

Foreign Exchange Position

Positions as at: 20 March 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	431,590.77	1,095,034.80	1,526,625.57
Total	431,590.77	1,095,034.80	1,526,625.57

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,270	168,075	232,345
Total	64,270	168,075	232,345

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	145,151.37	87,285.96	266,988.22	439,782.07	16,715.15	30,031.10	477,047.18	63,624.51	1,526,625.57
Total	145,151.37	87,285.96	266,988.22	439,782.07	16,715.15	30,031.10	477,047.18	63,624.51	1,526,625.57

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,499	23,151	49,566	77,121	3,548	8,945	55,256	6,259	232,345
Total	8,499	23,151	49,566	77,121	3,548	8,945	55,256	6,259	232,345

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	1,159,532.96	182,555.69	84,940.71	73,643.69	19,292.11	6,016.75	643.66	1,526,625.57
Total	1,159,532.96	182,555.69	84,940.71	73,643.69	19,292.11	6,016.75	643.66	1,526,625.57

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	209,077	10,426	5,698	4,359	1,915	783	87	232,345
Total	209,077	10,426	5,698	4,359	1,915	783	87	232,345

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75.72	Afghani
ALL	111.71	Lek
AMD	488.5	Armenian Dram
ANG	1.76	Netherlands Antillean Guilder
AOA	499.73	Kwanza
ARS	63.135	Argentine Peso
AUD	1.7322	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7943	Convertible Mark
BBD	1.9926	Barbados Dollar
BDT	84.69	Taka
BGN	1.7915	Bulgarian Lev

Foreign Exchange Position

Positions as at:

20 March 2020

BHD	0.3774	Bahraini Dinar
BIF	1880.86	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.4426	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.1064	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.219	Ngultrum
BWP	11.6686	Pula
BYR	19560	Belarussian Ruble
BZD	1.99	Belize Dollar
CAD	1.4503	Canadian Dollar
CDF	1701	Congolese Franc
CHF	0.9678	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	867.8	Chilean Peso
CNY	7.0459	Yuan Renminbi
COP	4156.25	Colombian Peso
COU	0.0675	Unidad de Valor Real
CRC	561	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	101.16	Cape Verde Escudo
CZK	25.498	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.847	Danish Krone
DOP	53.65	Dominican Peso
DZD	121.339	Algerian Dinar
EGP	15.7	Egyptian Pound
ERN	15	Nakfa
ETB	32.3849	Ethiopian Birr
EUR	0.916	Euro
FJD	2.3425	Fiji Dollar
FKP	0.8588	Falkland Islands Pound
GBP	0.861	Pound Sterling
GEL	3.1106	Lari
GHS	5.5561	Cedi
GIP	0.8588	Gibraltar Pound
GMD	51	Dalasi
GNF	9384	Guinea Franc
GTQ	7.625	Quetzal
GYD	207.28	Guyana Dollar
HKD	7.7638	Hong Kong Dollar
HNL	24.53	Lempira

Foreign Exchange Position

Positions as at:

20 March 2020

HRK	6,9591	Croatian Kuna
HTG	92.8035	Gourde
HUF	323.6	Forint
IDR	15200	Rupiah
ILS	3.7192	New Israeli Sheqel
INR	74.546	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.11	Iceland Krona
JMD	133	Jamaican Dollar
JOD	0.7072	Jordanian Dinar
JPY	108.06	Yen
KES	104.2	Kenyan Shilling
KGS	72.88	Som
KHR	4017.91	Riel
KMF	442.54	Comoro Franc
KPW	130	North Korean Won
KRW	1256.46	Won
KWD	0.3101	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	442.07	Tenge
LAK	8873.3	Kip
LBP	1503.48	Lebanese Pound
LKR	185.65	Sri Lanka Rupee
LRD	197.07	Liberian Dollar
LSL	17.338	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3939	Libyan Dinar
MAD	9,6912	Moroccan Dirham
MDL	17.6868	Moldovan Leu
MGA	3740	Malagasy Ariary
MKD	56.33	Denar
MMK	1425	Kyat
MNT	2731	Tugrik
MOP	7.996	Pataca
MRO	356	Ouguiya
MUR	39.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	727.1	Kwacha
MXN	23.7064	Mexican Peso
MXV	3.703	Mexican Unidad de Inversion (UDI)
MYR	4.372	Malaysian Ringgit
MZN	66	Metical

Foreign Exchange Position

Positions as at:

20 March 2020

NAD	17.081	Namibia Dollar
NGN	306	Naira
NIO	33.47	Cordoba Oro
NOK	11.2816	Norwegian Krone
NPR	118.82	Nepalese Rupee
NZD	1.7422	New Zealand Dollar
OMR	0.3851	Rial Omani
PAB	1	Balboa
PEN	3.5718	Nuevo Sol
PGK	3.3333	Kina
PHP	51.63	Philippine Peso
PKR	157.99	Pakistan Rupee
PLN	4.124	Zloty
PYG	6558	Guarani
QAR	3.6527	Qatari Rial
RON	4.4545	Leu
RSD	107.64	Serbian Dinar
RUB	80.68	Russian Ruble
RWF	943.936	Rwanda Franc
SAR	3.753	Saudi Riyal
SBD	8.1169	Solomon Islands Dollar
SCR	13.63	Seychelles Rupee
SDG	54.9	Sudanese Pound
SEK	10.2554	Swedish Krona
SGD	1.4426	Singapore Dollar
SHP	0.8291	Saint Helena Pound
SLL	9638.42	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	158.644	South Sudanese Pound
STD	21005	Dobra
SVC	8.6971	El Salvador Colon
SYR	435	Syrian Pound
SZL	17.084	Lilangeni
THB	32.6	Baht
TJS	9.733	Somoni
TMT	3.49	New Manat
TND	2.9016	Tunisian Dinar
TOP	2.2878	Pa'anga
TRY	6.4828	Turkish Lira
TTD	6.6874	Trinidad and Tobago Dollar
TWD	30.35	New Taiwan Dollar
TZS	2300	Tanzanian Shilling
UAH	27.4	Hryvnia

Foreign Exchange Position

Positions as at:

20 March 2020

UGX	3775	Uganda Shilling
USD	1	US Dollar
UYU	45.59	Peso Uruguayo
UZS	9477.81	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23282	Dong
VUV	122.25	Vatu
WST	2.7071	Tala
XAF	594.85	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	588.93	CFA Franc BCEAO
XPF	108	CFP Franc
YER	249.05	Yemeni Rial
ZAR	17.0862	Rand
ZMK	16843	Zambian Kwacha
ZWL	24.3266	Zimbabwe Dollar

Interest Rate Position

Positions as at:

20 March 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	820,855.24	470,818.85	1,291,674.09
Floating vs. Fixed	8,812,152.70	4,018,419.63	12,830,572.33
Overnight Index Swap	1,462,970.67	638,401.44	2,101,372.11
Total	11,095,978.60	5,127,639.92	16,223,618.53

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,805	4,137	15,941
Floating vs. Fixed	214,556	126,341	340,897
Overnight Index Swap	12,697	8,486	21,183
Total	239,058	138,964	378,021

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	313,885.53	113.40	28,749.94	5,100.39	233,170.87	146,226.55	564,427.41	1,291,674.09
Floating vs. Fixed	2,263,307.32	1,791,825.34	262,543.38	46,546.78	1,108,932.74	2,473,609.26	4,883,807.51	12,830,572.33
Overnight Index Swap	310,428.75	0.00	102,403.97	0.00	53,753.06	7.73	1,634,778.60	2,101,372.11
Total	2,887,621.60	1,791,938.74	393,697.29	51,647.17	1,395,856.66	2,619,843.54	7,083,013.52	16,223,618.53

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,699	2	194	66	2,522	3,805	5,653	15,941
Floating vs. Fixed	69,297	62,003	5,250	1,283	15,228	65,643	122,194	340,897
Overnight Index Swap	944	0	534	0	343	3	19,359	21,183
Total	73,940	62,005	5,978	1,349	18,093	69,451	147,206	378,021

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	538,628.14	218,401.55	311,884.70	171,749.61	28,806.42	14,063.53	8,140.13	1,291,674.09
Floating vs. Fixed	5,433,694.64	2,205,619.17	3,197,741.07	1,548,066.57	181,280.52	122,556.44	141,613.93	12,830,572.33
Overnight Index Swap	1,820,366.26	110,729.03	147,240.41	19,201.84	1,676.54	1,133.99	1,024.04	2,101,372.11
Total	7,792,689.04	2,534,749.75	3,656,866.17	1,739,018.03	211,763.49	137,753.95	150,778.10	16,223,618.53

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	3,224	2,440	4,801	3,494	816	648	518	15,941
Floating vs. Fixed	70,758	50,346	128,233	70,728	8,791	5,558	6,485	340,897
Overnight Index Swap	7,532	4,527	8,527	452	57	52	36	21,183
Total	81,514	57,313	141,561	74,674	9,664	6,258	7,039	378,021

Interest Rate Position

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20 March 2020

Foreign Exchange Rate

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CVE	101.16	Cape Verde Escudo
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KGS	72.88	Som
KHR	4017.91	Riel
KMF	442.54	Comoro Franc
KPW	130	North Korean Won

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KRW	1256.46	Won
KWD	0.3101	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	442.07	Tenge
LAK	8873.3	Kip
LBP	1503.48	Lebanese Pound
LKR	185.65	Sri Lanka Rupee
LRD	197.07	Liberian Dollar
LSL	17.338	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3939	Libyan Dinar
MAD	9.6912	Moroccan Dirham
MDL	17.6868	Moldovan Leu
MGA	3740	Malagasy Ariary
MKD	56.33	Denar
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MOP	7.996	Pataca
MRO	356	Ouguiya
MUR	39.15	Mauritius Rupee
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MXN	23.7064	Mexican Peso
MXV	3.703	Mexican Unidad de Inversion (UDI)
MYR	4.372	Malaysian Ringgit
MZN	66	Metical
NAD	17.081	Namibia Dollar
NGN	306	Naira
NIO	33.47	Cordoba Oro
NOK	11.2816	Norwegian Krone
NPR	118.82	Nepalese Rupee
NZD	1.7422	New Zealand Dollar
OMR	0.3851	Rial Omani
PAB	1	Balboa
PEN	3.5718	Nuevo Sol
PGK	3.3333	Kina
PHP	51.63	Philippine Peso
PKR	157.99	Pakistan Rupee

Interest Rate Position

Positions as at:

20 March 2020

PLN	4.124 Zloty
PYG	6558 Guarani
QAR	3.6527 Qatari Rial
RON	4.4545 Leu
RSD	107.64 Serbian Dinar
RUB	80.68 Russian Ruble
RWF	943.936 Rwanda Franc
SAR	3.753 Saudi Riyal
SBD	8.1169 Solomon Islands Dollar
SCR	13.63 Seychelles Rupee
SDG	54.9 Sudanese Pound
SEK	10.2554 Swedish Krona
SGD	1.4426 Singapore Dollar
SHP	0.8291 Saint Helena Pound
SLL	9638.42 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.644 South Sudanese Pound
STD	21005 Dobra
SVC	8.6971 El Salvador Colon
SYP	435 Syrian Pound
SZL	17.084 Lilangeni
THB	32.6 Baht
TJS	9.733 Somoni
TMT	3.49 New Manat
TND	2.9016 Tunisian Dinar
TOP	2.2878 Pa'anga
TRY	6.4828 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	30.35 New Taiwan Dollar
TZS	2300 Tanzanian Shilling
UAH	27.4 Hryvnia
UGX	3775 Uganda Shilling
USD	1 US Dollar
UYU	45.59 Peso Uruguayo
UZS	9477.81 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23282 Dong
VUV	122.25 Vatu

Interest Rate Position

Positions as at:

20 March 2020

WST	2.7071 Tala
XAF	594.85 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	588.93 CFA Franc BCEAO
XPF	108 CFP Franc
YER	249.05 Yemeni Rial
ZAR	17.0862 Rand
ZMK	16843 Zambian Kwacha
ZWL	24.3266 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

16 March 2020 to

20 March 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	134,369.12	320,993.14	455,362.26
Total	134,369.12	320,993.14	455,362.26

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,859	44,334	63,193
Total	18,859	44,334	63,193

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	34,395.02	93,450.57	72,296.95	110,915.21	6,253.77	11,437.05	115,072.15	11,541.54	455,362.26
Total	34,395.02	93,450.57	72,296.95	110,915.21	6,253.77	11,437.05	115,072.15	11,541.54	455,362.26

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,941	5,293	13,161	23,296	1,414	3,622	13,270	1,198	63,193
Total	1,941	5,293	13,161	23,296	1,414	3,622	13,270	1,198	63,193

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	389,440.40	40,446.90	8,022.35	8,995.65	8,373.45	83.52	0.00	455,362.26
Total	389,440.40	40,446.90	8,022.35	8,995.65	8,373.45	83.52	0.00	455,362.26

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	59,705	2,019	448	455	550	17	0	63,193
Total	59,705	2,019	448	455	550	17	0	63,193

Interest Rate Turnover

Turnover for the period:

16 March 2020 to

20 March 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	24,513.74	373,319.77	397,833.50
Floating vs. Fixed	668,866.67	567,980.50	1,236,847.17
Overnight Index Swap	153,527.93	157,315.81	310,843.73
Total	846,908.33	1,098,616.07	1,945,524.40

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	325	1,321	1,646
Floating vs. Fixed	14,993	8,945	23,938
Overnight Index Swap	702	569	1,271
Total	16,020	10,835	26,854

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	46,388.98	99.92	10,126.47	1,164.79	16,514.83	3,361.11	320,177.41	397,833.50
Floating vs. Fixed	247,270.06	176,891.03	12,062.01	4,181.79	22,255.83	145,173.07	629,013.37	1,236,847.17
Overnight Index Swap	59,625.80	0.00	9,538.49	0.00	11,792.15	0.00	229,887.29	310,843.73
Total	353,284.84	176,990.95	31,726.96	5,346.58	50,562.81	148,534.18	1,179,078.08	1,945,524.40

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	446	1	121	31	114	76	858	1,646
Floating vs. Fixed	3,865	4,106	267	80	397	3,865	11,359	23,938
Overnight Index Swap	87	0	29	0	20	0	1,136	1,271
Total	4,397	4,107	417	111	531	3,941	13,352	26,854

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	294,873.30	66,398.44	25,768.64	7,958.01	1,775.69	401.91	657.52	397,833.50
Floating vs. Fixed	592,213.60	216,806.36	212,529.84	171,372.58	26,100.08	2,506.77	15,317.93	1,236,847.17
Overnight Index Swap	286,653.95	12,897.99	7,924.43	3,220.57	57.73	19.08	70.00	310,843.73
Total	1,173,740.84	296,102.79	246,222.90	182,551.17	27,933.49	2,927.76	16,045.45	1,945,524.40

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	198	241	364	360	157	96	230	1,646
Floating vs. Fixed	4,706	3,524	6,319	6,825	1,412	248	906	23,938
Overnight Index Swap	474	227	319	234	5	7	6	1,271
Total	5,377	3,991	7,002	7,419	1,574	351	1,142	26,854