

Foreign Exchange Position

Positions as at: 08 May 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	407,112.12	966,377.91	1,373,490.03
Total	407,112.12	966,377.91	1,373,490.03

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,574	115,896	158,470
Total	42,574	115,896	158,470

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	132,623.20	59,511.89	228,780.59	381,748.35	14,875.09	25,415.91	488,323.11	42,211.90	1,373,490.03
Total	132,623.20	59,511.89	228,780.59	381,748.35	14,875.09	25,415.91	488,323.11	42,211.90	1,373,490.03

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,925	13,313	29,633	48,176	3,218	6,762	43,227	6,216	158,470
Total	7,925	13,313	29,633	48,176	3,218	6,762	43,227	6,216	158,470

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	1,013,020.51	176,450.51	96,627.85	64,290.90	16,494.15	5,988.46	617.65	1,373,490.03
Total	1,013,020.51	176,450.51	96,627.85	64,290.90	16,494.15	5,988.46	617.65	1,373,490.03

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	135,097	10,861	5,724	4,109	1,811	785	83	158,470
Total	135,097	10,861	5,724	4,109	1,811	785	83	158,470

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	76.04	Afghani
ALL	114.45	Lek
AMD	480	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	543.53	Kwanza
ARS	66.956	Argentine Peso
AUD	1.562	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.6901	Azerbaijani Manat
BAM	1.7957	Convertible Mark
BBD	1.995	Barbados Dollar
BDT	84.73	Taka
BGN	1.8115	Bulgarian Lev

Foreign Exchange Position

Positions as at:

08 May 2020

BHD	0.3776	Bahraini Dinar
BIF	1881.23	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.4206	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.714	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.853	Ngultrum
BWP	12.1507	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.4143	Canadian Dollar
CDF	1717.8	Congolese Franc
CHF	0.9748	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	842.11	Chilean Peso
CNY	7.1031	Yuan Renminbi
COP	3954.33	Colombian Peso
COU	0.0702	Unidad de Valor Real
CRC	562.34	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	100.9	Cape Verde Escudo
CZK	25.108	Czech Koruna
DJF	177	Djibouti Franc
DKK	6.9111	Danish Krone
DOP	54.26	Dominican Peso
DZD	128.7165	Algerian Dinar
EGP	15.7	Egyptian Pound
ERN	15.1	Nakfa
ETB	33.183	Ethiopian Birr
EUR	0.9263	Euro
FJD	2.2553	Fiji Dollar
FKP	0.8037	Falkland Islands Pound
GBP	0.81	Pound Sterling
GEL	3.1786	Lari
GHS	5.7	Cedi
GIP	0.8038	Gibraltar Pound
GMD	50.37	Dalasi
GNF	9331.3	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.58	Guyana Dollar
HKD	7.7522	Hong Kong Dollar
HNL	24.59	Lempira

Foreign Exchange Position

Positions as at:		08 May 2020
HRK	7.0098	Croatian Kuna
HTG	103.518	Gourde
HUF	324.36	Forint
IDR	14980	Rupiah
ILS	3.516	New Israeli Sheqel
INR	76.08	Indian Rupee
IQD	1181.88	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	147.23	Iceland Krona
JMD	141.38	Jamaican Dollar
JOD	0.7068	Jordanian Dinar
JPY	106.14	Yen
KES	105.95	Kenyan Shilling
KGS	78.8612	Som
KHR	4071.84	Riel
KMF	442.02	Comoro Franc
KPW	130	North Korean Won
KRW	1228.55	Won
KWD	0.3095	Kuwaiti Dinar
KYD	0.812	Cayman Islands Dollar
KZT	421.58	Tenge
LAK	8927.11	Kip
LBP	1505.96	Lebanese Pound
LKR	186	Sri Lanka Rupee
LRD	197.4	Liberian Dollar
LSL	18.7715	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4046	Libyan Dinar
MAD	9.9001	Moroccan Dirham
MDL	17.444	Moldovan Leu
MGA	3762.44	Malagasy Ariary
MKD	56.96	Denar
MMK	1387	Kyat
MNT	2757	Tugrik
MOP	7.97	Pataca
MRO	356	Ouguiya
MUR	39.7	Mauritius Rupee
MVR	15.38	Rufiyaa
MWK	727.81	Kwacha
MXN	24.353	Mexican Peso
MXV	3.798	Mexican Unidad de Inversion (UDI)
MYR	4.322	Malaysian Ringgit
MZN	66.33	Metical

Foreign Exchange Position

Positions as at:

08 May 2020

NAD	18.722	Namibia Dollar
NGN	360	Naira
NIO	33.84	Cordoba Oro
NOK	10.2772	Norwegian Krone
NPR	121.21	Nepalese Rupee
NZD	1.6633	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4117	Nuevo Sol
PGK	3.3501	Kina
PHP	50.67	Philippine Peso
PKR	157.84	Pakistan Rupee
PLN	4.2113	Zloty
PYG	6507	Guarani
QAR	3.6415	Qatari Rial
RON	4.4655	Leu
RSD	108.81	Serbian Dinar
RUB	74.3915	Russian Ruble
RWF	918.55	Rwanda Franc
SAR	3.755	Saudi Riyal
SBD	8.0321	Solomon Islands Dollar
SCR	17.6445	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	9.8433	Swedish Krona
SGD	1.4206	Singapore Dollar
SHP	0.8085	Saint Helena Pound
SLL	9573.99	Leone
SOS	575	Somali Shilling
SRD	7.396	Surinam Dollar
SSP	160.16	South Sudanese Pound
STD	21005	Dobra
SVC	8.6623	El Salvador Colon
SYF	513	Syrian Pound
SZL	18.7775	Lilangeni
THB	32.43	Baht
TJS	10.25	Somoni
TMT	3.49	New Manat
TND	2.9133	Tunisian Dinar
TOP	2.2743	Pa'anga
TRY	7.1961	Turkish Lira
TTD	6.5923	Trinidad and Tobago Dollar
TWD	29.996	New Taiwan Dollar
TZS	2309	Tanzanian Shilling
UAH	26.85	Hryvnia

Foreign Exchange Position

Positions as at: 08 May 2020

UGX	3795	Uganda Shilling
USD	1	US Dollar
UYU	42.54	Peso Uruguayo
UZS	10086.4	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23423	Dong
VUV	118.89	Vatu
WST	2.6596	Tala
XAF	607.59	CFA Franc BEAC
XCD	2.65	East Caribbean Dollar
XOF	601.56	CFA Franc BCEAO
XPF	110.4	CFP Franc
YER	248.28	Yemeni Rial
ZAR	18.7242	Rand
ZMK	18420	Zambian Kwacha
ZWL	24.5	Zimbabwe Dollar

Interest Rate Position

Positions as at:

08 May 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	869,351.48	455,321.71	1,324,673.19
Floating vs. Fixed	8,844,084.76	3,947,594.83	12,791,679.59
Overnight Index Swap	740,334.54	576,705.04	1,317,039.58
Total	10,453,770.78	4,979,621.58	15,433,392.35

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,185	4,080	16,264
Floating vs. Fixed	214,527	125,140	339,667
Overnight Index Swap	12,160	8,251	20,411
Total	238,872	137,471	376,342

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	321,741.89	112.49	32,193.24	5,272.69	235,773.96	158,675.93	570,903.00	1,324,673.19
Floating vs. Fixed	2,256,613.60	1,752,063.53	261,654.99	51,387.46	1,139,225.05	2,457,323.63	4,873,411.33	12,791,679.59
Overnight Index Swap	215,692.69	0.00	118,343.45	925.93	57,145.80	7.74	924,923.97	1,317,039.58
Total	2,794,048.18	1,752,176.02	412,191.68	57,586.07	1,432,144.81	2,616,007.30	6,369,238.30	15,433,392.35

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,719	2	193	64	2,455	4,116	5,715	16,264
Floating vs. Fixed	72,222	61,694	5,371	1,327	15,710	65,818	117,527	339,667
Overnight Index Swap	883	0	590	1	343	3	18,591	20,411
Total	76,824	61,696	6,154	1,392	18,508	69,937	141,833	376,342

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	542,789.03	217,347.27	331,756.58	179,526.19	29,241.67	15,463.64	8,548.81	1,324,673.19
Floating vs. Fixed	5,467,552.95	2,108,101.02	3,201,952.07	1,563,845.08	183,983.54	125,981.50	140,263.43	12,791,679.59
Overnight Index Swap	1,041,766.65	107,201.96	144,430.57	19,885.31	1,632.55	1,190.16	932.38	1,317,039.58
Total	7,052,108.63	2,432,650.25	3,678,139.21	1,763,256.58	214,857.76	142,635.30	149,744.62	15,433,392.35

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	3,291	2,505	4,968	3,557	802	650	491	16,264
Floating vs. Fixed	71,718	47,913	127,149	71,465	8,877	5,714	6,833	339,667
Overnight Index Swap	6,688	4,469	8,551	558	60	56	29	20,411
Total	81,697	54,887	140,668	75,580	9,739	6,420	7,353	376,342

Interest Rate Position

Positions as at:

08 May 2020

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	76.04	Afghani
ALL	114.45	Lek
AMD	480	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	543.53	Kwanza
ARS	66.956	Argentine Peso
AUD	1.562	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.6901	Azerbaijani Manat
BAM	1.7957	Convertible Mark
BBD	1.995	Barbados Dollar
BDT	84.73	Taka
BGN	1.8115	Bulgarian Lev
BHD	0.3776	Bahraini Dinar
BIF	1881.23	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.4206	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.714	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.853	Ngultrum
BWP	12.1507	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.4143	Canadian Dollar
CDF	1717.8	Congolese Franc
CHF	0.9748	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	842.11	Chilean Peso
CNY	7.1031	Yuan Renminbi
COP	3954.33	Colombian Peso
COU	0.0702	Unidad de Valor Real
CRC	562.34	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

Interest Rate Position

Positions as at:

08 May 2020

CVE	100.9 Cape Verde Escudo
CZK	25.108 Czech Koruna
DJF	177 Djibouti Franc
DKK	6.9111 Danish Krone
DOP	54.26 Dominican Peso
DZD	128.7165 Algerian Dinar
EGP	15.7 Egyptian Pound
ERN	15.1 Nakfa
ETB	33.183 Ethiopian Birr
EUR	0.9263 Euro
FJD	2.2553 Fiji Dollar
FKP	0.8037 Falkland Islands Pound
GBP	0.81 Pound Sterling
GEL	3.1786 Lari
GHS	5.7 Cedi
GIP	0.8038 Gibraltar Pound
GMD	50.37 Dalasi
GNF	9331.3 Guinea Franc
GTQ	7.69 Quetzal
GYD	207.58 Guyana Dollar
HKD	7.7522 Hong Kong Dollar
HNL	24.59 Lempira
HRK	7.0098 Croatian Kuna
HTG	103.518 Gourde
HUF	324.36 Forint
IDR	14980 Rupiah
ILS	3.516 New Israeli Sheqel
INR	76.08 Indian Rupee
IQD	1181.88 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	147.23 Iceland Krona
JMD	141.38 Jamaican Dollar
JOD	0.7068 Jordanian Dinar
JPY	106.14 Yen
KES	105.95 Kenyan Shilling
KGS	78.8612 Som
KHR	4071.84 Riel
KMF	442.02 Comoro Franc
KPW	130 North Korean Won

Interest Rate Position

Positions as at:

08 May 2020

KRW	1228.55	Won
KWD	0.3095	Kuwaiti Dinar
KYD	0.812	Cayman Islands Dollar
KZT	421.58	Tenge
LAK	8927.11	Kip
LBP	1505.96	Lebanese Pound
LKR	186	Sri Lanka Rupee
LRD	197.4	Liberian Dollar
LSL	18.7715	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4046	Libyan Dinar
MAD	9.9001	Moroccan Dirham
MDL	17.444	Moldovan Leu
MGA	3762.44	Malagasy Ariary
MKD	56.96	Denar
MMK	1387	Kyat
MNT	2757	Tugrik
MOP	7.97	Pataca
MRO	356	Ouguiya
MUR	39.7	Mauritius Rupee
MVR	15.38	Rufiyaa
MWK	727.81	Kwacha
MXN	24.353	Mexican Peso
MXV	3.798	Mexican Unidad de Inversion (UDI)
MYR	4.322	Malaysian Ringgit
MZN	66.33	Metical
NAD	18.722	Namibia Dollar
NGN	360	Naira
NIO	33.84	Cordoba Oro
NOK	10.2772	Norwegian Krone
NPR	121.21	Nepalese Rupee
NZD	1.6633	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4117	Nuevo Sol
PGK	3.3501	Kina
PHP	50.67	Philippine Peso
PKR	157.84	Pakistan Rupee

Interest Rate Position

Positions as at:

08 May 2020

PLN	4.2113 Zloty
PYG	6507 Guarani
QAR	3.6415 Qatari Rial
RON	4.4655 Leu
RSD	108.81 Serbian Dinar
RUB	74.3915 Russian Ruble
RWF	918.55 Rwanda Franc
SAR	3.755 Saudi Riyal
SBD	8.0321 Solomon Islands Dollar
SCR	17.6445 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	9.8433 Swedish Krona
SGD	1.4206 Singapore Dollar
SHP	0.8085 Saint Helena Pound
SLL	9573.99 Leone
SOS	575 Somali Shilling
SRD	7.396 Surinam Dollar
SSP	160.16 South Sudanese Pound
STD	21005 Dobra
SVC	8.6623 El Salvador Colon
SYR	513 Syrian Pound
SZL	18.7775 Lilangeni
THB	32.43 Baht
TJS	10.25 Somoni
TMT	3.49 New Manat
TND	2.9133 Tunisian Dinar
TOP	2.2743 Pa'anga
TRY	7.1961 Turkish Lira
TTD	6.5923 Trinidad and Tobago Dollar
TWD	29.996 New Taiwan Dollar
TZS	2309 Tanzanian Shilling
UAH	26.85 Hryvnia
UGX	3795 Uganda Shilling
USD	1 US Dollar
UYU	42.54 Peso Uruguayo
UZS	10086.4 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23423 Dong
VUV	118.89 Vatu

Interest Rate Position

Positions as at: 08 May 2020

WST	2.6596 Tala
XAF	607.59 CFA Franc BEAC
XCD	2.65 East Caribbean Dollar
XOF	601.56 CFA Franc BCEAO
XPF	110.4 CFP Franc
YER	248.28 Yemeni Rial
ZAR	18.7242 Rand
ZMK	18420 Zambian Kwacha
ZWL	24.5 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 04 May 2020 to 08 May 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	101,806.83	199,132.13	300,938.97
Total	101,806.83	199,132.13	300,938.97

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,437	31,972	46,408
Total	14,437	31,972	46,408

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	23,563.37	14,671.90	40,437.01	66,588.09	4,195.23	8,609.77	133,912.13	8,961.47	300,938.97
Total	23,563.37	14,671.90	40,437.01	66,588.09	4,195.23	8,609.77	133,912.13	8,961.47	300,938.97

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,487	4,255	8,007	12,955	851	2,086	15,786	984	46,408
Total	1,487	4,255	8,007	12,955	851	2,086	15,786	984	46,408

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	254,376.08	28,893.68	9,395.76	3,345.28	4,892.90	34.72	0.55	300,938.97
Total	254,376.08	28,893.68	9,395.76	3,345.28	4,892.90	34.72	0.55	300,938.97

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	44,125	1,279	447	212	321	21	4	46,408
Total	44,125	1,279	447	212	321	21	4	46,408

Interest Rate Turnover

Turnover for the period:

04 May 2020 to

08 May 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,338.10	585,140.04	605,478.14
Floating vs. Fixed	446,762.33	474,519.24	921,281.57
Overnight Index Swap	28,068.80	22,881.37	50,950.17
Total	495,169.23	1,082,540.65	1,577,709.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	343	1,426	1,769
Floating vs. Fixed	9,153	3,889	13,042
Overnight Index Swap	429	130	559
Total	9,924	5,445	15,369

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	38,866.26	0.00	5,459.32	1,131.36	6,612.34	12,570.61	540,838.25	605,478.14
Floating vs. Fixed	88,507.54	67,115.70	5,264.55	1,396.02	9,523.19	175,991.59	573,482.98	921,281.57
Overnight Index Swap	3,463.00	0.00	3,427.47	0.00	244.96	0.00	43,814.73	50,950.17
Total	130,836.79	67,115.70	14,151.34	2,527.39	16,380.50	188,562.20	1,158,135.96	1,577,709.88

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	383	0	71	44	103	282	886	1,769
Floating vs. Fixed	1,791	2,016	100	42	160	3,219	5,715	13,042
Overnight Index Swap	25	0	7	0	2	0	525	559
Total	2,199	2,016	178	86	265	3,500	7,126	15,369

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	484,237.65	78,562.62	30,605.23	8,532.76	2,212.09	528.17	799.62	605,478.14
Floating vs. Fixed	548,579.66	148,074.45	133,792.91	72,170.61	11,757.82	1,072.85	5,833.27	921,281.57
Overnight Index Swap	38,974.42	3,919.30	6,247.67	1,804.59	3.77	0.41	0.00	50,950.17
Total	1,071,791.73	230,556.36	170,645.82	82,507.96	13,973.68	1,601.44	6,632.90	1,577,709.88

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	230	274	458	348	150	99	211	1,769
Floating vs. Fixed	2,752	1,640	3,739	3,496	727	91	599	13,042
Overnight Index Swap	78	104	273	101	2	2	0	559
Total	3,059	2,018	4,469	3,944	879	191	810	15,369