

Foreign Exchange Position

Positions as at: 21 August 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	359,572.35	924,301.53	1,283,873.88
Total	359,572.35	924,301.53	1,283,873.88

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	40,712	123,867	164,579
Total	40,712	123,867	164,579

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	140,635.89	60,636.98	164,348.18	328,441.80	16,128.99	23,526.35	505,670.17	44,485.52	1,283,873.88
Total	140,635.89	60,636.98	164,348.18	328,441.80	16,128.99	23,526.35	505,670.17	44,485.52	1,283,873.88

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,512	16,193	26,841	49,481	3,434	6,285	48,323	5,510	164,579
Total	8,512	16,193	26,841	49,481	3,434	6,285	48,323	5,510	164,579

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	934,095.45	193,858.67	93,610.08	38,086.12	16,697.34	6,585.27	940.95	1,283,873.88
Total	934,095.45	193,858.67	93,610.08	38,086.12	16,697.34	6,585.27	940.95	1,283,873.88

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	141,698	11,202	6,065	2,797	1,939	807	71	164,579
Total	141,698	11,202	6,065	2,797	1,939	807	71	164,579

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.03	Afghani
ALL	103.95	Lek
AMD	483.28	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	572.152	Kwanza
ARS	73.47	Argentine Peso
AUD	1.392	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6386	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6519	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1908.09	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

21 August 2020

BND	1.3702	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.5575	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.825	Ngultrum
BWP	11.5741	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3213	Canadian Dollar
CDF	1955.97	Congolese Franc
CHF	0.915	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	783.9	Chilean Peso
CNY	6.9192	Yuan Renminbi
COP	3755.33	Colombian Peso
COU	0.0726	Unidad de Valor Real
CRC	592.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.93	Cape Verde Escudo
CZK	22.021	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2887	Danish Krone
DOP	58.41	Dominican Peso
DZD	127.834	Algerian Dinar
EGP	15.88	Egyptian Pound
ERN	15	Nakfa
ETB	35.7646	Ethiopian Birr
EUR	0.8447	Euro
FJD	2.1304	Fiji Dollar
FKP	0.7596	Falkland Islands Pound
GBP	0.7632	Pound Sterling
GEL	3.0725	Lari
GHS	5.72	Cedi
GIP	0.7596	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9606	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.38	Guyana Dollar
HKD	7.7501	Hong Kong Dollar
HNL	24.4526	Lempira
HRK	6.3567	Croatian Kuna
HTG	110.847	Gourde
HUF	294.49	Forint
IDR	14770	Rupiah
ILS	3.4029	New Israeli Sheqel
INR	74.846	Indian Rupee

Foreign Exchange Position

Positions as at:

21 August 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.61	Iceland Krona
JMD	149.32	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.1	Yen
KES	108.4	Kenyan Shilling
KGS	77.7012	Som
KHR	4029.924	Riel
KMF	419.15	Comoro Franc
KPW	130	North Korean Won
KRW	1181.74	Won
KWD	0.305	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	418.57	Tenge
LAK	9061.84	Kip
LBP	1505.7	Lebanese Pound
LKR	186.1	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	17.2638	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3647	Libyan Dinar
MAD	9.1814	Moroccan Dirham
MDL	16.425	Moldovan Leu
MGA	3770	Malagasy Ariary
MKD	51.54	Denar
MMK	1358.5	Kyat
MNT	2834	Tugrik
MOP	7.983	Pataca
MRO	356	Ouguiya
MUR	39.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	741.36	Kwacha
MXN	22.1231	Mexican Peso
MXV	3.3974	Mexican Unidad de Inversion (UDI)
MYR	4.17	Malaysian Ringgit
MZN	70.55	Metical
NAD	17.269	Namibia Dollar
NGN	381	Naira
NIO	34.48	Cordoba Oro
NOK	8.9168	Norwegian Krone
NPR	119.71	Nepalese Rupee
NZD	1.5242	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5617	Nuevo Sol

Foreign Exchange Position

Positions as at:

21 August 2020

PGK	3.4843	Kina
PHP	48.64	Philippine Peso
PKR	167.6	Pakistan Rupee
PLN	3.7147	Zloty
PYG	6958.42	Guarani
QAR	3.64	Qatari Rial
RON	4.0861	Leu
RSD	99.23	Serbian Dinar
RUB	73.2521	Russian Ruble
RWF	961.586	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	17.2271	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.6887	Swedish Krona
SGD	1.3702	Singapore Dollar
SHP	0.7593	Saint Helena Pound
SLL	9704.44	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	161.764	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	1256	Syrian Pound
SZL	17.269	Lilangeni
THB	31.28	Baht
TJS	10.315	Somoni
TMT	3.49	New Manat
TND	2.7302	Tunisian Dinar
TOP	2.2026	Pa'anga
TRY	7.2905	Turkish Lira
TTD	6.7285	Trinidad and Tobago Dollar
TWD	29.381	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	27.434	Hryvnia
UGX	3670	Uganda Shilling
USD	1	US Dollar
UYU	42.85	Peso Uruguayo
UZS	10241.7	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23174	Dong
VUV	110.66	Vatu
WST	2.5381	Tala
XAF	546.54	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	546.2	CFA Franc BCEAO
XPF	100.62	CFP Franc

Foreign Exchange Position

Positions as at:

21 August 2020

YER	249.8 Yemeni Rial
ZAR	17.2675 Rand
ZWL	80.8454 Zimbabwe Dollar

Interest Rate Position

Positions as at:

21 August 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	865,285.23	352,713.51	1,217,998.74
Floating vs. Fixed	8,914,177.02	3,991,382.57	12,905,559.59
Overnight Index Swap	667,183.25	500,086.11	1,167,269.35
Total	10,446,645.50	4,844,182.19	15,290,827.68

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,450	4,177	16,626
Floating vs. Fixed	216,078	125,850	341,928
Overnight Index Swap	12,020	7,791	19,811
Total	240,548	137,817	378,365

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	310,745.24	115.48	42,043.62	5,557.54	220,161.41	150,102.27	489,273.17	1,217,998.74
Floating vs. Fixed	2,215,844.12	1,927,255.26	303,545.20	54,040.40	1,157,404.94	2,361,810.33	4,885,659.34	12,905,559.59
Overnight Index Swap	137,118.34	0.00	135,540.48	291.08	44,640.89	33.81	849,644.77	1,167,269.35
Total	2,663,707.70	1,927,370.74	481,129.30	59,889.02	1,422,207.24	2,511,946.41	6,224,577.28	15,290,827.68

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,772	2	198	63	2,483	4,233	5,875	16,626
Floating vs. Fixed	72,199	61,742	5,222	1,348	15,804	70,039	115,575	341,928
Overnight Index Swap	759	0	631	8	331	7	18,075	19,811
Total	76,730	61,744	6,051	1,419	18,618	74,279	139,525	378,365

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	417,547.11	211,359.47	341,172.51	189,947.44	31,057.38	16,740.84	10,173.98	1,217,998.74
Floating vs. Fixed	5,478,426.87	2,022,616.95	3,340,886.54	1,600,155.00	196,807.56	128,775.40	137,891.27	12,905,559.59
Overnight Index Swap	875,184.17	110,554.30	154,292.70	23,215.00	1,633.32	1,371.58	1,018.28	1,167,269.35
Total	6,771,158.15	2,344,530.71	3,836,351.75	1,813,317.45	229,498.26	146,887.82	149,083.54	15,290,827.68

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	3,248	2,530	4,975	3,706	882	705	580	16,626
Floating vs. Fixed	72,259	46,707	129,177	72,321	9,243	5,783	6,440	341,928
Overnight Index Swap	6,041	4,209	8,588	814	59	66	34	19,811
Total	81,548	53,446	142,740	76,841	10,184	6,554	7,054	378,365

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	103.95	Lek
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DKK	6.2887	Danish Krone
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DZD	127.834	Algerian Dinar
EGP	15.88	Egyptian Pound
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KZT	418.57	Tenge
LAK	9061.84	Kip
LBP	1505.7	Lebanese Pound
LKR	186.1	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	17.2638	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3647	Libyan Dinar

Interest Rate Position

Positions as at:

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MAD	9.1814 Moroccan Dirham
MDL	16.425 Moldovan Leu
MGA	3770 Malagasy Ariary
MKD	51.54 Denar
MMK	1358.5 Kyat
MNT	2834 Tugrik
MOP	7.983 Pataca
MRO	356 Ouguiya
MUR	39.55 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	741.36 Kwacha
MXN	22.1231 Mexican Peso
MXV	3.3974 Mexican Unidad de Inversion (UDI)
MYR	4.17 Malaysian Ringgit
MZN	70.55 Metical
NAD	17.269 Namibia Dollar
NGN	381 Naira
NIO	34.48 Cordoba Oro
NOK	8.9168 Norwegian Krone
NPR	119.71 Nepalese Rupee
NZD	1.5242 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5617 Nuevo Sol
PGK	3.4843 Kina
PHP	48.64 Philippine Peso
PKR	167.6 Pakistan Rupee
PLN	3.7147 Zloty
PYG	6958.42 Guarani
QAR	3.64 Qatari Rial
RON	4.0861 Leu
RSD	99.23 Serbian Dinar
RUB	73.2521 Russian Ruble
RWF	961.586 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	17.2271 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.6887 Swedish Krona
SGD	1.3702 Singapore Dollar
SHP	0.7593 Saint Helena Pound
SLL	9704.44 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

21 August 2020

SRD	7.43 Surinam Dollar
SSP	161.764 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	1256 Syrian Pound
SZL	17.269 Lilangeni
THB	31.28 Baht
TJS	10.315 Somoni
TMT	3.49 New Manat
TND	2.7302 Tunisian Dinar
TOP	2.2026 Pa'anga
TRY	7.2905 Turkish Lira
TTD	6.7285 Trinidad and Tobago Dollar
TWD	29.381 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	27.434 Hryvnia
UGX	3670 Uganda Shilling
USD	1 US Dollar
UYU	42.85 Peso Uruguayo
UZS	10241.7 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23174 Dong
VUV	110.66 Vatu
WST	2.5381 Tala
XAF	546.54 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	546.2 CFA Franc BCEAO
XPF	100.62 CFP Franc
YER	249.8 Yemeni Rial
ZAR	17.2675 Rand
ZWL	80.8454 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

17 August 2020 to

21 August 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,064.79	132,136.89	194,201.68
Total	62,064.79	132,136.89	194,201.68

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	9,350	23,701	33,051
Total	9,350	23,701	33,051

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	20,919.66	7,595.64	30,304.87	45,972.39	3,455.41	6,454.55	73,726.82	5,772.35	194,201.68
Total	20,919.66	7,595.64	30,304.87	45,972.39	3,455.41	6,454.55	73,726.82	5,772.35	194,201.68

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,526	2,968	5,909	10,031	697	1,741	9,522	659	33,051
Total	1,526	2,968	5,909	10,031	697	1,741	9,522	659	33,051

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	169,135.06	13,891.45	4,800.92	2,542.21	3,668.15	163.89	0.00	194,201.68
Total	169,135.06	13,891.45	4,800.92	2,542.21	3,668.15	163.89	0.00	194,201.68

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	31,340	1,062	268	135	237	10	0	33,051
Total	31,340	1,062	268	135	237	10	0	33,051

Interest Rate Turnover

Turnover for the period:

17 August 2020 to

21 August 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,585.31	123,163.90	131,749.22
Floating vs. Fixed	340,792.62	288,973.95	629,766.56
Overnight Index Swap	137,236.56	26,738.08	163,974.64
Total	486,614.49	438,875.93	925,490.42

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	139	1,155	1,294
Floating vs. Fixed	7,012	3,170	10,182
Overnight Index Swap	578	164	742
Total	7,728	4,489	12,217

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	21,171.72	0.00	4,243.68	1,016.73	5,793.13	1,974.63	97,549.34	131,749.22
Floating vs. Fixed	82,225.62	77,751.14	5,019.76	765.33	30,170.23	52,435.03	381,399.44	629,766.56
Overnight Index Swap	11,366.00	0.00	2,829.41	106.02	1,911.40	0.00	147,761.81	163,974.64
Total	114,763.34	77,751.14	12,092.84	1,888.08	37,874.76	54,409.66	626,710.59	925,490.42

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	375	0	72	28	94	78	647	1,294
Floating vs. Fixed	1,121	1,619	102	19	305	1,452	5,565	10,182
Overnight Index Swap	20	0	6	7	2	0	707	742
Total	1,516	1,619	180	54	401	1,530	6,919	12,217

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	90,538.54	19,515.89	14,922.55	4,261.41	1,276.17	541.30	693.36	131,749.22
Floating vs. Fixed	345,822.36	82,513.72	110,620.13	71,528.66	14,078.46	1,617.03	3,586.21	629,766.56
Overnight Index Swap	124,526.74	32,812.85	5,184.42	1,369.67	20.73	59.68	0.54	163,974.64
Total	560,887.64	134,842.46	130,727.10	77,159.74	15,375.36	2,218.02	4,280.11	925,490.42

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	142	162	280	280	140	86	206	1,294
Floating vs. Fixed	2,130	1,034	2,616	2,978	847	131	447	10,182
Overnight Index Swap	150	162	284	133	8	5	1	742
Total	2,422	1,358	3,179	3,391	995	221	653	12,217