

Foreign Exchange Position

Positions as at: 15 May 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	425,342.85	987,823.93	1,413,166.78
Total	425,342.85	987,823.93	1,413,166.78

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,092	119,829	163,921
Total	44,092	119,829	163,921

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	142,825.95	60,832.06	232,699.28	382,047.75	15,563.70	27,409.51	508,567.18	43,221.35	1,413,166.78
Total	142,825.95	60,832.06	232,699.28	382,047.75	15,563.70	27,409.51	508,567.18	43,221.35	1,413,166.78

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,263	13,809	30,997	48,555	3,338	7,198	45,584	6,177	163,921
Total	8,263	13,809	30,997	48,555	3,338	7,198	45,584	6,177	163,921

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	1,044,124.94	179,323.26	101,266.45	65,729.21	16,129.69	5,975.73	617.49	1,413,166.78
Total	1,044,124.94	179,323.26	101,266.45	65,729.21	16,129.69	5,975.73	617.49	1,413,166.78

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	140,317	10,831	5,908	4,162	1,833	789	81	163,921
Total	140,317	10,831	5,908	4,162	1,833	789	81	163,921

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.13	Afghani
ALL	113.59	Lek
AMD	486.66	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	546.433	Kwanza
ARS	67.405	Argentine Peso
AUD	1.5489	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.6898	Azerbaijani Manat
BAM	1.7932	Convertible Mark
BBD	1.995	Barbados Dollar
BDT	84.73	Taka
BGN	1.8076	Bulgarian Lev

Foreign Exchange Position

Positions as at:

15 May 2020

BHD	0.3772	Bahraini Dinar
BIF	1879.23	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.4198	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.8852	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.284	Ngultrum
BWP	12.0337	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.4099	Canadian Dollar
CDF	1746.7	Congolese Franc
CHF	0.9719	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	816.11	Chilean Peso
CNY	7.0911	Yuan Renminbi
COP	3902.85	Colombian Peso
COU	0.0711	Unidad de Valor Real
CRC	560.46	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	101.2	Cape Verde Escudo
CZK	25.374	Czech Koruna
DJF	176.4	Djibouti Franc
DKK	6.8922	Danish Krone
DOP	54.77	Dominican Peso
DZD	128.435	Algerian Dinar
EGP	15.7	Egyptian Pound
ERN	15.1	Nakfa
ETB	33.3332	Ethiopian Birr
EUR	0.9243	Euro
FJD	2.2517	Fiji Dollar
FKP	0.8132	Falkland Islands Pound
GBP	0.8175	Pound Sterling
GEL	3.1782	Lari
GHS	5.65	Cedi
GIP	0.8133	Gibraltar Pound
GMD	50.75	Dalasi
GNF	9336.29	Guinea Franc
GTQ	7.683	Quetzal
GYD	206.87	Guyana Dollar
HKD	7.7511	Hong Kong Dollar
HNL	24.6	Lempira

Foreign Exchange Position

Positions as at:	15 May 2020
HRK	6.997 Croatian Kuna
HTG	103.954 Gourde
HUF	327 Forint
IDR	14850 Rupiah
ILS	3.5315 New Israeli Sheqel
INR	75.36 Indian Rupee
IQD	1182.26 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	146.16 Iceland Krona
JMD	143.62 Jamaican Dollar
JOD	0.7061 Jordanian Dinar
JPY	107.02 Yen
KES	106.4 Kenyan Shilling
KGS	76.94 Som
KHR	4076.83 Riel
KMF	442.02 Comoro Franc
KPW	130 North Korean Won
KRW	1227.37 Won
KWD	0.309 Kuwaiti Dinar
KYD	0.812 Cayman Islands Dollar
KZT	421.63 Tenge
LAK	8967.03 Kip
LBP	1505.98 Lebanese Pound
LKR	188 Sri Lanka Rupee
LRD	197.5 Liberian Dollar
LSL	18.489 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.406 Libyan Dinar
MAD	9.8465 Moroccan Dirham
MDL	17.7145 Moldovan Leu
MGA	3781.18 Malagasy Ariary
MKD	56.85 Denar
MMK	1410 Kyat
MNT	2764 Tugrik
MOP	7.967 Pataca
MRO	356 Ouguiya
MUR	39.7 Mauritius Rupee
MVR	15.38 Rufiyaa
MWK	727.81 Kwacha
MXN	24.2009 Mexican Peso
MXV	3.77 Mexican Unidad de Inversion (UDI)
MYR	4.328 Malaysian Ringgit
MZN	66.12 Metical

Foreign Exchange Position

Positions as at:

15 May 2020

NAD	18.49	Namibia Dollar
NGN	360	Naira
NIO	33.46	Cordoba Oro
NOK	10.1643	Norwegian Krone
NPR	120.75	Nepalese Rupee
NZD	1.6683	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4388	Nuevo Sol
PGK	3.4483	Kina
PHP	50.3	Philippine Peso
PKR	160.14	Pakistan Rupee
PLN	4.2182	Zloty
PYG	6548	Guarani
QAR	3.6562	Qatari Rial
RON	4.4667	Leu
RSD	108.53	Serbian Dinar
RUB	73.9033	Russian Ruble
RWF	935.47	Rwanda Franc
SAR	3.756	Saudi Riyal
SBD	8.0386	Solomon Islands Dollar
SCR	15.4909	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	9.8082	Swedish Krona
SGD	1.4198	Singapore Dollar
SHP	0.8165	Saint Helena Pound
SLL	9680.64	Leone
SOS	575	Somali Shilling
SRD	7.396	Surinam Dollar
SSP	160.2171	South Sudanese Pound
STD	21005	Dobra
SVC	8.6623	El Salvador Colon
SYF	513	Syrian Pound
SZL	18.4955	Lilangeni
THB	32.07	Baht
TJS	10.26	Somoni
TMT	3.49	New Manat
TND	2.912	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	6.9708	Turkish Lira
TTD	6.6952	Trinidad and Tobago Dollar
TWD	29.898	New Taiwan Dollar
TZS	2310	Tanzanian Shilling
UAH	26.68	Hryvnia

Foreign Exchange Position

Positions as at: 15 May 2020

UGX	3785	Uganda Shilling
USD	1	US Dollar
UYU	43.57	Peso Uruguayo
UZS	10095.5	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23347	Dong
VUV	117	Vatu
WST	2.6539	Tala
XAF	600.18	CFA Franc BEAC
XCD	2.64	East Caribbean Dollar
XOF	601.72	CFA Franc BCEAO
XPF	110.15	CFP Franc
YER	248.28	Yemeni Rial
ZAR	18.4889	Rand
ZMK	18199	Zambian Kwacha
ZWL	24.5	Zimbabwe Dollar

Interest Rate Position

Positions as at:

15 May 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	872,403.59	497,493.69	1,369,897.28
Floating vs. Fixed	9,041,571.86	3,998,114.51	13,039,686.37
Overnight Index Swap	818,380.17	586,987.27	1,405,367.44
Total	10,732,355.62	5,082,595.47	15,814,951.09

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,259	4,115	16,373
Floating vs. Fixed	217,570	125,490	343,060
Overnight Index Swap	12,184	8,229	20,413
Total	242,013	137,833	379,846

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	322,796.62	112.68	33,839.48	5,260.76	233,461.30	159,687.66	614,738.79	1,369,897.28
Floating vs. Fixed	2,265,660.01	1,783,137.25	262,791.40	51,107.40	1,134,243.83	2,505,644.70	5,037,101.78	13,039,686.37
Overnight Index Swap	213,443.49	0.00	120,709.23	917.43	55,880.73	7.74	1,014,408.82	1,405,367.44
Total	2,801,900.13	1,783,249.92	417,340.11	57,285.59	1,423,585.85	2,665,340.10	6,666,249.39	15,814,951.09

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,780	2	197	65	2,454	4,195	5,680	16,373
Floating vs. Fixed	72,681	62,384	5,391	1,332	15,756	67,066	118,452	343,060
Overnight Index Swap	880	0	594	1	342	3	18,593	20,413
Total	77,341	62,386	6,182	1,398	18,552	71,264	142,725	379,846

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	586,366.31	217,948.81	331,618.86	180,438.43	29,475.59	15,375.75	8,673.53	1,369,897.28
Floating vs. Fixed	5,660,772.69	2,117,041.82	3,236,763.04	1,572,442.16	185,722.53	126,709.61	140,234.53	13,039,686.37
Overnight Index Swap	1,126,511.22	108,958.43	145,846.64	20,399.07	1,529.31	1,183.29	939.48	1,405,367.44
Total	7,373,650.22	2,443,949.06	3,714,228.54	1,773,279.66	216,727.42	143,268.65	149,847.54	15,814,951.09

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	3,298	2,541	5,013	3,572	802	646	501	16,373
Floating vs. Fixed	72,824	48,086	128,463	71,964	9,037	5,791	6,896	343,060
Overnight Index Swap	6,692	4,438	8,562	577	58	56	30	20,413
Total	82,814	55,065	142,038	76,113	9,897	6,493	7,427	379,846

Interest Rate Position

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15 May 2020

Foreign Exchange Rate

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KGS	76.94 Som
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KPW	130 North Korean Won

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Positions as at:

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KRW	1227.37 Won
KWD	0.309 Kuwaiti Dinar
KYD	0.812 Cayman Islands Dollar
KZT	421.63 Tenge
LAK	8967.03 Kip
LBP	1505.98 Lebanese Pound
LKR	188 Sri Lanka Rupee
LRD	197.5 Liberian Dollar
LSL	18.489 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.406 Libyan Dinar
MAD	9.8465 Moroccan Dirham
MDL	17.7145 Moldovan Leu
MGA	3781.18 Malagasy Ariary
MKD	56.85 Denar
MMK	1410 Kyat
MNT	2764 Tugrik
MOP	7.967 Pataca
MRO	356 Ouguiya
MUR	39.7 Mauritius Rupee
MVR	15.38 Rufiyaa
MWK	727.81 Kwacha
MXN	24.2009 Mexican Peso
MXV	3.77 Mexican Unidad de Inversion (UDI)
MYR	4.328 Malaysian Ringgit
MZN	66.12 Metical
NAD	18.49 Namibia Dollar
NGN	360 Naira
NIO	33.46 Cordoba Oro
NOK	10.1643 Norwegian Krone
NPR	120.75 Nepalese Rupee
NZD	1.6683 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.4388 Nuevo Sol
PGK	3.4483 Kina
PHP	50.3 Philippine Peso
PKR	160.14 Pakistan Rupee

Interest Rate Position

Positions as at:

15 May 2020

PLN	4.2182 Zloty
PYG	6548 Guarani
QAR	3.6562 Qatari Rial
RON	4.4667 Leu
RSD	108.53 Serbian Dinar
RUB	73.9033 Russian Ruble
RWF	935.47 Rwanda Franc
SAR	3.756 Saudi Riyal
SBD	8.0386 Solomon Islands Dollar
SCR	15.4909 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	9.8082 Swedish Krona
SGD	1.4198 Singapore Dollar
SHP	0.8165 Saint Helena Pound
SLL	9680.64 Leone
SOS	575 Somali Shilling
SRD	7.396 Surinam Dollar
SSP	160.2171 South Sudanese Pound
STD	21005 Dobra
SVC	8.6623 El Salvador Colon
SYP	513 Syrian Pound
SZL	18.4955 Lilangeni
THB	32.07 Baht
TJS	10.26 Somoni
TMT	3.49 New Manat
TND	2.912 Tunisian Dinar
TOP	2.3256 Pa'anga
TRY	6.9708 Turkish Lira
TTD	6.6952 Trinidad and Tobago Dollar
TWD	29.898 New Taiwan Dollar
TZS	2310 Tanzanian Shilling
UAH	26.68 Hryvnia
UGX	3785 Uganda Shilling
USD	1 US Dollar
UYU	43.57 Peso Uruguayo
UZS	10095.5 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23347 Dong
VUV	117 Vatu

Interest Rate Position

Positions as at: 15 May 2020

WST	2.6539 Tala
XAF	600.18 CFA Franc BEAC
XCD	2.64 East Caribbean Dollar
XOF	601.72 CFA Franc BCEAO
XPF	110.15 CFP Franc
YER	248.28 Yemeni Rial
ZAR	18.4889 Rand
ZMK	18199 Zambian Kwacha
ZWL	24.5 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 11 May 2020 to 15 May 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,671.29	172,051.15	259,722.45
Total	87,671.29	172,051.15	259,722.45

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,412	23,230	33,641
Total	10,412	23,230	33,641

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	31,971.04	12,767.36	35,965.67	53,776.10	3,618.01	8,466.85	106,069.29	7,088.13	259,722.45
Total	31,971.04	12,767.36	35,965.67	53,776.10	3,618.01	8,466.85	106,069.29	7,088.13	259,722.45

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,703	3,567	5,984	8,458	787	1,712	10,625	806	33,641
Total	1,703	3,567	5,984	8,458	787	1,712	10,625	806	33,641

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	211,770.03	27,705.27	12,509.45	3,248.45	4,314.45	168.30	6.51	259,722.45
Total	211,770.03	27,705.27	12,509.45	3,248.45	4,314.45	168.30	6.51	259,722.45

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	31,345	1,260	523	181	304	26	3	33,641
Total	31,345	1,260	523	181	304	26	3	33,641

Interest Rate Turnover

Turnover for the period:

11 May 2020 to

15 May 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,190.35	400,416.52	419,606.87
Floating vs. Fixed	551,146.62	500,606.38	1,051,753.00
Overnight Index Swap	226,932.49	88,263.87	315,196.36
Total	797,269.45	989,286.77	1,786,556.23

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	312	1,091	1,402
Floating vs. Fixed	10,638	4,029	14,667
Overnight Index Swap	412	108	520
Total	11,361	5,228	16,589

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	29,438.08	0.00	4,912.10	715.74	5,451.75	8,011.06	371,078.14	419,606.87
Floating vs. Fixed	61,668.81	90,881.49	2,636.49	805.08	35,175.07	168,083.36	692,502.69	1,051,753.00
Overnight Index Swap	6,108.75	0.00	2,758.54	0.00	21.01	0.00	306,308.06	315,196.36
Total	97,215.64	90,881.49	10,307.13	1,520.82	40,647.83	176,094.42	1,369,888.90	1,786,556.23

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	384	0	57	29	52	240	641	1,402
Floating vs. Fixed	1,511	1,946	65	31	288	3,640	7,187	14,667
Overnight Index Swap	26	0	5	0	3	0	487	520
Total	1,920	1,946	127	60	343	3,879	8,315	16,589

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	336,462.20	50,592.42	20,958.81	8,283.82	2,045.24	322.64	941.74	419,606.87
Floating vs. Fixed	691,447.06	143,009.00	119,077.02	78,633.73	13,578.77	2,145.91	3,861.50	1,051,753.00
Overnight Index Swap	306,958.15	4,047.49	2,771.35	1,394.26	3.68	0.42	21.01	315,196.36
Total	1,334,867.42	197,648.91	142,807.18	88,311.81	15,627.69	2,468.96	4,824.25	1,786,556.23

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	158	220	398	273	108	69	177	1,402
Floating vs. Fixed	3,099	1,926	3,759	4,239	971	166	510	14,667
Overnight Index Swap	222	66	142	84	2	2	3	520
Total	3,479	2,212	4,298	4,595	1,081	237	689	16,589