

Foreign Exchange Position

Positions as at: 27 March 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	415,115.01	1,096,776.15	1,511,891.16
Total	415,115.01	1,096,776.15	1,511,891.16

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	59,972	165,565	225,537
Total	59,972	165,565	225,537

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	146,635.06	81,860.95	270,535.16	428,187.62	17,235.77	30,149.86	478,386.85	58,899.89	1,511,891.16
Total	146,635.06	81,860.95	270,535.16	428,187.62	17,235.77	30,149.86	478,386.85	58,899.89	1,511,891.16

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,552	21,681	50,852	72,536	3,844	8,849	53,055	6,168	225,537
Total	8,552	21,681	50,852	72,536	3,844	8,849	53,055	6,168	225,537

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	1,144,382.92	181,127.33	84,650.46	77,316.98	17,667.25	6,116.02	630.20	1,511,891.16
Total	1,144,382.92	181,127.33	84,650.46	77,316.98	17,667.25	6,116.02	630.20	1,511,891.16

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	202,079	10,462	5,750	4,576	1,802	783	85	225,537
Total	202,079	10,462	5,750	4,576	1,802	783	85	225,537

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	76.54	Afghani
ALL	113.39	Lek
AMD	493	Armenian Dram
ANG	1.76	Netherlands Antillean Guilder
AOA	529.66	Kwanza
ARS	63.851	Argentine Peso
AUD	1.6779	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6845	Azerbaijani Manat
BAM	1.7966	Convertible Mark
BBD	1.9875	Barbados Dollar
BDT	84.67	Taka
BGN	1.7971	Bulgarian Lev

Foreign Exchange Position

Positions as at: 27 March 2020

BHD	0.3782	Bahraini Dinar
BIF	1882.37	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.4468	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.0353	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.369	Ngultrum
BWP	11.8624	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.419	Canadian Dollar
CDF	1703	Congolese Franc
CHF	0.9767	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	844.5	Chilean Peso
CNY	7.1099	Yuan Renminbi
COP	4064	Colombian Peso
COU	0.0666	Unidad de Valor Real
CRC	576	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	101.29	Cape Verde Escudo
CZK	25.177	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.8635	Danish Krone
DOP	53.54	Dominican Peso
DZD	123.391	Algerian Dinar
EGP	15.7	Egyptian Pound
ERN	15	Nakfa
ETB	32.4524	Ethiopian Birr
EUR	0.9188	Euro
FJD	2.3196	Fiji Dollar
FKP	0.8413	Falkland Islands Pound
GBP	0.8415	Pound Sterling
GEL	3.4496	Lari
GHS	5.58	Cedi
GIP	0.8445	Gibraltar Pound
GMD	51	Dalasi
GNF	9383	Guinea Franc
GTQ	7.84	Quetzal
GYD	206.78	Guyana Dollar
HKD	7.752	Hong Kong Dollar
HNL	24.55	Lempira

Foreign Exchange Position

Positions as at:	27 March 2020
HRK	6.9925 Croatian Kuna
HTG	91.7092 Gourde
HUF	324.2 Forint
IDR	16450 Rupiah
ILS	3.6173 New Israeli Sheqel
INR	76.36 Indian Rupee
IQD	1187.62 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	140.55 Iceland Krona
JMD	134.49 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	111.19 Yen
KES	106.2 Kenyan Shilling
KGS	72.854 Som
KHR	4017.91 Riel
KMF	442.22 Comoro Franc
KPW	130 North Korean Won
KRW	1232 Won
KWD	0.3151 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	446.61 Tenge
LAK	8898.23 Kip
LBP	1503.48 Lebanese Pound
LKR	187 Sri Lanka Rupee
LRD	196.95 Liberian Dollar
LSL	17.328 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.4111 Libyan Dinar
MAD	9.8215 Moroccan Dirham
MDL	17.855 Moldovan Leu
MGA	3728 Malagasy Ariary
MKD	56.91 Denar
MMK	1384 Kyat
MNT	2740 Tugrik
MOP	7.985 Pataca
MRO	356 Ouguiya
MUR	39.25 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	729.29 Kwacha
MXN	23.931 Mexican Peso
MXV	3.6857 Mexican Unidad de Inversion (UDI)
MYR	4.387 Malaysian Ringgit
MZN	66.6 Metical

Foreign Exchange Position

Positions as at:	27 March 2020
NAD	17.32 Namibia Dollar
NGN	360 Naira
NIO	33.47 Cordoba Oro
NOK	10.748 Norwegian Krone
NPR	121.41 Nepalese Rupee
NZD	1.7091 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.4758 Nuevo Sol
PGK	3.4247 Kina
PHP	51.03 Philippine Peso
PKR	160 Pakistan Rupee
PLN	4.195 Zloty
PYG	6545 Guarani
QAR	3.659 Qatari Rial
RON	4.4395 Leu
RSD	107.77 Serbian Dinar
RUB	78.231 Russian Ruble
RWF	944.424 Rwanda Franc
SAR	3.755 Saudi Riyal
SBD	8.1633 Solomon Islands Dollar
SCR	13.64 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	10.0749 Swedish Krona
SGD	1.4468 Singapore Dollar
SHP	0.8418 Saint Helena Pound
SLL	9674.34 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.6542 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYF	435 Syrian Pound
SZL	17.32 Lilangeni
THB	32.74 Baht
TJS	10.19 Somoni
TMT	3.49 New Manat
TND	2.8978 Tunisian Dinar
TOP	2.2722 Pa'anga
TRY	6.4125 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	30.293 New Taiwan Dollar
TZS	2301 Tanzanian Shilling
UAH	27.98 Hryvnia

Foreign Exchange Position

Positions as at: 27 March 2020

UGX	3900	Uganda Shilling
USD	1	US Dollar
UYU	44.77	Peso Uruguayo
UZS	9499.12	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23600	Dong
VUV	121	Vatu
WST	2.7427	Tala
XAF	596.76	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	600.19	CFA Franc BCEAO
XPF	109.8	CFP Franc
YER	249.05	Yemeni Rial
ZAR	17.325	Rand
ZMK	17704	Zambian Kwacha
ZWL	25.937	Zimbabwe Dollar

Interest Rate Position

Positions as at:

27 March 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	823,045.11	526,661.61	1,349,706.72
Floating vs. Fixed	8,894,068.83	4,060,750.73	12,954,819.56
Overnight Index Swap	1,434,684.75	616,354.37	2,051,039.11
Total	11,151,798.68	5,203,766.71	16,355,565.40

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,827	4,169	15,995
Floating vs. Fixed	216,836	126,286	343,122
Overnight Index Swap	12,619	8,394	21,013
Total	241,281	138,849	380,130

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	316,263.19	112.38	29,730.50	5,081.35	232,999.75	146,044.16	619,475.39	1,349,706.72
Floating vs. Fixed	2,277,197.82	1,788,221.98	259,444.65	50,147.55	1,086,534.14	2,465,581.41	5,027,692.01	12,954,819.56
Overnight Index Swap	308,184.01	0.00	103,482.30	0.00	52,737.07	7.74	1,586,627.98	2,051,039.11
Total	2,901,645.02	1,788,334.35	392,657.45	55,228.90	1,372,270.97	2,611,633.31	7,233,795.39	16,355,565.40

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,737	2	197	65	2,534	3,798	5,662	15,995
Floating vs. Fixed	69,900	62,716	5,305	1,337	15,412	65,813	122,640	343,122
Overnight Index Swap	960	0	549	0	345	3	19,156	21,013
Total	74,597	62,718	6,051	1,402	18,291	69,614	147,458	380,130

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	586,471.70	224,231.60	314,929.51	172,417.32	29,170.33	14,329.01	8,157.26	1,349,706.72
Floating vs. Fixed	5,486,034.84	2,218,322.28	3,241,339.07	1,562,438.88	183,458.03	122,357.07	140,869.40	12,954,819.56
Overnight Index Swap	1,773,189.70	111,496.75	142,639.64	20,008.62	1,607.60	1,109.12	987.68	2,051,039.11
Total	7,845,696.24	2,554,050.62	3,698,908.22	1,754,864.81	214,235.96	137,795.20	150,014.34	16,355,565.40

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	3,201	2,459	4,836	3,485	837	661	516	15,995
Floating vs. Fixed	70,724	50,429	129,417	71,422	8,931	5,689	6,513	343,122
Overnight Index Swap	7,364	4,527	8,498	479	58	52	35	21,013
Total	81,289	57,415	142,751	75,386	9,826	6,402	7,064	380,130

Interest Rate Position

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KGS	72.854 Som
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KMF	442.22 Comoro Franc
KPW	130 North Korean Won

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KYD	0.825 Cayman Islands Dollar
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LAK	8898.23 Kip
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MOP	7.985 Pataca
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MWK	729.29 Kwacha
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MXV	3.6857 Mexican Unidad de Inversion (UDI)
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MZN	66.6 Metical
NAD	17.32 Namibia Dollar
NGN	360 Naira
NIO	33.47 Cordoba Oro
NOK	10.748 Norwegian Krone
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OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.4758 Nuevo Sol
PGK	3.4247 Kina
PHP	51.03 Philippine Peso
PKR	160 Pakistan Rupee

Interest Rate Position

Positions as at:

27 March 2020

PLN	4.195 Zloty
PYG	6545 Guarani
QAR	3.659 Qatari Rial
RON	4.4395 Leu
RSD	107.77 Serbian Dinar
RUB	78.231 Russian Ruble
RWF	944.424 Rwanda Franc
SAR	3.755 Saudi Riyal
SBD	8.1633 Solomon Islands Dollar
SCR	13.64 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	10.0749 Swedish Krona
SGD	1.4468 Singapore Dollar
SHP	0.8418 Saint Helena Pound
SLL	9674.34 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.6542 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	17.32 Lilangeni
THB	32.74 Baht
TJS	10.19 Somoni
TMT	3.49 New Manat
TND	2.8978 Tunisian Dinar
TOP	2.2722 Pa'anga
TRY	6.4125 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	30.293 New Taiwan Dollar
TZS	2301 Tanzanian Shilling
UAH	27.98 Hryvnia
UGX	3900 Uganda Shilling
USD	1 US Dollar
UYU	44.77 Peso Uruguayo
UZS	9499.12 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23600 Dong
VUV	121 Vatu

Interest Rate Position

Positions as at:

27 March 2020

WST	2.7427 Tala
XAF	596.76 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	600.19 CFA Franc BCEAO
XPF	109.8 CFP Franc
YER	249.05 Yemeni Rial
ZAR	17.325 Rand
ZMK	17704 Zambian Kwacha
ZWL	25.937 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 23 March 2020 to 27 March 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,827.16	200,033.68	274,860.84
Total	74,827.16	200,033.68	274,860.84

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,576	32,450	44,026
Total	11,576	32,450	44,026

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	35,573.09	13,785.54	40,937.43	71,956.81	4,061.28	5,696.91	95,545.10	7,304.68	274,860.84
Total	35,573.09	13,785.54	40,937.43	71,956.81	4,061.28	5,696.91	95,545.10	7,304.68	274,860.84

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,557	3,630	9,287	15,677	994	1,976	10,100	807	44,026
Total	1,557	3,630	9,287	15,677	994	1,976	10,100	807	44,026

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	243,643.53	15,574.76	6,054.01	3,612.14	5,703.45	272.94	0.00	274,860.84
Total	243,643.53	15,574.76	6,054.01	3,612.14	5,703.45	272.94	0.00	274,860.84

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	42,105	875	413	240	373	20	0	44,026
Total	42,105	875	413	240	373	20	0	44,026

Interest Rate Turnover

Turnover for the period:

23 March 2020 to

27 March 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,461.93	405,749.41	423,211.34
Floating vs. Fixed	460,467.38	517,097.05	977,564.43
Overnight Index Swap	134,521.03	144,620.19	279,141.23
Total	612,450.34	1,067,466.65	1,679,916.99

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	233	1,398	1,630
Floating vs. Fixed	8,296	4,887	13,183
Overnight Index Swap	326	166	492
Total	8,855	6,450	15,305

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	42,481.33	0.00	5,176.80	1,155.79	19,769.41	2,924.17	351,703.84	423,211.34
Floating vs. Fixed	193,255.53	80,183.94	11,864.19	4,331.68	29,022.65	76,776.71	582,129.73	977,564.43
Overnight Index Swap	27,751.67	0.00	11,429.82	0.00	706.53	0.00	239,253.20	279,141.23
Total	263,488.53	80,183.94	28,470.81	5,487.47	49,498.59	79,700.88	1,173,086.77	1,679,916.99

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	452	0	129	45	110	82	813	1,630
Floating vs. Fixed	2,464	2,453	261	114	401	2,036	5,456	13,183
Overnight Index Swap	62	0	27	0	5	0	399	492
Total	2,977	2,453	417	159	516	2,118	6,667	15,305

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	324,245.57	59,260.34	27,120.88	9,223.67	2,138.61	534.83	687.44	423,211.34
Floating vs. Fixed	504,125.54	180,067.08	145,546.93	114,994.37	17,435.97	2,429.84	12,964.69	977,564.43
Overnight Index Swap	261,607.13	9,442.44	4,830.63	3,202.18	27.37	0.36	31.12	279,141.23
Total	1,089,978.24	248,769.86	177,498.44	127,420.23	19,601.95	2,965.03	13,683.25	1,679,916.99

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	165	193	399	370	168	105	232	1,630
Floating vs. Fixed	1,930	1,767	3,889	3,745	965	215	672	13,183
Overnight Index Swap	187	97	102	95	6	2	3	492
Total	2,282	2,056	4,390	4,210	1,139	322	907	15,305