

Foreign Exchange Position

Positions as at: 13 March 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	418,248.31	1,182,175.05	1,600,423.35
Total	418,248.31	1,182,175.05	1,600,423.35

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	59,530	182,099	241,628
Total	59,530	182,099	241,628

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	136,474.70	93,635.95	264,912.88	498,582.94	20,342.61	32,281.05	489,914.70	64,278.53	1,600,423.35
Total	136,474.70	93,635.95	264,912.88	498,582.94	20,342.61	32,281.05	489,914.70	64,278.53	1,600,423.35

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,526	24,530	48,183	82,036	4,529	9,380	57,168	7,276	241,628
Total	8,526	24,530	48,183	82,036	4,529	9,380	57,168	7,276	241,628

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	1,185,944.95	236,075.86	80,869.51	72,104.91	18,589.28	6,194.51	644.34	1,600,423.35
Total	1,185,944.95	236,075.86	80,869.51	72,104.91	18,589.28	6,194.51	644.34	1,600,423.35

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	213,164	15,892	5,569	4,258	1,852	806	87	241,628
Total	213,164	15,892	5,569	4,258	1,852	806	87	241,628

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	75.96	Afghani
ALL	108.29	Lek
AMD	482	Armenian Dram
ANG	1.76	Netherlands Antillean Guilder
AOA	487.84	Kwanza
ARS	62.57	Argentine Peso
AUD	1.5418	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7129	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.94	Taka
BGN	1.7351	Bulgarian Lev

Foreign Exchange Position

Positions as at: 13 March 2020

BHD	0.377	Bahraini Dinar
BIF	1879.1	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.395	Brunei Dollar
BOB	6.8	Boliviano
BRL	4.8136	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.638	Ngultrum
BWP	11.2486	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3776	Canadian Dollar
CDF	1697	Congolese Franc
CHF	0.9387	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	840.28	Chilean Peso
CNY	6.9599	Yuan Renminbi
COP	3888.44	Colombian Peso
COU	0.0721	Unidad de Valor Real
CRC	563	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.62	Cape Verde Escudo
CZK	22.851	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.629	Danish Krone
DOP	53.59	Dominican Peso
DZD	119.54	Algerian Dinar
EGP	15.65	Egyptian Pound
ERN	15	Nakfa
ETB	32.4134	Ethiopian Birr
EUR	0.8872	Euro
FJD	2.2198	Fiji Dollar
FKP	0.7731	Falkland Islands Pound
GBP	0.7797	Pound Sterling
GEL	2.77	Lari
GHS	5.47	Cedi
GIP	0.7731	Gibraltar Pound
GMD	51	Dalasi
GNF	9378	Guinea Franc
GTQ	7.64	Quetzal
GYD	206.78	Guyana Dollar
HKD	7.7682	Hong Kong Dollar
HNL	24.6602	Lempira

Foreign Exchange Position

Positions as at:	13 March 2020
HRK	6.719 Croatian Kuna
HTG	93.4201 Gourde
HUF	298.78 Forint
IDR	14340 Rupiah
ILS	3.5622 New Israeli Sheqel
INR	73.68 Indian Rupee
IQD	1187.62 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	129.13 Iceland Krona
JMD	133.33 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	104.53 Yen
KES	102.4 Kenyan Shilling
KGS	72.9 Som
KHR	4032.36 Riel
KMF	433.7 Comoro Franc
KPW	130 North Korean Won
KRW	1192.57 Won
KWD	0.3062 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	395.57 Tenge
LAK	8853.36 Kip
LBP	1505.5 Lebanese Pound
LKR	182.5 Sri Lanka Rupee
LRD	197.04 Liberian Dollar
LSL	16.187 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3839 Libyan Dinar
MAD	9.502 Moroccan Dirham
MDL	17.347 Moldovan Leu
MGA	3637 Malagasy Ariary
MKD	54.23 Denar
MMK	1370 Kyat
MNT	2713 Tugrik
MOP	8.001 Pataca
MRO	356 Ouguiya
MUR	38 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	729.29 Kwacha
MXN	21.3805 Mexican Peso
MXV	3.2764 Mexican Unidad de Inversion (UDI)
MYR	4.237 Malaysian Ringgit
MZN	65.9 Metical

Foreign Exchange Position

Positions as at:	13 March 2020
NAD	16.184 Namibia Dollar
NGN	305.9 Naira
NIO	33.47 Cordoba Oro
NOK	9.6906 Norwegian Krone
NPR	117.84 Nepalese Rupee
NZD	1.5946 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.5167 Nuevo Sol
PGK	3.4188 Kina
PHP	50.63 Philippine Peso
PKR	158.4 Pakistan Rupee
PLN	3.8356 Zloty
PYG	6525 Guarani
QAR	3.6415 Qatari Rial
RON	4.2743 Leu
RSD	104.25 Serbian Dinar
RUB	73.179 Russian Ruble
RWF	943.6307 Rwanda Franc
SAR	3.7533 Saudi Riyal
SBD	8.1301 Solomon Islands Dollar
SCR	13.63 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	9.5158 Swedish Krona
SGD	1.395 Singapore Dollar
SHP	0.7765 Saint Helena Pound
SLL	9694.33 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.642 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYF	435 Syrian Pound
SZL	16.184 Lilangeni
THB	31.49 Baht
TJS	9.696 Somoni
TMT	3.49 New Manat
TND	2.7988 Tunisian Dinar
TOP	2.2411 Pa'anga
TRY	6.2056 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	30.143 New Taiwan Dollar
TZS	2298 Tanzanian Shilling
UAH	25.71 Hryvnia

Foreign Exchange Position

Positions as at: 13 March 2020

UGX	3702	Uganda Shilling
USD	1	US Dollar
UYU	43.24	Peso Uruguayo
UZS	9495.52	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23172	Dong
VUV	116	Vatu
WST	2.6309	Tala
XAF	586.56	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	575	CFA Franc BCEAO
XPF	105.74	CFP Franc
YER	249.1	Yemeni Rial
ZAR	16.204	Rand
ZMK	15574	Zambian Kwacha
ZWL	17.7143	Zimbabwe Dollar

Interest Rate Position

Positions as at:

13 March 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	867,819.90	494,581.01	1,362,400.91
Floating vs. Fixed	9,052,404.36	4,290,590.37	13,342,994.73
Overnight Index Swap	1,580,116.42	671,540.49	2,251,656.90
Total	11,500,340.68	5,456,711.86	16,957,052.54

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,674	4,118	15,791
Floating vs. Fixed	209,920	123,936	333,856
Overnight Index Swap	12,645	8,350	20,995
Total	234,239	136,404	370,642

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	322,401.54	0.00	25,498.27	4,805.11	242,315.03	146,735.29	620,645.66	1,362,400.91
Floating vs. Fixed	2,235,982.40	1,919,223.89	268,408.71	49,545.26	1,156,137.71	2,523,529.07	5,190,167.69	13,342,994.73
Overnight Index Swap	312,327.78	0.00	100,197.17	0.00	59,694.40	7.72	1,779,429.83	2,251,656.90
Total	2,870,711.72	1,919,223.89	394,104.15	54,350.37	1,458,147.14	2,670,272.09	7,590,243.18	16,957,052.54

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,663	0	181	63	2,515	3,809	5,560	15,791
Floating vs. Fixed	68,522	60,414	5,148	1,252	15,170	65,338	118,014	333,856
Overnight Index Swap	959	0	516	0	338	3	19,179	20,995
Total	73,144	60,414	5,845	1,315	18,023	69,150	142,753	370,642

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	545,913.97	228,489.28	321,229.17	176,757.07	29,963.54	14,460.18	8,611.58	1,325,424.79
Floating vs. Fixed	5,615,913.55	2,246,606.46	3,202,738.15	1,607,961.15	202,344.52	125,635.13	144,347.63	13,145,546.60
Overnight Index Swap	1,771,261.03	120,460.20	148,981.47	24,022.16	1,557.25	1,091.08	975.55	2,068,348.74
Total	7,933,088.55	2,595,555.94	3,672,948.79	1,808,740.38	233,865.32	141,186.39	153,934.76	16,539,320.12

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	3,193	2,366	4,685	3,406	803	632	505	15,590
Floating vs. Fixed	68,262	46,879	121,268	71,782	9,362	5,481	6,488	329,520
Overnight Index Swap	7,173	4,543	8,392	852	51	49	31	21,091
Total	78,628	53,788	134,345	76,040	10,216	6,162	7,024	366,201

Interest Rate Position

Positions as at:

13 March 2020

Foreign Exchange Rate

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ALL	108.29	Lek
AMD	482	Armenian Dram
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DOP	53.59 Dominican Peso
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KHR	4032.36 Riel
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Positions as at:

13 March 2020

KRW	1192.57	Won
KWD	0.3062	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	395.57	Tenge
LAK	8853.36	Kip
LBP	1505.5	Lebanese Pound
LKR	182.5	Sri Lanka Rupee
LRD	197.04	Liberian Dollar
LSL	16.187	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3839	Libyan Dinar
MAD	9.502	Moroccan Dirham
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MWK	729.29	Kwacha
MXN	21.3805	Mexican Peso
MXV	3.2764	Mexican Unidad de Inversion (UDI)
MYR	4.237	Malaysian Ringgit
MZN	65.9	Metical
NAD	16.184	Namibia Dollar
NGN	305.9	Naira
NIO	33.47	Cordoba Oro
NOK	9.6906	Norwegian Krone
NPR	117.84	Nepalese Rupee
NZD	1.5946	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.5167	Nuevo Sol
PGK	3.4188	Kina
PHP	50.63	Philippine Peso
PKR	158.4	Pakistan Rupee

Interest Rate Position

Positions as at:

13 March 2020

PLN	3.8356 Zloty
PYG	6525 Guarani
QAR	3.6415 Qatari Rial
RON	4.2743 Leu
RSD	104.25 Serbian Dinar
RUB	73.179 Russian Ruble
RWF	943.6307 Rwanda Franc
SAR	3.7533 Saudi Riyal
SBD	8.1301 Solomon Islands Dollar
SCR	13.63 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	9.5158 Swedish Krona
SGD	1.395 Singapore Dollar
SHP	0.7765 Saint Helena Pound
SLL	9694.33 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.642 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
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TND	2.7988 Tunisian Dinar
TOP	2.2411 Pa'anga
TRY	6.2056 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	30.143 New Taiwan Dollar
TZS	2298 Tanzanian Shilling
UAH	25.71 Hryvnia
UGX	3702 Uganda Shilling
USD	1 US Dollar
UYU	43.24 Peso Uruguayo
UZS	9495.52 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23172 Dong
VUV	116 Vatu

Interest Rate Position

Positions as at: 13 March 2020

WST	2.6309 Tala
XAF	586.56 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	575 CFA Franc BCEAO
XPF	105.74 CFP Franc
YER	249.1 Yemeni Rial
ZAR	16.204 Rand
ZMK	15574 Zambian Kwacha
ZWL	17.7143 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 09 March 2020 to 13 March 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	126,344.65	243,952.74	370,297.39
Total	126,344.65	243,952.74	370,297.39

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,154	43,068	62,222
Total	19,154	43,068	62,222

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	25,732.57	19,290.05	48,002.77	120,693.54	5,759.63	10,995.98	125,584.91	14,237.96	370,297.39
Total	25,732.57	19,290.05	48,002.77	120,693.54	5,759.63	10,995.98	125,584.91	14,237.96	370,297.39

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,684	6,486	11,367	22,781	1,176	2,434	15,059	1,237	62,222
Total	1,684	6,486	11,367	22,781	1,176	2,434	15,059	1,237	62,222

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	293,413.55	55,315.82	9,144.45	5,303.36	6,915.35	204.86	0.00	370,297.39
Total	293,413.55	55,315.82	9,144.45	5,303.36	6,915.35	204.86	0.00	370,297.39

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	57,382	3,587	450	277	486	41	0	62,222
Total	57,382	3,587	450	277	486	41	0	62,222

Interest Rate Turnover

Turnover for the period:

09 March 2020 to

13 March 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	48,603.07	361,381.34	409,984.41
Floating vs. Fixed	726,590.74	538,270.14	1,264,860.88
Overnight Index Swap	652,096.88	288,200.07	940,296.95
Total	1,427,290.69	1,187,851.55	2,615,142.25

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	502	1,300	1,801
Floating vs. Fixed	13,398	6,656	20,054
Overnight Index Swap	797	484	1,281
Total	14,696	8,439	23,135

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	58,349.28	0.00	6,092.63	843.91	14,051.01	5,598.58	325,049.00	409,984.41
Floating vs. Fixed	210,155.94	106,651.86	11,856.80	3,068.04	60,205.50	203,117.21	669,805.52	1,264,860.88
Overnight Index Swap	98,078.73	0.00	4,111.88	0.00	12,105.20	0.00	826,001.14	940,296.95
Total	366,583.95	106,651.86	22,061.32	3,911.95	86,361.72	208,715.79	1,820,855.66	2,615,142.25

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	520	0	110	29	132	151	860	1,801
Floating vs. Fixed	3,880	3,734	286	59	572	4,298	7,226	20,054
Overnight Index Swap	176	0	28	0	30	0	1,048	1,281
Total	4,575	3,734	423	88	734	4,449	9,133	23,135

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	571,253.09	95,281.44	42,406.40	13,099.59	2,521.19	695.34	1,027.71	726,284.76
Floating vs. Fixed	624,279.96	392,876.34	198,630.15	145,657.69	27,080.18	1,700.96	13,578.27	1,403,803.54
Overnight Index Swap	1,015,491.41	11,938.14	16,557.88	6,627.49	127.73	74.63	183.55	1,051,000.83
Total	2,211,024.45	500,095.92	257,594.44	165,384.77	29,729.09	2,470.93	14,789.52	3,181,089.13

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	289	359	721	531	174	108	230	2,409
Floating vs. Fixed	2,183	2,560	5,771	6,213	1,471	165	989	19,350
Overnight Index Swap	839	173	417	432	10	6	8	1,885
Total	3,311	3,091	6,908	7,175	1,654	279	1,227	23,643