

Foreign Exchange Position

Positions as at:

24 April 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	405,490.56	986,438.73	1,391,929.29
Total	405,490.56	986,438.73	1,391,929.29

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,201	121,883	167,084
Total	45,201	121,883	167,084

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	133,298.67	66,512.10	252,945.69	395,404.56	15,259.12	26,499.61	455,082.41	46,927.14	1,391,929.29
Total	133,298.67	66,512.10	252,945.69	395,404.56	15,259.12	26,499.61	455,082.41	46,927.14	1,391,929.29

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,955	14,773	34,269	53,757	3,334	7,063	40,041	5,892	167,084
Total	7,955	14,773	34,269	53,757	3,334	7,063	40,041	5,892	167,084

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	1,037,624.14	169,226.32	92,309.53	68,337.89	17,444.42	6,365.49	621.49	1,391,929.29
Total	1,037,624.14	169,226.32	92,309.53	68,337.89	17,444.42	6,365.49	621.49	1,391,929.29

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	144,042	10,298	5,860	4,189	1,830	784	81	167,084
Total	144,042	10,298	5,860	4,189	1,830	784	81	167,084

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	75.62	Afghani
ALL	114.32	Lek
AMD	478.8	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	556.951	Kwanza
ARS	66.2	Argentine Peso
AUD	1.581	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8036	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.73	Taka
BGN	1.8065	Bulgarian Lev

Foreign Exchange Position

Positions as at:

24 April 2020

BHD	0.3777	Bahraini Dinar
BIF	1884.5	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.4268	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.458	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.432	Ngultrum
BWP	12.2399	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.4159	Canadian Dollar
CDF	1720	Congolese Franc
CHF	0.9713	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	858	Chilean Peso
CNY	7.0831	Yuan Renminbi
COP	4022.41	Colombian Peso
COU	0.068	Unidad de Valor Real
CRC	564	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	101.68	Cape Verde Escudo
CZK	25.481	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.8897	Danish Krone
DOP	54.12	Dominican Peso
DZD	128.24	Algerian Dinar
EGP	15.7	Egyptian Pound
ERN	15	Nakfa
ETB	33.3266	Ethiopian Birr
EUR	0.9239	Euro
FJD	2.2696	Fiji Dollar
FKP	0.812	Falkland Islands Pound
GBP	0.8106	Pound Sterling
GEL	3.1699	Lari
GHS	5.72	Cedi
GIP	0.812	Gibraltar Pound
GMD	51.45	Dalasi
GNF	9408	Guinea Franc
GTQ	7.71	Quetzal
GYD	207.48	Guyana Dollar
HKD	7.7496	Hong Kong Dollar
HNL	24.78	Lempira

Foreign Exchange Position

Positions as at:

24 April 2020

HRK	6,9901	Croatian Kuna
HTG	95.6253	Gourde
HUF	329.82	Forint
IDR	15400	Rupiah
ILS	3,5413	New Israeli Sheqel
INR	76.4	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	146.36	Iceland Krona
JMD	137.8	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.72	Yen
KES	107.05	Kenyan Shilling
KGS	80,4022	Som
KHR	4051.88	Riel
KMF	442	Comoro Franc
KPW	130	North Korean Won
KRW	1233.55	Won
KWD	0.3115	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	437.11	Tenge
LAK	8937.09	Kip
LBP	1504.98	Lebanese Pound
LKR	193	Sri Lanka Rupee
LRD	197.35	Liberian Dollar
LSL	19,0095	Loti
LTL	2,8536	Lithuanian Litas
LVL	0,5078	Latvian Lats
LYD	1,411	Libyan Dinar
MAD	9,9362	Moroccan Dirham
MDL	17,908	Moldovan Leu
MGA	3786	Malagasy Ariary
MKD	56.83	Denar
MMK	1438	Kyat
MNT	2730	Tugrik
MOP	7,983	Pataca
MRO	356	Ouguiya
MUR	39.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.15	Kwacha
MXN	24,467	Mexican Peso
MXV	3,7857	Mexican Unidad de Inversion (UDI)
MYR	4,3605	Malaysian Ringgit
MZN	67.8	Metical

Foreign Exchange Position

Positions as at:

24 April 2020

NAD	19 Namibia Dollar
NGN	360 Naira
NIO	33.47 Cordoba Oro
NOK	10.7554 Norwegian Krone
NPR	122.67 Nepalese Rupee
NZD	1.6798 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.3707 Nuevo Sol
PGK	3.4364 Kina
PHP	50.65 Philippine Peso
PKR	159.74 Pakistan Rupee
PLN	4.1982 Zloty
PYG	6487 Guarani
QAR	3.6517 Qatari Rial
RON	4.47 Leu
RSD	108.54 Serbian Dinar
RUB	75.826 Russian Ruble
RWF	945.064 Rwanda Franc
SAR	3.7625 Saudi Riyal
SBD	8.1967 Solomon Islands Dollar
SCR	17.29 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	10.0884 Swedish Krona
SGD	1.4268 Singapore Dollar
SHP	0.812 Saint Helena Pound
SLL	9601.76 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	160.0132 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYR	513 Syrian Pound
SZL	19.015 Lilangeni
THB	32.36 Baht
TJS	10.24 Somoni
TMT	3.49 New Manat
TND	2.9052 Tunisian Dinar
TOP	2.2523 Pa'anga
TRY	6.9772 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	30.082 New Taiwan Dollar
TZS	2310 Tanzanian Shilling
UAH	27 Hryvnia

Foreign Exchange Position

Positions as at:

24 April 2020

UGX	3785	Uganda Shilling
USD	1	US Dollar
UYU	43.25	Peso Uruguayo
UZS	10132.92	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23479	Dong
VUV	120	Vatu
WST	2.6853	Tala
XAF	606.11	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	600.22	CFA Franc BCEAO
XPF	110.11	CFP Franc
YER	248.8	Yemeni Rial
ZAR	19.011	Rand
ZMK	18475	Zambian Kwacha
ZWL	24.5	Zimbabwe Dollar

Interest Rate Position

Positions as at:

24 April 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	858,021.79	411,617.09	1,269,638.88
Floating vs. Fixed	8,979,044.53	4,030,708.00	13,009,752.53
Overnight Index Swap	790,806.69	614,139.07	1,404,945.76
Total	10,627,873.01	5,056,464.16	15,684,337.17

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,052	4,136	16,187
Floating vs. Fixed	217,587	127,242	344,829
Overnight Index Swap	12,134	8,350	20,484
Total	241,773	139,727	381,500

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	321,448.97	112.80	29,991.10	5,325.14	230,923.53	154,460.79	527,376.54	1,269,638.88
Floating vs. Fixed	2,291,786.68	1,784,246.94	260,268.10	52,327.83	1,131,621.17	2,439,769.40	5,049,732.39	13,009,752.53
Overnight Index Swap	239,035.41	0.00	119,430.18	925.24	57,950.75	7.74	987,596.44	1,404,945.76
Total	2,852,271.06	1,784,359.75	409,689.38	58,578.21	1,420,495.46	2,594,237.94	6,564,705.37	15,684,337.17

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,752	2	189	65	2,474	4,011	5,694	16,187
Floating vs. Fixed	72,158	62,638	5,367	1,329	15,724	65,207	122,407	344,829
Overnight Index Swap	904	0	579	1	345	3	18,652	20,484
Total	76,814	62,640	6,135	1,395	18,543	69,221	146,753	381,500

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	494,597.19	214,884.42	328,038.71	177,242.47	31,336.94	15,085.65	8,453.51	1,269,638.88
Floating vs. Fixed	5,537,742.44	2,189,937.55	3,236,144.05	1,574,438.74	183,740.53	124,959.81	162,789.41	13,009,752.53
Overnight Index Swap	1,132,326.71	106,204.74	143,206.67	19,480.68	1,620.20	1,177.48	929.28	1,404,945.76
Total	7,164,666.35	2,511,026.70	3,707,389.43	1,771,161.89	216,697.67	141,222.94	172,172.19	15,684,337.17

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	3,263	2,467	4,934	3,553	817	649	504	16,187
Floating vs. Fixed	72,260	49,490	128,783	72,405	8,906	5,715	7,272	344,829
Overnight Index Swap	6,783	4,513	8,507	536	60	56	29	20,484
Total	82,306	56,470	142,224	76,494	9,783	6,420	7,805	381,500

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LAK	8937.09 Kip
LBP	1504.98 Lebanese Pound
LKR	193 Sri Lanka Rupee
LRD	197.35 Liberian Dollar
LSL	19.0095 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.411 Libyan Dinar
MAD	9.9362 Moroccan Dirham
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MGA	3786 Malagasy Ariary
MKD	56.83 Denar
MMK	1438 Kyat
MNT	2730 Tugrik
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MUR	39.6 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	729.15 Kwacha
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MXV	3.7857 Mexican Unidad de Inversion (UDI)
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NAD	19 Namibia Dollar
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NIO	33.47 Cordoba Oro
NOK	10.7554 Norwegian Krone
NPR	122.67 Nepalese Rupee
NZD	1.6798 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.3707 Nuevo Sol
PGK	3.4364 Kina
PHP	50.65 Philippine Peso
PKR	159.74 Pakistan Rupee

Interest Rate Position

Positions as at:

24 April 2020

PLN	4.1982 Zloty
PYG	6487 Guarani
QAR	3.6517 Qatari Rial
RON	4.47 Leu
RSD	108.54 Serbian Dinar
RUB	75.826 Russian Ruble
RWF	945.064 Rwanda Franc
SAR	3.7625 Saudi Riyal
SBD	8.1967 Solomon Islands Dollar
SCR	17.29 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	10.0884 Swedish Krona
SGD	1.4268 Singapore Dollar
SHP	0.812 Saint Helena Pound
SLL	9601.76 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	160.0132 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	513 Syrian Pound
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THB	32.36 Baht
TJS	10.24 Somoni
TMT	3.49 New Manat
TND	2.9052 Tunisian Dinar
TOP	2.2523 Pa'anga
TRY	6.9772 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	30.082 New Taiwan Dollar
TZS	2310 Tanzanian Shilling
UAH	27 Hryvnia
UGX	3785 Uganda Shilling
USD	1 US Dollar
UYU	43.25 Peso Uruguayo
UZS	10132.92 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23479 Dong
VUV	120 Vatu

Interest Rate Position

Positions as at:

24 April 2020

WST	2.6853 Tala
XAF	606.11 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	600.22 CFA Franc BCEAO
XPF	110.11 CFP Franc
YER	248.8 Yemeni Rial
ZAR	19.011 Rand
ZMK	18475 Zambian Kwacha
ZWL	24.5 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

20 April 2020 to

24 April 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	92,055.72	183,555.68	275,611.41
Total	92,055.72	183,555.68	275,611.41

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,710	28,963	40,673
Total	11,710	28,963	40,673

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	15,743.04	11,622.10	54,099.06	81,228.74	4,400.92	6,240.33	95,984.88	6,292.34	275,611.41
Total	15,743.04	11,622.10	54,099.06	81,228.74	4,400.92	6,240.33	95,984.88	6,292.34	275,611.41

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,103	3,409	8,061	14,796	1,033	1,912	9,578	781	40,673
Total	1,103	3,409	8,061	14,796	1,033	1,912	9,578	781	40,673

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	231,876.76	22,291.85	10,084.15	4,321.62	5,985.39	1,051.64	0.00	275,611.41
Total	231,876.76	22,291.85	10,084.15	4,321.62	5,985.39	1,051.64	0.00	275,611.41

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	38,548	1,037	516	201	354	19	0	40,673
Total	38,548	1,037	516	201	354	19	0	40,673

Interest Rate Turnover

Turnover for the period:

20 April 2020 to

24 April 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	26,468.46	323,206.11	349,674.57
Floating vs. Fixed	573,408.31	423,012.42	996,420.73
Overnight Index Swap	70,412.19	130,997.13	201,409.32
Total	670,288.96	877,215.66	1,547,504.62

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	451	1,267	1,718
Floating vs. Fixed	10,146	4,622	14,768
Overnight Index Swap	343	211	554
Total	10,940	6,100	17,040

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	31,132.11	0.00	4,876.03	741.44	8,318.99	16,234.16	288,371.84	349,674.57
Floating vs. Fixed	109,124.29	69,993.23	4,512.68	1,455.40	21,641.56	144,765.61	644,927.96	996,420.73
Overnight Index Swap	10,844.94	0.00	12,755.38	0.00	3,324.98	0.00	174,484.03	201,409.32
Total	151,101.35	69,993.23	22,144.08	2,196.84	33,285.53	160,999.76	1,107,783.83	1,547,504.62

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	386	0	104	29	68	409	723	1,718
Floating vs. Fixed	2,512	1,727	133	41	282	2,783	7,292	14,768
Overnight Index Swap	54	0	18	0	5	0	478	554
Total	2,952	1,727	254	70	355	3,191	8,493	17,040

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	250,964.21	54,877.73	27,751.23	8,555.19	6,278.39	722.76	525.05	349,674.57
Floating vs. Fixed	553,369.32	171,690.56	143,759.11	89,077.82	14,102.50	1,117.26	23,304.17	996,420.73
Overnight Index Swap	183,583.51	8,382.23	7,212.63	2,190.28	40.27	0.40	0.00	201,409.32
Total	987,917.04	234,950.52	178,722.97	99,823.29	20,421.17	1,840.42	23,829.22	1,547,504.62

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	217	233	447	417	142	79	185	1,718
Floating vs. Fixed	3,545	2,188	3,302	4,026	715	116	878	14,768
Overnight Index Swap	176	86	162	119	9	4	0	554
Total	3,937	2,507	3,910	4,561	866	199	1,062	17,040