

Foreign Exchange Position

Positions as at: 09 April 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	423,667.72	1,046,890.49	1,470,558.21
Total	423,667.72	1,046,890.49	1,470,558.21

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,477	143,585	201,062
Total	57,477	143,585	201,062

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	145,684.72	74,823.48	247,399.66	434,828.20	18,826.92	33,030.64	466,544.17	49,420.42	1,470,558.21
Total	145,684.72	74,823.48	247,399.66	434,828.20	18,826.92	33,030.64	466,544.17	49,420.42	1,470,558.21

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,487	18,378	40,420	68,509	4,097	9,178	45,929	6,065	201,062
Total	8,487	18,378	40,420	68,509	4,097	9,178	45,929	6,065	201,062

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	1,098,736.02	184,900.76	87,654.60	76,335.83	16,177.62	6,126.21	627.17	1,470,558.21
Total	1,098,736.02	184,900.76	87,654.60	76,335.83	16,177.62	6,126.21	627.17	1,470,558.21

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	177,275	10,882	5,720	4,574	1,720	807	84	201,062
Total	177,275	10,882	5,720	4,574	1,720	807	84	201,062

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75.97	Afghani
ALL	115.21	Lek
AMD	498.35	Armenian Dram
ANG	1.76	Netherlands Antillean Guilder
AOA	548.33	Kwanza
ARS	64.87	Argentine Peso
AUD	1.6205	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7917	Convertible Mark
BBD	1.9926	Barbados Dollar
BDT	84.65	Taka
BGN	1.7954	Bulgarian Lev
BHD	0.378	Bahraini Dinar
BIF	1884.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

09 April 2020

BND	1.4231	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.2214	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.581	Ngultrum
BWP	11.9617	Pula
BYR	19560	Belarussian Ruble
BZD	1.99	Belize Dollar
CAD	1.3993	Canadian Dollar
CDF	1706	Congolese Franc
CHF	0.9692	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	858.13	Chilean Peso
CNY	7.0428	Yuan Renminbi
COP	3905	Colombian Peso
COU	0.0689	Unidad de Valor Real
CRC	570.55	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	101.01	Cape Verde Escudo
CZK	24.92	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.8544	Danish Krone
DOP	53.81	Dominican Peso
DZD	126.234	Algerian Dinar
EGP	15.77	Egyptian Pound
ERN	15	Nakfa
ETB	32.3791	Ethiopian Birr
EUR	0.918	Euro
FJD	2.2558	Fiji Dollar
FKP	0.8102	Falkland Islands Pound
GBP	0.8108	Pound Sterling
GEL	3.1542	Lari
GHS	5.81	Cedi
GIP	0.8123	Gibraltar Pound
GMD	51	Dalasi
GNF	9389	Guinea Franc
GTQ	7.7	Quetzal
GYD	207.38	Guyana Dollar
HKD	7.7521	Hong Kong Dollar
HNL	24.62	Lempira
HRK	6.9993	Croatian Kuna
HTG	93.0037	Gourde
HUF	328.76	Forint
IDR	16125	Rupiah
ILS	3.5816	New Israeli Sheqel
INR	75.62	Indian Rupee

Foreign Exchange Position

Positions as at:

09 April 2020

IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	142.43	Iceland Krona
JMD	133.6	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.7	Yen
KES	106.5	Kenyan Shilling
KGS	84.8712	Som
KHR	4040	Riel
KMF	442	Comoro Franc
KPW	130	North Korean Won
KRW	1214.93	Won
KWD	0.3112	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	436.51	Tenge
LAK	8940	Kip
LBP	1503.48	Lebanese Pound
LKR	193	Sri Lanka Rupee
LRD	197.34	Liberian Dollar
LSL	18.31	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4126	Libyan Dinar
MAD	10.2465	Moroccan Dirham
MDL	18.3448	Moldovan Leu
MGA	3737.25	Malagasy Ariary
MKD	56.47	Denar
MMK	1440	Kyat
MNT	2740	Tugrik
MOP	7.985	Pataca
MRO	356	Ouguiya
MUR	39.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	726.96	Kwacha
MXN	24.295	Mexican Peso
MXV	3.7382	Mexican Unidad de Inversion (UDI)
MYR	4.335	Malaysian Ringgit
MZN	67.2	Metical
NAD	18.322	Namibia Dollar
NGN	360	Naira
NIO	33.47	Cordoba Oro
NOK	10.2641	Norwegian Krone
NPR	121	Nepalese Rupee
NZD	1.6725	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3628	Nuevo Sol

Foreign Exchange Position

Positions as at:

09 April 2020

PGK	3.3278	Kina
PHP	50.51	Philippine Peso
PKR	167	Pakistan Rupee
PLN	4.1515	Zloty
PYG	6450	Guarani
QAR	3.64	Qatari Rial
RON	4.4351	Leu
RSD	107.8	Serbian Dinar
RUB	75.38	Russian Ruble
RWF	944.627	Rwanda Franc
SAR	3.759	Saudi Riyal
SBD	7.9745	Solomon Islands Dollar
SCR	14.6	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	10.0495	Swedish Krona
SGD	1.4231	Singapore Dollar
SHP	0.8104	Saint Helena Pound
SLL	9595.54	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	158.6505	South Sudanese Pound
STD	21005	Dobra
SVC	8.6971	El Salvador Colon
SYP	513	Syrian Pound
SZL	18.316	Lilangeni
THB	32.72	Baht
TJS	10.221	Somoni
TMT	3.49	New Manat
TND	2.9008	Tunisian Dinar
TOP	2.2727	Pa'anga
TRY	6.752	Turkish Lira
TTD	6.6874	Trinidad and Tobago Dollar
TWD	30.089	New Taiwan Dollar
TZS	2309	Tanzanian Shilling
UAH	27.439	Hryvnia
UGX	3768	Uganda Shilling
USD	1	US Dollar
UYU	43.05	Peso Uruguayo
UZS	9548.95	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23450	Dong
VUV	121	Vatu
WST	2.7049	Tala
XAF	602.12	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	596.41	CFA Franc BCEAO
XPF	109.41	CFP Franc

Foreign Exchange Position

Positions as at:

09 April 2020

YER	249.05	Yemeni Rial
ZAR	18.2942	Rand
ZMK	5185	Zambian Kwacha
ZWL	24.5	Zimbabwe Dollar

Interest Rate Position

Positions as at:

09 April 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	846,619.00	430,819.77	1,277,438.78
Floating vs. Fixed	9,172,831.65	4,108,072.99	13,280,904.64
Overnight Index Swap	1,201,542.03	587,137.57	1,788,679.60
Total	11,220,992.68	5,126,030.33	16,347,023.01

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,926	4,402	16,327
Floating vs. Fixed	219,235	126,901	346,135
Overnight Index Swap	12,426	8,352	20,778
Total	243,586	139,654	383,240

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	319,708.71	113.45	29,675.54	5,041.76	229,885.37	146,313.75	546,700.19	1,277,438.78
Floating vs. Fixed	2,324,997.21	1,814,483.26	260,811.43	51,476.04	1,114,788.27	2,420,426.19	5,293,922.23	13,280,904.64
Overnight Index Swap	244,967.50	0.00	115,680.33	0.00	54,668.59	7.74	1,373,355.45	1,788,679.60
Total	2,889,673.42	1,814,596.71	406,167.30	56,517.80	1,399,342.22	2,566,747.69	7,213,977.87	16,347,023.01

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,843	2	185	64	2,469	3,807	5,957	16,327
Floating vs. Fixed	71,169	62,606	5,329	1,305	15,503	64,786	125,438	346,135
Overnight Index Swap	910	0	564	0	336	3	18,965	20,778
Total	75,922	62,608	6,078	1,369	18,308	68,596	150,360	383,240

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	500,726.92	217,342.31	329,792.51	176,526.93	30,079.59	14,514.25	8,456.25	1,277,438.78
Floating vs. Fixed	5,633,067.83	2,258,687.54	3,324,579.28	1,609,115.54	185,617.53	124,631.49	145,205.42	13,280,904.64
Overnight Index Swap	1,501,605.73	118,426.62	145,408.04	19,570.56	1,593.59	1,144.80	930.27	1,788,679.60
Total	7,635,400.49	2,594,456.47	3,799,779.83	1,805,213.03	217,290.70	140,290.54	154,591.94	16,347,023.01

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	3,229	2,477	4,982	3,586	855	664	534	16,327
Floating vs. Fixed	71,930	50,128	129,907	72,695	8,904	5,705	6,868	346,135
Overnight Index Swap	7,105	4,544	8,483	507	57	53	29	20,778
Total	82,264	57,149	143,372	76,788	9,816	6,422	7,431	383,240

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	75.97	Afghani
ALL	115.21	Lek
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LAK	8940	Kip
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LKR	193	Sri Lanka Rupee
LRD	197.34	Liberian Dollar
LSL	18.31	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4126	Libyan Dinar

Interest Rate Position

Positions as at:

09 April 2020

MAD	10.2465 Moroccan Dirham
MDL	18.3448 Moldovan Leu
MGA	3737.25 Malagasy Ariary
MKD	56.47 Denar
MMK	1440 Kyat
MNT	2740 Tugrik
MOP	7.985 Pataca
MRO	356 Ouguiya
MUR	39.15 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	726.96 Kwacha
MXN	24.295 Mexican Peso
MXV	3.7382 Mexican Unidad de Inversion (UDI)
MYR	4.335 Malaysian Ringgit
MZN	67.2 Metical
NAD	18.322 Namibia Dollar
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NIO	33.47 Cordoba Oro
NOK	10.2641 Norwegian Krone
NPR	121 Nepalese Rupee
NZD	1.6725 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3628 Nuevo Sol
PGK	3.3278 Kina
PHP	50.51 Philippine Peso
PKR	167 Pakistan Rupee
PLN	4.1515 Zloty
PYG	6450 Guarani
QAR	3.64 Qatari Rial
RON	4.4351 Leu
RSD	107.8 Serbian Dinar
RUB	75.38 Russian Ruble
RWF	944.627 Rwanda Franc
SAR	3.759 Saudi Riyal
SBD	7.9745 Solomon Islands Dollar
SCR	14.6 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	10.0495 Swedish Krona
SGD	1.4231 Singapore Dollar
SHP	0.8104 Saint Helena Pound
SLL	9595.54 Leone
SOS	575 Somali Shilling

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SRD	7.43 Surinam Dollar
SSP	158.6505 South Sudanese Pound
STD	21005 Dobra
SVC	8.6971 El Salvador Colon
SYP	513 Syrian Pound
SZL	18.316 Lilangeni
THB	32.72 Baht
TJS	10.221 Somoni
TMT	3.49 New Manat
TND	2.9008 Tunisian Dinar
TOP	2.2727 Pa'anga
TRY	6.752 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	30.089 New Taiwan Dollar
TZS	2309 Tanzanian Shilling
UAH	27.439 Hryvnia
UGX	3768 Uganda Shilling
USD	1 US Dollar
UYU	43.05 Peso Uruguayo
UZS	9548.95 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23450 Dong
VUV	121 Vatu
WST	2.7049 Tala
XAF	602.12 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	596.41 CFA Franc BCEAO
XPF	109.41 CFP Franc
YER	249.05 Yemeni Rial
ZAR	18.2942 Rand
ZMK	5185 Zambian Kwacha
ZWL	24.5 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

06 April 2020 to

09 April 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	85,882.43	119,115.37	204,997.80
Total	85,882.43	119,115.37	204,997.80

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,886	18,509	30,395
Total	11,886	18,509	30,395

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	17,605.26	11,615.25	38,500.24	54,128.26	5,080.17	6,826.53	62,669.06	8,573.03	204,997.80
Total	17,605.26	11,615.25	38,500.24	54,128.26	5,080.17	6,826.53	62,669.06	8,573.03	204,997.80

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,207	3,362	5,889	9,762	984	1,680	6,690	823	30,395
Total	1,207	3,362	5,889	9,762	984	1,680	6,690	823	30,395

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	178,582.38	15,069.94	5,825.36	2,288.23	3,070.44	154.00	7.44	204,997.80
Total	178,582.38	15,069.94	5,825.36	2,288.23	3,070.44	154.00	7.44	204,997.80

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	28,684	944	365	158	226	18	1	30,395
Total	28,684	944	365	158	226	18	1	30,395

Interest Rate Turnover

Turnover for the period:

06 April 2020 to

09 April 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	35,323.82	360,087.10	395,410.92
Floating vs. Fixed	639,331.73	329,515.32	968,847.04
Overnight Index Swap	114,229.05	114,344.62	228,573.67
Total	788,884.60	803,947.04	1,592,831.64

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	482	950	1,432
Floating vs. Fixed	10,833	3,385	14,218
Overnight Index Swap	305	98	403
Total	11,620	4,432	16,052

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	29,592.38	0.00	988.63	455.55	11,656.79	9,936.01	342,781.55	395,410.92
Floating vs. Fixed	108,251.09	98,865.63	3,401.71	3,424.48	15,893.31	175,820.89	563,189.93	968,847.04
Overnight Index Swap	3,968.15	0.00	10,519.97	0.00	1,149.95	0.00	212,935.59	228,573.67
Total	141,811.63	98,865.63	14,910.31	3,880.03	28,700.05	185,756.91	1,118,907.08	1,592,831.64

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	312	0	20	13	96	229	762	1,432
Floating vs. Fixed	2,086	1,796	98	21	229	3,040	6,949	14,218
Overnight Index Swap	21	0	8	0	3	0	371	403
Total	2,419	1,796	126	34	328	3,269	8,082	16,052

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	297,024.00	59,917.29	27,993.63	8,692.97	1,330.91	194.11	258.02	395,410.92
Floating vs. Fixed	442,994.81	217,546.14	182,498.96	107,704.66	11,012.92	1,183.01	5,906.53	968,847.04
Overnight Index Swap	203,419.37	18,619.59	5,790.81	740.02	3.53	0.35	0.00	228,573.67
Total	943,438.18	296,083.02	216,283.40	117,137.66	12,347.37	1,377.47	6,164.55	1,592,831.64

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	113	212	474	320	116	59	139	1,432
Floating vs. Fixed	2,494	2,356	3,759	4,170	601	112	727	14,218
Overnight Index Swap	129	94	148	29	2	2	0	403
Total	2,735	2,662	4,381	4,519	719	173	866	16,052