

Foreign Exchange Position

Positions as at:

17 April 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	416,092.26	999,305.45	1,415,397.72
Total	416,092.26	999,305.45	1,415,397.72

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	50,675	129,008	179,683
Total	50,675	129,008	179,683

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	142,451.31	68,420.73	245,972.25	407,012.47	17,211.69	28,075.04	455,077.82	51,176.40	1,415,397.72
Total	142,451.31	68,420.73	245,972.25	407,012.47	17,211.69	28,075.04	455,077.82	51,176.40	1,415,397.72

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,331	15,549	36,385	59,512	3,764	7,883	42,320	5,939	179,683
Total	8,331	15,549	36,385	59,512	3,764	7,883	42,320	5,939	179,683

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	1,064,385.40	165,976.54	91,016.83	70,960.88	16,363.75	6,067.29	627.02	1,415,397.72
Total	1,064,385.40	165,976.54	91,016.83	70,960.88	16,363.75	6,067.29	627.02	1,415,397.72

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	157,197	9,625	5,925	4,301	1,757	794	84	179,683
Total	157,197	9,625	5,925	4,301	1,757	794	84	179,683

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.31	Afghani
ALL	114.55	Lek
AMD	485.1	Armenian Dram
ANG	1.7925	Netherlands Antillean Guilder
AOA	559.96	Kwanza
ARS	65.483	Argentine Peso
AUD	1.5823	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7796	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.73	Taka
BGN	1.7923	Bulgarian Lev

Foreign Exchange Position

Positions as at:

17 April 2020

BHD	0.3772	Bahraini Dinar
BIF	1885.85	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.4231	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.2367	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.466	Ngultrum
BWP	12.1212	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.4111	Canadian Dollar
CDF	1715	Congolese Franc
CHF	0.9644	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	855.2	Chilean Peso
CNY	7.0664	Yuan Renminbi
COP	3910.46	Colombian Peso
COU	0.0712	Unidad de Valor Real
CRC	563	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	100.84	Cape Verde Escudo
CZK	24.692	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.8385	Danish Krone
DOP	54.05	Dominican Peso
DZD	127.044	Algerian Dinar
EGP	15.77	Egyptian Pound
ERN	15	Nakfa
ETB	32.8533	Ethiopian Birr
EUR	0.9165	Euro
FJD	2.265	Fiji Dollar
FKP	0.7952	Falkland Islands Pound
GBP	0.7988	Pound Sterling
GEL	3.1284	Lari
GHS	5.7	Cedi
GIP	0.7952	Gibraltar Pound
GMD	51.45	Dalasi
GNF	9400	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.48	Guyana Dollar
HKD	7.7504	Hong Kong Dollar
HNL	24.78	Lempira

Foreign Exchange Position

Positions as at:

17 April 2020

HRK	6.9709	Croatian Kuna
HTG	97.0482	Gourde
HUF	322.95	Forint
IDR	15550	Rupiah
ILS	3.604	New Israeli Sheqel
INR	76.559	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	142.9	Iceland Krona
JMD	135.73	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.47	Yen
KES	106.21	Kenyan Shilling
KGS	79.6872	Som
KHR	4026.93	Riel
KMF	442	Comoro Franc
KPW	130	North Korean Won
KRW	1224.68	Won
KWD	0.3112	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	426.11	Tenge
LAK	8922.12	Kip
LBP	1505.5	Lebanese Pound
LKR	191	Sri Lanka Rupee
LRD	197.41	Liberian Dollar
LSL	18.692	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.405	Libyan Dinar
MAD	10.2061	Moroccan Dirham
MDL	17.79	Moldovan Leu
MGA	3757	Malagasy Ariary
MKD	56.36	Denar
MMK	1420	Kyat
MNT	2735	Tugrik
MOP	7.983	Pataca
MRO	356	Ouguiya
MUR	39.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.15	Kwacha
MXN	23.974	Mexican Peso
MXV	3.6968	Mexican Unidad de Inversion (UDI)
MYR	4.338	Malaysian Ringgit
MZN	67.8	Metical

Foreign Exchange Position

Positions as at:

17 April 2020

NAD	18.66	Namibia Dollar
NGN	360	Naira
NIO	33.47	Cordoba Oro
NOK	10,5091	Norwegian Krone
NPR	122.3	Nepalese Rupee
NZD	1.6686	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.4077	Nuevo Sol
PGK	3.4364	Kina
PHP	50.68	Philippine Peso
PKR	165.92	Pakistan Rupee
PLN	4.1553	Zloty
PYG	6475	Guarani
QAR	3.64	Qatari Rial
RON	4.4267	Leu
RSD	107.6	Serbian Dinar
RUB	74.7126	Russian Ruble
RWF	944.79	Rwanda Franc
SAR	3.7585	Saudi Riyal
SBD	7.9745	Solomon Islands Dollar
SCR	17.1	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	10.0106	Swedish Krona
SGD	1.4231	Singapore Dollar
SHP	0.798	Saint Helena Pound
SLL	9656.29	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	158.651	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	513	Syrian Pound
SZL	18.664	Lilangeni
THB	32.69	Baht
TJS	10.24	Somoni
TMT	3.49	New Manat
TND	2.889	Tunisian Dinar
TOP	2.2391	Pa'anga
TRY	6.9078	Turkish Lira
TTD	6.6724	Trinidad and Tobago Dollar
TWD	30.087	New Taiwan Dollar
TZS	2309	Tanzanian Shilling
UAH	27.249	Hryvnia

Foreign Exchange Position

Positions as at:

17 April 2020

UGX	3750	Uganda Shilling
USD	1	US Dollar
UYU	43.5	Peso Uruguayo
UZS	10078.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23440	Dong
VUV	115	Vatu
WST	2.7012	Tala
XAF	601.07	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	595.88	CFA Franc BCEAO
XPF	108.4	CFP Franc
YER	249.35	Yemeni Rial
ZAR	18,6896	Rand
ZMK	5185	Zambian Kwacha
ZWL	24.5	Zimbabwe Dollar

Interest Rate Position

Positions as at:

17 April 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	854,317.46	487,116.76	1,341,434.22
Floating vs. Fixed	9,190,138.52	4,074,178.34	13,264,316.87
Overnight Index Swap	1,283,523.05	599,081.03	1,882,604.08
Total	11,327,979.03	5,160,376.14	16,488,355.17

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,878	4,162	16,039
Floating vs. Fixed	219,105	126,746	345,851
Overnight Index Swap	12,408	8,308	20,716
Total	243,391	139,215	382,606

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	324,004.72	113.07	30,539.83	5,476.77	232,187.78	147,354.65	601,757.39	1,341,434.22
Floating vs. Fixed	2,316,617.60	1,775,149.69	261,912.92	52,594.14	1,130,103.75	2,401,334.72	5,326,604.04	13,264,316.87
Overnight Index Swap	251,415.79	0.00	113,778.00	938.91	54,754.40	7.74	1,461,709.24	1,882,604.08
Total	2,892,038.10	1,775,262.76	406,230.76	59,009.83	1,417,045.93	2,548,697.11	7,390,070.67	16,488,355.17

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,754	2	188	65	2,483	3,832	5,715	16,039
Floating vs. Fixed	71,756	62,170	5,342	1,321	15,621	64,343	125,299	345,851
Overnight Index Swap	912	0	566	1	340	3	18,894	20,716
Total	76,422	62,172	6,096	1,387	18,444	68,178	149,908	382,606

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	563,087.70	221,425.17	327,883.28	177,013.41	29,004.22	14,557.27	8,463.16	1,341,434.22
Floating vs. Fixed	5,679,280.46	2,225,116.05	3,283,659.80	1,606,702.40	187,287.25	125,939.68	156,331.22	13,264,316.87
Overnight Index Swap	1,603,068.59	112,395.08	143,876.19	19,536.39	1,611.52	1,181.53	934.77	1,882,604.08
Total	7,845,436.75	2,558,936.30	3,755,419.27	1,803,252.20	217,903.00	141,678.48	165,729.16	16,488,355.17

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	3,230	2,450	4,883	3,502	819	648	508	16,039
Floating vs. Fixed	72,362	49,622	129,147	72,727	9,046	5,722	7,225	345,851
Overnight Index Swap	7,042	4,540	8,469	522	58	56	29	20,716
Total	82,634	56,612	142,499	76,751	9,923	6,426	7,762	382,606

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KZT	426.11 Tenge
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LKR	191 Sri Lanka Rupee
LRD	197.41 Liberian Dollar
LSL	18.692 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.405 Libyan Dinar
MAD	10.2061 Moroccan Dirham
MDL	17.79 Moldovan Leu
MGA	3757 Malagasy Ariary
MKD	56.36 Denar
MMK	1420 Kyat
MNT	2735 Tugrik
MOP	7.983 Pataca
MRO	356 Ouguiya
MUR	39.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	729.15 Kwacha
MXN	23.974 Mexican Peso
MXV	3.6968 Mexican Unidad de Inversion (UDI)
MYR	4.338 Malaysian Ringgit
MZN	67.8 Metical
NAD	18.66 Namibia Dollar
NGN	360 Naira
NIO	33.47 Cordoba Oro
NOK	10.5091 Norwegian Krone
NPR	122.3 Nepalese Rupee
NZD	1.6686 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.4077 Nuevo Sol
PGK	3.4364 Kina
PHP	50.68 Philippine Peso
PKR	165.92 Pakistan Rupee

Interest Rate Position

Positions as at:

17 April 2020

PLN	4.1553 Zloty
PYG	6475 Guarani
QAR	3.64 Qatari Rial
RON	4.4267 Leu
RSD	107.6 Serbian Dinar
RUB	74.7126 Russian Ruble
RWF	944.79 Rwanda Franc
SAR	3.7585 Saudi Riyal
SBD	7.9745 Solomon Islands Dollar
SCR	17.1 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	10.0106 Swedish Krona
SGD	1.4231 Singapore Dollar
SHP	0.798 Saint Helena Pound
SLL	9656.29 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.651 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	513 Syrian Pound
SZL	18.664 Lilangeni
THB	32.69 Baht
TJS	10.24 Somoni
TMT	3.49 New Manat
TND	2.889 Tunisian Dinar
TOP	2.2391 Pa'anga
TRY	6.9078 Turkish Lira
TTD	6.6724 Trinidad and Tobago Dollar
TWD	30.087 New Taiwan Dollar
TZS	2309 Tanzanian Shilling
UAH	27.249 Hryvnia
UGX	3750 Uganda Shilling
USD	1 US Dollar
UYU	43.5 Peso Uruguayo
UZS	10078.6 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23440 Dong
VUV	115 Vatu

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Positions as at:

17 April 2020

WST	2.7012 Tala
XAF	601.07 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	595.88 CFA Franc BCEAO
XPF	108.4 CFP Franc
YER	249.35 Yemeni Rial
ZAR	18.6896 Rand
ZMK	5185 Zambian Kwacha
ZWL	24.5 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

14 April 2020 to

17 April 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	92,065.63	160,259.88	252,325.50
Total	92,065.63	160,259.88	252,325.50

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,488	25,388	36,875
Total	11,488	25,388	36,875

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	21,466.55	10,942.12	40,321.63	61,211.77	4,916.88	5,604.88	98,327.44	9,534.24	252,325.50
Total	21,466.55	10,942.12	40,321.63	61,211.77	4,916.88	5,604.88	98,327.44	9,534.24	252,325.50

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,363	3,339	6,816	11,491	940	1,539	10,607	782	36,875
Total	1,363	3,339	6,816	11,491	940	1,539	10,607	782	36,875

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	221,487.02	17,604.38	8,742.87	2,143.82	2,249.72	97.70	0.00	252,325.50
Total	221,487.02	17,604.38	8,742.87	2,143.82	2,249.72	97.70	0.00	252,325.50

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	35,382	771	409	135	170	9	0	36,875
Total	35,382	771	409	135	170	9	0	36,875

Interest Rate Turnover

Turnover for the period:

14 April 2020 to

17 April 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	27,485.00	461,336.97	488,821.97
Floating vs. Fixed	435,863.51	489,791.73	925,655.24
Overnight Index Swap	127,630.29	66,596.76	194,227.04
Total	590,978.80	1,017,725.45	1,608,704.25

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	350	1,437	1,787
Floating vs. Fixed	8,759	4,036	12,795
Overnight Index Swap	396	109	505
Total	9,504	5,582	15,086

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	59,275.87	0.00	7,494.63	1,234.96	10,490.18	10,656.31	399,670.02	488,821.97
Floating vs. Fixed	122,666.44	56,225.47	6,680.39	4,209.68	23,406.00	124,374.21	588,093.04	925,655.24
Overnight Index Swap	23,686.10	0.00	1,054.01	0.00	3,798.73	0.00	165,688.20	194,227.04
Total	205,628.41	56,225.47	15,229.03	5,444.65	37,694.92	135,030.51	1,153,451.26	1,608,704.25

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	459	0	75	45	129	271	808	1,787
Floating vs. Fixed	2,507	1,574	125	62	351	2,358	5,818	12,795
Overnight Index Swap	48	0	7	0	13	0	437	505
Total	3,014	1,574	207	107	493	2,629	7,063	15,086

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	365,526.87	74,589.12	36,811.28	8,949.93	1,750.93	238.83	955.02	488,821.97
Floating vs. Fixed	551,979.80	137,847.47	124,279.36	76,083.71	14,420.31	1,642.87	19,401.72	925,655.24
Overnight Index Swap	179,831.08	8,094.68	4,794.64	1,426.76	14.81	3.64	61.43	194,227.04
Total	1,097,337.75	220,531.28	165,885.28	86,460.40	16,186.05	1,885.33	20,418.16	1,608,704.25

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	227	259	471	348	155	94	234	1,787
Floating vs. Fixed	3,114	1,554	3,017	3,227	817	119	949	12,795
Overnight Index Swap	154	92	154	93	4	3	6	505
Total	3,494	1,904	3,641	3,667	976	216	1,189	15,086