

Foreign Exchange Position

Positions as at: 28 August 2020

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	369,719.47	939,234.68	1,308,954.15
Total	369,719.47	939,234.68	1,308,954.15

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	39,799	125,714	165,513
Total	39,799	125,714	165,513

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	140,163.07	57,684.49	177,532.63	327,240.56	15,076.64	22,334.43	513,621.18	55,301.16	1,308,954.15
Total	140,163.07	57,684.49	177,532.63	327,240.56	15,076.64	22,334.43	513,621.18	55,301.16	1,308,954.15

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,377	14,414	29,789	49,892	3,317	5,819	48,220	5,685	165,513
Total	8,377	14,414	29,789	49,892	3,317	5,819	48,220	5,685	165,513

By Product and Residual Maturity

Outstanding Notional (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	956,129.70	208,119.43	86,354.95	33,924.12	16,867.65	6,618.65	939.66	1,308,954.15
Total	956,129.70	208,119.43	86,354.95	33,924.12	16,867.65	6,618.65	939.66	1,308,954.15

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	142,252	12,226	5,637	2,584	1,933	811	70	165,513
Total	142,252	12,226	5,637	2,584	1,933	811	70	165,513

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.9	Afghani
ALL	104.52	Lek
AMD	486.15	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	588.962	Kwanza
ARS	73.701	Argentine Peso
AUD	1.3822	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6514	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.63	Taka
BGN	1.6529	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	1909.65	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

28 August 2020

BND	1.3653	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.6054	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.2193	Ngultrum
BWP	11.4811	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3139	Canadian Dollar
CDF	1933.1	Congolese Franc
CHF	0.9081	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	784.51	Chilean Peso
CNY	6.8855	Yuan Renminbi
COP	3829.41	Colombian Peso
COU	0.071	Unidad de Valor Real
CRC	593.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.15	Cape Verde Escudo
CZK	22.172	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.2914	Danish Krone
DOP	58.38	Dominican Peso
DZD	128.1	Algerian Dinar
EGP	15.82	Egyptian Pound
ERN	15	Nakfa
ETB	35.9952	Ethiopian Birr
EUR	0.8452	Euro
FJD	2.1209	Fiji Dollar
FKP	0.7567	Falkland Islands Pound
GBP	0.7569	Pound Sterling
GEL	3.0775	Lari
GHS	5.72	Cedi
GIP	0.7605	Gibraltar Pound
GMD	51.8	Dalasi
GNF	9618	Guinea Franc
GTQ	7.695	Quetzal
GYD	207.48	Guyana Dollar
HKD	7.7503	Hong Kong Dollar
HNL	24.4717	Lempira
HRK	6.3606	Croatian Kuna
HTG	110.385	Gourde
HUF	300.52	Forint
IDR	14670	Rupiah
ILS	3.3988	New Israeli Sheqel
INR	74.217	Indian Rupee

Foreign Exchange Position

Positions as at:

28 August 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.86	Iceland Krona
JMD	148.61	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	105.98	Yen
KES	108.2	Kenyan Shilling
KGS	78.18	Som
KHR	4079.824	Riel
KMF	419.08	Comoro Franc
KPW	130	North Korean Won
KRW	1184.39	Won
KWD	0.3055	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	420.32	Tenge
LAK	9071.82	Kip
LBP	1505.5	Lebanese Pound
LKR	186.2	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	16.8663	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3614	Libyan Dinar
MAD	9.191	Moroccan Dirham
MDL	16.5462	Moldovan Leu
MGA	3805	Malagasy Ariary
MKD	52.05	Denar
MMK	1347	Kyat
MNT	2836	Tugrik
MOP	7.978	Pataca
MRO	356	Ouguiya
MUR	39.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	741.11	Kwacha
MXN	21.931	Mexican Peso
MXV	3.3648	Mexican Unidad de Inversion (UDI)
MYR	4.166	Malaysian Ringgit
MZN	70.7	Metical
NAD	16.869	Namibia Dollar
NGN	380.7	Naira
NIO	34.43	Cordoba Oro
NOK	8.864	Norwegian Krone
NPR	118.87	Nepalese Rupee
NZD	1.5099	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5697	Nuevo Sol

Foreign Exchange Position

Positions as at:

28 August 2020

PGK	3.3956	Kina
PHP	48.6	Philippine Peso
PKR	168	Pakistan Rupee
PLN	3.73	Zloty
PYG	6942	Guarani
QAR	3.6415	Qatari Rial
RON	4.0891	Leu
RSD	99.23	Serbian Dinar
RUB	75.449	Russian Ruble
RWF	963.245	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	8.0386	Solomon Islands Dollar
SCR	17.86	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	8.7115	Swedish Krona
SGD	1.3655	Singapore Dollar
SHP	0.7564	Saint Helena Pound
SLL	9731.47	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	162.1535	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	1256	Syrian Pound
SZL	16.869	Lilangeni
THB	31.26	Baht
TJS	10.31	Somoni
TMT	3.49	New Manat
TND	2.7315	Tunisian Dinar
TOP	2.2036	Pa'anga
TRY	7.3662	Turkish Lira
TTD	6.7285	Trinidad and Tobago Dollar
TWD	29.348	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	27.43	Hryvnia
UGX	3670	Uganda Shilling
USD	1	US Dollar
UYU	42.78	Peso Uruguayo
UZS	10237.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23174	Dong
VUV	112	Vatu
WST	2.5094	Tala
XAF	548.85	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	550.81	CFA Franc BCEAO
XPF	100.72	CFP Franc

Foreign Exchange Position

Positions as at:	28 August 2020
YER	246.98 Yemeni Rial
ZAR	16.87 Rand
ZWL	83.3994 Zimbabwe Dollar

Interest Rate Position

Positions as at: 28 August 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	873,760.85	351,845.00	1,225,605.85
Floating vs. Fixed	9,071,821.71	3,954,723.70	13,026,545.41
Overnight Index Swap	705,636.40	502,037.50	1,207,673.90
Total	10,651,218.97	4,808,606.21	15,459,825.17

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,565	4,153	16,717
Floating vs. Fixed	218,728	125,648	344,375
Overnight Index Swap	12,047	7,778	19,825
Total	243,339	137,578	380,917

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	309,874.23	116.04	42,126.61	5,543.77	220,366.60	153,417.97	494,160.64	1,225,605.85
Floating vs. Fixed	2,237,549.16	1,945,402.56	303,968.93	55,150.34	1,145,207.84	2,372,389.68	4,966,876.92	13,026,545.41
Overnight Index Swap	140,265.34	0.00	130,846.00	294.29	44,691.44	33.81	891,543.03	1,207,673.90
Total	2,687,688.73	1,945,518.60	476,941.54	60,988.39	1,410,265.88	2,525,841.45	6,352,580.58	15,459,825.17

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,766	2	198	63	2,464	4,299	5,925	16,717
Floating vs. Fixed	72,726	62,190	5,242	1,351	15,639	70,552	116,677	344,375
Overnight Index Swap	760	0	629	8	331	7	18,090	19,825
Total	77,252	62,192	6,069	1,422	18,434	74,858	140,692	380,917

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	421,256.43	212,696.08	340,834.89	191,979.86	31,261.16	16,867.86	10,709.57	1,225,605.85
Floating vs. Fixed	5,478,672.10	2,061,420.17	3,389,681.22	1,628,021.73	199,968.22	130,023.86	138,758.12	13,026,545.41
Overnight Index Swap	915,038.96	110,140.13	155,063.77	23,346.38	1,663.18	1,403.16	1,018.32	1,207,673.90
Total	6,814,967.49	2,384,256.38	3,885,579.88	1,843,347.97	232,892.56	148,294.88	150,486.01	15,459,825.17

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	3,276	2,552	4,982	3,717	882	707	601	16,717
Floating vs. Fixed	71,929	47,020	130,322	73,473	9,330	5,807	6,497	344,375
Overnight Index Swap	6,041	4,202	8,601	822	57	68	34	19,825
Total	81,246	53,774	143,905	78,012	10,269	6,582	7,132	380,917

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	104.52	Lek
AMD	486.15	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
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MNT	2836 Tugrik
MOP	7.978 Pataca
MRO	356 Ouguiya
MUR	39.6 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	741.11 Kwacha
MXN	21.931 Mexican Peso
MXV	3.3648 Mexican Unidad de Inversion (UDI)
MYR	4.166 Malaysian Ringgit
MZN	70.7 Metical
NAD	16.869 Namibia Dollar
NGN	380.7 Naira
NIO	34.43 Cordoba Oro
NOK	8.864 Norwegian Krone
NPR	118.87 Nepalese Rupee
NZD	1.5099 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5697 Nuevo Sol
PGK	3.3956 Kina
PHP	48.6 Philippine Peso
PKR	168 Pakistan Rupee
PLN	3.73 Zloty
PYG	6942 Guarani
QAR	3.6415 Qatari Rial
RON	4.0891 Leu
RSD	99.23 Serbian Dinar
RUB	75.449 Russian Ruble
RWF	963.245 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	8.0386 Solomon Islands Dollar
SCR	17.86 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	8.7115 Swedish Krona
SGD	1.3655 Singapore Dollar
SHP	0.7564 Saint Helena Pound
SLL	9731.47 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

28 August 2020

SRD	7.43 Surinam Dollar
SSP	162.1535 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	1256 Syrian Pound
SZL	16.869 Lilangeni
THB	31.26 Baht
TJS	10.31 Somoni
TMT	3.49 New Manat
TND	2.7315 Tunisian Dinar
TOP	2.2036 Pa'anga
TRY	7.3662 Turkish Lira
TTD	6.7285 Trinidad and Tobago Dollar
TWD	29.348 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	27.43 Hryvnia
UGX	3670 Uganda Shilling
USD	1 US Dollar
UYU	42.78 Peso Uruguayo
UZS	10237.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23174 Dong
VUV	112 Vatu
WST	2.5094 Tala
XAF	548.85 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	550.81 CFA Franc BCEAO
XPF	100.72 CFP Franc
YER	246.98 Yemeni Rial
ZAR	16.87 Rand
ZWL	83.3994 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 24 August 2020 to 28 August 2020

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	75,380.96	158,973.43	234,354.38
Total	75,380.96	158,973.43	234,354.38

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	9,011	26,805	35,815
Total	9,011	26,805	35,815

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	18,186.46	11,529.51	48,348.63	49,880.79	3,100.45	4,902.44	83,160.65	15,245.45	234,354.38
Total	18,186.46	11,529.51	48,348.63	49,880.79	3,100.45	4,902.44	83,160.65	15,245.45	234,354.38

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,243	3,325	9,803	10,314	665	1,253	8,461	752	35,815
Total	1,243	3,325	9,803	10,314	665	1,253	8,461	752	35,815

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	203,407.61	23,843.48	3,456.81	584.31	2,839.98	219.19	3.00	234,354.38
Total	203,407.61	23,843.48	3,456.81	584.31	2,839.98	219.19	3.00	234,354.38

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	33,558	1,759	219	69	194	16	1	35,815
Total	33,558	1,759	219	69	194	16	1	35,815

Interest Rate Turnover

Turnover for the period: 24 August 2020 to 28 August 2020

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,737.69	111,893.45	127,631.14
Floating vs. Fixed	469,546.24	252,993.40	722,539.64
Overnight Index Swap	82,013.42	22,772.05	104,785.47
Total	567,297.35	387,658.90	954,956.25

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	259	1,077	1,336
Floating vs. Fixed	8,237	3,496	11,733
Overnight Index Swap	451	96	547
Total	8,947	4,669	13,616

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	19,899.53	0.00	4,276.22	965.16	4,179.72	7,438.21	90,872.31	127,631.14
Floating vs. Fixed	107,807.50	71,751.80	4,717.10	2,162.89	23,269.82	91,761.86	421,068.67	722,539.64
Overnight Index Swap	17,210.00	0.00	1,420.29	2.23	0.00	0.00	86,152.95	104,785.47
Total	144,917.03	71,751.80	10,413.60	3,130.28	27,449.54	99,200.06	598,093.93	954,956.25

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	371	0	73	28	43	159	662	1,336
Floating vs. Fixed	1,919	1,769	100	33	252	2,248	5,413	11,733
Overnight Index Swap	28	0	1	3	0	0	515	547
Total	2,318	1,769	174	64	295	2,407	6,590	13,616

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	83,742.99	17,751.13	14,509.34	8,029.51	1,266.77	524.52	1,806.88	127,631.14
Floating vs. Fixed	279,527.43	171,781.29	146,254.24	100,042.98	16,497.85	3,389.79	5,046.06	722,539.64
Overnight Index Swap	93,962.28	4,934.90	4,213.82	1,457.19	6.85	210.43	0.00	104,785.47
Total	457,232.70	194,467.33	164,977.41	109,529.67	17,771.48	4,124.73	6,852.94	954,956.25

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	153	183	274	268	117	84	257	1,336
Floating vs. Fixed	1,675	1,638	3,011	3,964	850	144	452	11,733
Overnight Index Swap	104	89	224	118	3	9	0	547
Total	1,932	1,909	3,509	4,350	970	237	709	13,616