

Foreign Exchange Position

Positions as at:

29 April 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	414,550.23	987,311.34	1,401,861.57
Total	414,550.23	987,311.34	1,401,861.57

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,702	118,485	161,187
Total	42,702	118,485	161,187

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	139,382.19	64,510.57	255,586.97	378,045.22	15,264.07	26,593.70	472,730.80	49,748.05	1,401,861.57
Total	139,382.19	64,510.57	255,586.97	378,045.22	15,264.07	26,593.70	472,730.80	49,748.05	1,401,861.57

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,221	14,254	33,674	48,217	3,376	7,039	40,252	6,154	161,187
Total	8,221	14,254	33,674	48,217	3,376	7,039	40,252	6,154	161,187

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	1,041,024.01	178,275.41	90,577.19	68,940.78	16,134.67	6,288.01	621.51	1,401,861.57
Total	1,041,024.01	178,275.41	90,577.19	68,940.78	16,134.67	6,288.01	621.51	1,401,861.57

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	137,948	10,617	5,740	4,253	1,773	775	81	161,187
Total	137,948	10,617	5,740	4,253	1,773	775	81	161,187

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	75.95	Afghani
ALL	113.07	Lek
AMD	478.55	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	554.888	Kwanza
ARS	66.45	Argentine Peso
AUD	1.5466	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8042	Convertible Mark
BBD	1.995	Barbados Dollar
BDT	84.73	Taka
BGN	1.8056	Bulgarian Lev

Foreign Exchange Position

Positions as at:

29 April 2020

BHD	0.3775	Bahraini Dinar
BIF	1887.85	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.4183	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.6526	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.156	Ngultrum
BWP	12.1951	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.4029	Canadian Dollar
CDF	1723	Congolese Franc
CHF	0.9752	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	856.2	Chilean Peso
CNY	7.0815	Yuan Renminbi
COP	4050.08	Colombian Peso
COU	0.0681	Unidad de Valor Real
CRC	564	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	101.72	Cape Verde Escudo
CZK	25.18	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.8845	Danish Krone
DOP	54.17	Dominican Peso
DZD	128.2	Algerian Dinar
EGP	15.7	Egyptian Pound
ERN	15	Nakfa
ETB	33.33	Ethiopian Birr
EUR	0.9232	Euro
FJD	2.2477	Fiji Dollar
FKP	0.8033	Falkland Islands Pound
GBP	0.8044	Pound Sterling
GEL	3.1846	Lari
GHS	5.7299	Cedi
GIP	0.8035	Gibraltar Pound
GMD	51.5	Dalasi
GNF	9407	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.07	Guyana Dollar
HKD	7.7502	Hong Kong Dollar
HNL	24.7708	Lempira

Foreign Exchange Position

Positions as at:

29 April 2020

HRK	6.9695	Croatian Kuna
HTG	97.2954	Gourde
HUF	328.03	Forint
IDR	15310	Rupiah
ILS	3.4996	New Israeli Sheqel
INR	76.227	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	146.74	Iceland Krona
JMD	138.71	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.22	Yen
KES	107.15	Kenyan Shilling
KGS	80.3782	Som
KHR	4071.84	Riel
KMF	454.2	Comoro Franc
KPW	130	North Korean Won
KRW	1222.05	Won
KWD	0.31	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	430.61	Tenge
LAK	8947.07	Kip
LBP	1505.7	Lebanese Pound
LKR	192	Sri Lanka Rupee
LRD	197.55	Liberian Dollar
LSL	18.7775	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4045	Libyan Dinar
MAD	9.9559	Moroccan Dirham
MDL	18.0227	Moldovan Leu
MGA	3795	Malagasy Ariary
MKD	56.79	Denar
MMK	1410	Kyat
MNT	2744	Tugrik
MOP	7.967	Pataca
MRO	356	Ouguiya
MUR	39.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	727.69	Kwacha
MXN	24.6759	Mexican Peso
MXV	3.8261	Mexican Unidad de Inversion (UDI)
MYR	4.353	Malaysian Ringgit
MZN	68.1	Metical

Foreign Exchange Position

Positions as at:

29 April 2020

NAD	18.8336	Namibia Dollar
NGN	360	Naira
NIO	33.47	Cordoba Oro
NOK	10,5017	Norwegian Krone
NPR	121.98	Nepalese Rupee
NZD	1.6532	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.3968	Nuevo Sol
PGK	3.4364	Kina
PHP	50.63	Philippine Peso
PKR	160.18	Pakistan Rupee
PLN	4.1865	Zloty
PYG	6512	Guarani
QAR	3.64	Qatari Rial
RON	4.4673	Leu
RSD	108.49	Serbian Dinar
RUB	74.1869	Russian Ruble
RWF	945.301	Rwanda Franc
SAR	3.76	Saudi Riyal
SBD	8	Solomon Islands Dollar
SCR	17.29	Seychelles Rupee
SDG	54.95	Sudanese Pound
SEK	10.0031	Swedish Krona
SGD	1.4183	Singapore Dollar
SHP	0.8045	Saint Helena Pound
SLL	9613.53	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	159,5964	South Sudanese Pound
STD	21005	Dobra
SVC	8.7145	El Salvador Colon
SYR	513	Syrian Pound
SZL	18.7835	Lilangeni
THB	32.46	Baht
TJS	10.243	Somoni
TMT	3.49	New Manat
TND	2.9112	Tunisian Dinar
TOP	2.2457	Pa'anga
TRY	6.9826	Turkish Lira
TTD	6.6974	Trinidad and Tobago Dollar
TWD	30.03	New Taiwan Dollar
TZS	2311	Tanzanian Shilling
UAH	27.1	Hryvnia

Foreign Exchange Position

Positions as at:

29 April 2020

UGX	3800	Uganda Shilling
USD	1	US Dollar
UYU	43.7	Peso Uruguayo
UZS	10060	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23455	Dong
VUV	120	Vatu
WST	2.7617	Tala
XAF	599.52	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	600	CFA Franc BCEAO
XPF	109.9	CFP Franc
YER	249.35	Yemeni Rial
ZAR	18.7678	Rand
ZMK	5185	Zambian Kwacha
ZWL	24.25	Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 April 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	869,092.63	433,111.80	1,302,204.43
Floating vs. Fixed	8,913,608.18	3,986,537.99	12,900,146.17
Overnight Index Swap	780,479.10	619,949.36	1,400,428.46
Total	10,563,179.92	5,039,599.14	15,602,779.06

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,149	4,390	16,538
Floating vs. Fixed	213,744	125,609	339,353
Overnight Index Swap	12,142	8,316	20,458
Total	238,034	138,315	376,349

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	322,415.94	112.83	32,420.31	5,230.37	233,855.68	158,693.25	549,476.06	1,302,204.43
Floating vs. Fixed	2,282,581.33	1,775,139.77	262,090.32	52,423.56	1,142,882.11	2,456,745.34	4,928,283.74	12,900,146.17
Overnight Index Swap	222,152.39	0.00	118,578.36	932.37	58,519.45	7.74	1,000,238.15	1,400,428.46
Total	2,827,149.65	1,775,252.60	413,088.99	58,586.30	1,435,257.24	2,615,446.33	6,477,997.95	15,602,779.06

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,847	2	194	65	2,458	4,101	5,871	16,538
Floating vs. Fixed	72,379	61,562	5,368	1,321	15,775	65,557	117,392	339,353
Overnight Index Swap	898	0	585	1	345	3	18,626	20,458
Total	77,124	61,564	6,147	1,387	18,578	69,661	141,889	376,349

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	513,493.90	218,749.04	331,367.67	180,978.10	33,725.17	15,288.54	8,602.01	1,302,204.43
Floating vs. Fixed	5,531,985.49	2,137,777.42	3,196,584.34	1,564,057.52	185,277.11	125,527.33	158,936.96	12,900,146.17
Overnight Index Swap	1,125,061.79	109,549.08	142,464.99	19,613.42	1,626.18	1,181.82	931.19	1,400,428.46
Total	7,170,541.19	2,466,075.53	3,670,417.00	1,764,649.03	220,628.45	141,997.69	168,470.16	15,602,779.06

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	3,326	2,529	5,009	3,635	834	666	539	16,538
Floating vs. Fixed	71,964	47,892	126,620	71,301	8,755	5,719	7,105	339,353
Overnight Index Swap	6,758	4,491	8,523	541	60	56	29	20,458
Total	82,048	54,912	140,152	75,477	9,649	6,441	7,673	376,349

Interest Rate Position

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Foreign Exchange Rate

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KGS	80.3782 Som
KHR	4071.84 Riel
KMF	454.2 Comoro Franc
KPW	130 North Korean Won

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KRW	1222.05	Won
KWD	0.31	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	430.61	Tenge
LAK	8947.07	Kip
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LKR	192	Sri Lanka Rupee
LRD	197.55	Liberian Dollar
LSL	18.7775	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4045	Libyan Dinar
MAD	9.9559	Moroccan Dirham
MDL	18.0227	Moldovan Leu
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MKD	56.79	Denar
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MRO	356	Ouguiya
MUR	39.9	Mauritius Rupee
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MXV	3.8261	Mexican Unidad de Inversion (UDI)
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MZN	68.1	Metical
NAD	18.8336	Namibia Dollar
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NIO	33.47	Cordoba Oro
NOK	10.5017	Norwegian Krone
NPR	121.98	Nepalese Rupee
NZD	1.6532	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.3968	Nuevo Sol
PGK	3.4364	Kina
PHP	50.63	Philippine Peso
PKR	160.18	Pakistan Rupee

Interest Rate Position

Positions as at:

29 April 2020

PLN	4.1865 Zloty
PYG	6512 Guarani
QAR	3.64 Qatari Rial
RON	4.4673 Leu
RSD	108.49 Serbian Dinar
RUB	74.1869 Russian Ruble
RWF	945.301 Rwanda Franc
SAR	3.76 Saudi Riyal
SBD	8 Solomon Islands Dollar
SCR	17.29 Seychelles Rupee
SDG	54.95 Sudanese Pound
SEK	10.0031 Swedish Krona
SGD	1.4183 Singapore Dollar
SHP	0.8045 Saint Helena Pound
SLL	9613.53 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	159.5964 South Sudanese Pound
STD	21005 Dobra
SVC	8.7145 El Salvador Colon
SYP	513 Syrian Pound
SZL	18.7835 Lilangeni
THB	32.46 Baht
TJS	10.243 Somoni
TMT	3.49 New Manat
TND	2.9112 Tunisian Dinar
TOP	2.2457 Pa'anga
TRY	6.9826 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	30.03 New Taiwan Dollar
TZS	2311 Tanzanian Shilling
UAH	27.1 Hryvnia
UGX	3800 Uganda Shilling
USD	1 US Dollar
UYU	43.7 Peso Uruguayo
UZS	10060 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23455 Dong
VUV	120 Vatu

Interest Rate Position

Positions as at:

29 April 2020

WST	2.7617 Tala
XAF	599.52 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	600 CFA Franc BCEAO
XPF	109.9 CFP Franc
YER	249.35 Yemeni Rial
ZAR	18.7678 Rand
ZMK	5185 Zambian Kwacha
ZWL	24.25 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

27 April 2020 to

29 April 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	53,654.48	108,850.42	162,504.90
Total	53,654.48	108,850.42	162,504.90

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	6,035	15,313	21,348
Total	6,035	15,313	21,348

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	17,672.25	6,189.19	28,578.35	39,602.86	1,881.34	3,629.46	60,176.69	4,774.76	162,504.90
Total	17,672.25	6,189.19	28,578.35	39,602.86	1,881.34	3,629.46	60,176.69	4,774.76	162,504.90

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,023	1,735	4,657	6,590	404	897	5,477	567	21,348
Total	1,023	1,735	4,657	6,590	404	897	5,477	567	21,348

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	137,505.92	14,863.72	5,731.95	1,098.70	3,153.93	150.69	0.00	162,504.90
Total	137,505.92	14,863.72	5,731.95	1,098.70	3,153.93	150.69	0.00	162,504.90

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	20,279	556	255	85	172	3	0	21,348
Total	20,279	556	255	85	172	3	0	21,348

Interest Rate Turnover

Turnover for the period:

27 April 2020 to

29 April 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,577.55	159,905.10	169,482.65
Floating vs. Fixed	286,647.70	170,974.40	457,622.10
Overnight Index Swap	19,956.94	31,466.83	51,423.77
Total	316,182.18	362,346.33	678,528.52

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	218	866	1,084
Floating vs. Fixed	5,742	2,554	8,296
Overnight Index Swap	197	90	287
Total	6,157	3,509	9,666

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	17,948.36	0.00	3,224.07	191.57	16,277.03	9,621.41	122,220.19	169,482.65
Floating vs. Fixed	50,175.75	47,361.28	2,772.62	206.17	14,478.07	108,155.82	234,472.41	457,622.10
Overnight Index Swap	5,501.00	0.00	1,440.64	0.00	746.13	0.00	43,736.00	51,423.77
Total	73,625.11	47,361.28	7,437.33	397.74	31,501.23	117,777.23	400,428.60	678,528.52

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	286	0	41	13	63	248	433	1,084
Floating vs. Fixed	1,240	861	67	8	152	1,788	4,181	8,296
Overnight Index Swap	15	0	7	0	2	0	263	287
Total	1,541	861	114	21	217	2,036	4,877	9,666

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	127,381.07	24,357.62	11,236.09	3,567.66	2,659.99	126.71	153.50	169,482.65
Floating vs. Fixed	248,106.13	82,928.92	68,947.14	46,501.45	8,863.52	520.49	1,754.46	457,622.10
Overnight Index Swap	44,250.94	4,131.93	1,851.17	1,185.06	4.34	0.33	0.00	51,423.77
Total	419,738.14	111,418.46	82,034.40	51,254.18	11,527.84	647.53	1,907.96	678,528.52

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	174	147	267	231	83	54	129	1,084
Floating vs. Fixed	2,244	1,006	1,909	2,328	498	60	252	8,296
Overnight Index Swap	51	59	106	67	2	2	0	287
Total	2,469	1,211	2,281	2,626	583	116	381	9,666