447	5,981	46,837	5,425	160,376

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	940,774.37	197,064.18	95,857.89	38,674.85	16,887.32	6,743.01	940.89	1,296,942.50
Total	940,774.37	197,064.18	95,857.89	38,674.85	16,887.32	6,743.01	940.89	1,296,942.50

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	137,522	11,048	6,044	2,896	1,953	842	71	160,376
Total	137,522	11,048	6,044	2,896	1,953	842	71	160,376

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.92	Afghani
ALL	104.75	Lek
AMD	484	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	584	Kwanza
ARS	73.04	Argentine Peso
AUD	1.3959	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6557	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6594	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	1907.3	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

14 August 2020

BND	1.3715	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.4333	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.775	Ngultrum
BWP	11.655	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3244	Canadian Dollar
CDF	1951.62	Congolese Franc
CHF	0.912	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	791.75	Chilean Peso
CNY	6.9363	Yuan Renminbi
COP	3755	Colombian Peso
COU	0.0733	Unidad de Valor Real
CRC	593	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.44	Cape Verde Escudo
CZK	22.16	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3179	Danish Krone
DOP	58.35	Dominican Peso
DZD	128.4	Algerian Dinar
EGP	15.92	Egyptian Pound
ERN	15	Nakfa
ETB	35.5281	Ethiopian Birr
EUR	0.8485	Euro
FJD	2.1317	Fiji Dollar
FKP	0.7666	Falkland Islands Pound
GBP	0.7671	Pound Sterling
GEL	3.0685	Lari
GHS	5.7	Cedi
GIP	0.7665	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9590	Guinea Franc
GTQ	7.695	Quetzal
GYD	207.58	Guyana Dollar
HKD	7.7513	Hong Kong Dollar
HNL	24.485	Lempira
HRK	6.3584	Croatian Kuna
HTG	111.414	Gourde
HUF	292.87	Forint
IDR	14685	Rupiah
ILS	3.4082	New Israeli Sheqel
INR	74.79	Indian Rupee

Foreign Exchange Position

Positions as at:

14 August 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.51	Iceland Krona
JMD	146.8	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.89	Yen
KES	108.35	Kenyan Shilling
KGS	77.8562	Som
KHR	4085	Riel
KMF	415.45	Comoro Franc
KPW	130	North Korean Won
KRW	1183.23	Won
KWD	0.3059	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	419.17	Tenge
LAK	9075	Kip
LBP	1505.5	Lebanese Pound
LKR	182.9	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	17.4575	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3707	Libyan Dinar
MAD	9.2418	Moroccan Dirham
MDL	16.545	Moldovan Leu
MGA	3805	Malagasy Ariary
MKD	52.04	Denar
MMK	1369	Kyat
MNT	2817	Tugrik
MOP	7.984	Pataca
MRO	356	Ouguiya
MUR	39.85	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	735.02	Kwacha
MXN	22.342	Mexican Peso
MXV	3.4322	Mexican Unidad de Inversion (UDI)
MYR	4.191	Malaysian Ringgit
MZN	70.4	Metical
NAD	17.42	Namibia Dollar
NGN	380.5	Naira
NIO	34.46	Cordoba Oro
NOK	8.9404	Norwegian Krone
NPR	119.73	Nepalese Rupee
NZD	1.52	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.5657	Nuevo Sol

Foreign Exchange Position

Positions as at:

14 August 2020

PGK	3.3841	Kina
PHP	48.93	Philippine Peso
PKR	167.5	Pakistan Rupee
PLN	3.732	Zloty
PYG	6944.14	Guarani
QAR	3.6415	Qatari Rial
RON	4.1004	Leu
RSD	99.74	Serbian Dinar
RUB	73.6175	Russian Ruble
RWF	960.116	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	8.0386	Solomon Islands Dollar
SCR	17.76	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.6788	Swedish Krona
SGD	1.372	Singapore Dollar
SHP	0.7669	Saint Helena Pound
SLL	9710.59	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	161.7442	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	1256	Syrian Pound
SZL	17.4635	Lilangeni
THB	31.05	Baht
TJS	10.305	Somoni
TMT	3.49	New Manat
TND	2.7172	Tunisian Dinar
TOP	2.2075	Pa'anga
TRY	7.3282	Turkish Lira
TTD	6.7	Trinidad and Tobago Dollar
TWD	29.354	New Taiwan Dollar
TZS	2320	Tanzanian Shilling
UAH	27.499	Hryvnia
UGX	3670	Uganda Shilling
USD	1	US Dollar
UYU	42.45	Peso Uruguayo
UZS	10226.7	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23175	Dong
VUV	111.61	Vatu
WST	2.5458	Tala
XAF	551.04	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	554.95	CFA Franc BCEAO
XPF	101.12	CFP Franc

Foreign Exchange Position

Positions as at:

14 August 2020

YER	248.8 Yemeni Rial
ZAR	17.4557 Rand
ZWL	78.4546 Zimbabwe Dollar

Interest Rate Position

Positions as at:

14 August 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	866,661.24	365,064.49	1,231,725.73
Floating vs. Fixed	8,872,540.41	3,981,053.84	12,853,594.25
Overnight Index Swap	626,324.96	495,188.27	1,121,513.23
Total	10,365,526.61	4,841,306.60	15,206,833.21

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,495	4,110	16,604
Floating vs. Fixed	215,599	126,118	341,717
Overnight Index Swap	11,932	7,772	19,704
Total	240,026	138,000	378,025

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	309,909.41	115.19	41,884.53	5,470.44	219,094.62	152,002.08	503,249.46	1,231,725.73
Floating vs. Fixed	2,217,158.94	1,902,560.23	301,978.62	53,646.33	1,141,341.56	2,394,996.96	4,841,911.61	12,853,594.25
Overnight Index Swap	136,377.52	0.00	133,307.06	262.62	44,004.10	33.80	807,528.13	1,121,513.23
Total	2,663,445.87	1,902,675.42	477,170.21	59,379.39	1,404,440.29	2,547,032.83	6,152,689.20	15,206,833.21

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,767	2	198	63	2,464	4,257	5,853	16,604
Floating vs. Fixed	72,323	61,719	5,209	1,346	15,709	70,628	114,784	341,717
Overnight Index Swap	760	0	627	6	333	7	17,971	19,704
Total	76,850	61,721	6,034	1,415	18,506	74,892	138,608	378,025

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	431,240.61	211,042.09	341,341.54	190,490.80	30,895.88	16,606.01	10,108.79	1,231,725.73
Floating vs. Fixed	5,442,380.87	2,033,257.04	3,322,330.74	1,593,414.36	195,793.48	127,299.75	139,118.01	12,853,594.25
Overnight Index Swap	836,521.84	105,237.63	152,624.43	23,144.74	1,592.50	1,379.78	1,012.31	1,121,513.23
Total	6,710,143.33	2,349,536.77	3,816,296.71	1,807,049.90	228,281.86	145,285.54	150,239.11	15,206,833.21

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	3,234	2,542	4,990	3,702	868	702	566	16,604
Floating vs. Fixed	72,374	46,902	128,993	72,071	9,139	5,725	6,516	341,717
Overnight Index Swap	6,014	4,190	8,555	790	56	66	33	19,704
Total	81,622	53,634	142,538	76,563	10,063	6,493	7,115	378,025

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AED	3.6728	UAE Dirham

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MXV	3.4322 Mexican Unidad de Inversion (UDI)
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NOK	8.9404 Norwegian Krone
NPR	119.73 Nepalese Rupee
NZD	1.52 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.5657 Nuevo Sol
PGK	3.3841 Kina
PHP	48.93 Philippine Peso
PKR	167.5 Pakistan Rupee
PLN	3.732 Zloty
PYG	6944.14 Guarani
QAR	3.6415 Qatari Rial
RON	4.1004 Leu
RSD	99.74 Serbian Dinar
RUB	73.6175 Russian Ruble
RWF	960.116 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	8.0386 Solomon Islands Dollar
SCR	17.76 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.6788 Swedish Krona
SGD	1.372 Singapore Dollar
SHP	0.7669 Saint Helena Pound
SLL	9710.59 Leone
SOS	575 Somali Shilling

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Positions as at:

14 August 2020

SRD	7.43 Surinam Dollar
SSP	161.7442 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	17.4635 Lilangeni
THB	31.05 Baht
TJS	10.305 Somoni
TMT	3.49 New Manat
TND	2.7172 Tunisian Dinar
TOP	2.2075 Pa'anga
TRY	7.3282 Turkish Lira
TTD	6.7 Trinidad and Tobago Dollar
TWD	29.354 New Taiwan Dollar
TZS	2320 Tanzanian Shilling
UAH	27.499 Hryvnia
UGX	3670 Uganda Shilling
USD	1 US Dollar
UYU	42.45 Peso Uruguayo
UZS	10226.7 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23175 Dong
VUV	111.61 Vatu
WST	2.5458 Tala
XAF	551.04 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	554.95 CFA Franc BCEAO
XPF	101.12 CFP Franc
YER	248.8 Yemeni Rial
ZAR	17.4557 Rand
ZWL	78.4546 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

10 August 2020 to

14 August 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	72,294.93	156,724.18	229,019.12
Total	72,294.93	156,724.18	229,019.12

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	9,731	23,689	33,420
Total	9,731	23,689	33,420

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	19,873.50	12,329.25	27,982.71	57,038.07	5,121.19	4,730.54	91,782.95	10,160.90	229,019.12
Total	19,873.50	12,329.25	27,982.71	57,038.07	5,121.19	4,730.54	91,782.95	10,160.90	229,019.12

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,518	3,647	5,517	10,099	967	1,399	9,638	636	33,420
Total	1,518	3,647	5,517	10,099	967	1,399	9,638	636	33,420

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	198,900.20	17,891.65	6,624.79	1,781.95	3,004.01	251.96	564.55	229,019.12
Total	198,900.20	17,891.65	6,624.79	1,781.95	3,004.01	251.96	564.55	229,019.12

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	31,766	977	346	105	201	22	3	33,420
Total	31,766	977	346	105	201	22	3	33,420

Interest Rate Turnover

Turnover for the period:

10 August 2020 to

14 August 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,264.95	221,642.31	229,907.26
Floating vs. Fixed	307,823.10	419,874.33	727,697.43
Overnight Index Swap	45,702.16	48,853.48	94,555.64
Total	361,790.21	690,370.12	1,052,160.33

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	154	1,060	1,214
Floating vs. Fixed	6,973	3,924	10,896
Overnight Index Swap	488	140	628
Total	7,614	5,124	12,738

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	17,365.72	0.00	3,763.39	1,441.87	9,672.73	2,576.28	195,087.26	229,907.26
Floating vs. Fixed	78,637.41	40,773.52	10,414.80	811.08	144,621.17	51,038.11	401,401.32	727,697.43
Overnight Index Swap	3,377.75	0.00	2,648.64	26.40	449.06	0.00	88,053.79	94,555.64
Total	99,380.89	40,773.52	16,826.83	2,279.36	154,742.97	53,614.39	684,542.37	1,052,160.33

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	326	0	36	43	55	76	678	1,214
Floating vs. Fixed	1,658	1,376	102	22	305	1,560	5,873	10,896
Overnight Index Swap	10	0	7	3	6	0	603	628
Total	1,994	1,376	145	68	366	1,636	7,154	12,738

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	178,512.20	27,849.60	14,258.23	6,431.81	1,238.28	334.78	1,282.37	229,907.26
Floating vs. Fixed	362,540.29	128,591.51	134,126.62	74,937.49	18,296.79	1,817.01	7,387.72	727,697.43
Overnight Index Swap	74,159.90	13,121.35	4,298.42	2,656.53	243.83	75.35	0.26	94,555.64
Total	615,212.39	169,562.46	152,683.28	84,025.82	19,778.90	2,227.14	8,670.35	1,052,160.33

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	140	144	269	270	118	70	204	1,214
Floating vs. Fixed	1,653	1,261	3,138	3,270	862	102	612	10,896
Overnight Index Swap	98	132	247	136	9	6	1	628
Total	1,891	1,536	3,654	3,676	989	178	816	12,738