

Foreign Exchange Position

Positions as at:

22 May 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	427,380.55	991,914.73	1,419,295.28
Total	427,380.55	991,914.73	1,419,295.28

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	43,176	119,780	162,956
Total	43,176	119,780	162,956

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	147,148.49	61,844.31	240,279.94	368,836.21	14,293.82	26,599.64	518,633.64	41,659.24	1,419,295.28
Total	147,148.49	61,844.31	240,279.94	368,836.21	14,293.82	26,599.64	518,633.64	41,659.24	1,419,295.28

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,428	14,382	30,419	46,740	3,366	7,162	46,165	6,294	162,956
Total	8,428	14,382	30,419	46,740	3,366	7,162	46,165	6,294	162,956

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	1,048,608.06	181,721.12	100,689.23	65,372.33	16,337.20	5,960.64	606.70	1,419,295.28
Total	1,048,608.06	181,721.12	100,689.23	65,372.33	16,337.20	5,960.64	606.70	1,419,295.28

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	139,020	11,176	5,891	4,216	1,805	768	80	162,956
Total	139,020	11,176	5,891	4,216	1,805	768	80	162,956

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.5	Afghani
ALL	112.06	Lek
AMD	482.6	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	572.47	Kwanza
ARS	67.93	Argentine Peso
AUD	1.5154	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7817	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.73	Taka
BGN	1.781	Bulgarian Lev

Foreign Exchange Position

Positions as at:

22 May 2020

BHD	0.3772	Bahraini Dinar
BIF	1890.85	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.4125	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.6925	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.6117	Ngultrum
BWP	11.9617	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.39	Canadian Dollar
CDF	1803	Congolese Franc
CHF	0.9649	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	803.43	Chilean Peso
CNY	7.0928	Yuan Renminbi
COP	3805.31	Colombian Peso
COU	0.0722	Unidad de Valor Real
CRC	568	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	100.33	Cape Verde Escudo
CZK	24.855	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7903	Danish Krone
DOP	55.27	Dominican Peso
DZD	128.1	Algerian Dinar
EGP	15.77	Egyptian Pound
ERN	15	Nakfa
ETB	33.9103	Ethiopian Birr
EUR	0.9107	Euro
FJD	2.2252	Fiji Dollar
FKP	0.8169	Falkland Islands Pound
GBP	0.8169	Pound Sterling
GEL	3.197	Lari
GHS	5.7	Cedi
GIP	0.8176	Gibraltar Pound
GMD	51.55	Dalasi
GNF	9418	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.58	Guyana Dollar
HKD	7.75	Hong Kong Dollar
HNL	24.7819	Lempira

Foreign Exchange Position

Positions as at:

22 May 2020

HRK	6,8989	Croatian Kuna
HTG	105.415	Gourde
HUF	318.26	Forint
IDR	14680	Rupiah
ILS	3.5109	New Israeli Sheqel
INR	75.55	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	142.21	Iceland Krona
JMD	144.87	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.51	Yen
KES	106.8	Kenyan Shilling
KGS	75.6945	Som
KHR	4078.826	Riel
KMF	442.01	Comoro Franc
KPW	130	North Korean Won
KRW	1227.26	Won
KWD	0.3086	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	414.37	Tenge
LAK	8962.04	Kip
LBP	1505.5	Lebanese Pound
LKR	187	Sri Lanka Rupee
LRD	197.86	Liberian Dollar
LSL	17.9125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4064	Libyan Dinar
MAD	9.7979	Moroccan Dirham
MDL	17.62	Moldovan Leu
MGA	3780	Malagasy Ariary
MKD	56.02	Denar
MMK	1403	Kyat
MNT	2766	Tugrik
MOP	7.967	Pataca
MRO	356	Ouguiya
MUR	39.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.27	Kwacha
MXN	23.191	Mexican Peso
MXV	3.6183	Mexican Unidad de Inversion (UDI)
MYR	4.346	Malaysian Ringgit
MZN	68.25	Metical

Foreign Exchange Position

Positions as at:

22 May 2020

NAD	17.95	Namibia Dollar
NGN	360	Naira
NIO	33.47	Cordoba Oro
NOK	9.9028	Norwegian Krone
NPR	121.27	Nepalese Rupee
NZD	1.6268	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.401	Nuevo Sol
PGK	3.3501	Kina
PHP	50.53	Philippine Peso
PKR	160	Pakistan Rupee
PLN	4.1286	Zloty
PYG	6577	Guarani
QAR	3.6589	Qatari Rial
RON	4.4088	Leu
RSD	106.99	Serbian Dinar
RUB	71.0046	Russian Ruble
RWF	946.877	Rwanda Franc
SAR	3.755	Saudi Riyal
SBD	8.0451	Solomon Islands Dollar
SCR	17.39	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	9.58	Swedish Krona
SGD	1.4125	Singapore Dollar
SHP	0.8168	Saint Helena Pound
SLL	9623.78	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	160.541	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	513	Syrian Pound
SZL	17.9185	Lilangeni
THB	31.81	Baht
TJS	10.26	Somoni
TMT	3.49	New Manat
TND	2.8677	Tunisian Dinar
TOP	2.2277	Pa'anga
TRY	6.7872	Turkish Lira
TTD	6.6874	Trinidad and Tobago Dollar
TWD	29.915	New Taiwan Dollar
TZS	2310	Tanzanian Shilling
UAH	26.7	Hryvnia

Foreign Exchange Position

Positions as at:

22 May 2020

UGX	3779.93	Uganda Shilling
USD	1	US Dollar
UYU	43.57	Peso Uruguayo
UZS	10097	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23270	Dong
VUV	118	Vatu
WST	2.6738	Tala
XAF	591.38	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	594.13	CFA Franc BCEAO
XPF	108.55	CFP Franc
YER	248.35	Yemeni Rial
ZAR	17.9189	Rand
ZMK	18025	Zambian Kwacha
ZWL	24.5	Zimbabwe Dollar

Interest Rate Position

Positions as at:

22 May 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	876,948.51	511,987.51	1,388,936.03
Floating vs. Fixed	9,034,319.76	4,024,395.08	13,058,714.84
Overnight Index Swap	749,117.85	589,192.23	1,338,310.08
Total	10,660,386.13	5,125,574.82	15,785,960.95

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,234	4,147	16,380
Floating vs. Fixed	217,765	125,001	342,766
Overnight Index Swap	12,137	8,224	20,361
Total	242,136	137,371	379,507

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	325,085.23	112.65	34,866.65	5,829.22	232,026.53	156,421.20	634,594.53	1,388,936.03
Floating vs. Fixed	2,264,081.60	1,782,477.67	267,165.42	51,438.79	1,136,243.76	2,463,196.70	5,094,110.91	13,058,714.84
Overnight Index Swap	208,428.63	0.00	123,187.15	918.11	55,119.11	7.74	950,649.35	1,338,310.08
Total	2,797,595.46	1,782,590.31	425,219.22	58,186.12	1,423,389.40	2,619,625.64	6,679,354.79	15,785,960.95

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,796	2	196	65	2,471	4,118	5,732	16,380
Floating vs. Fixed	72,183	62,544	5,386	1,331	15,811	67,004	118,508	342,766
Overnight Index Swap	874	0	602	1	341	3	18,540	20,361
Total	76,853	62,546	6,184	1,397	18,623	71,125	142,780	379,507

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	596,039.33	220,558.78	334,696.76	182,843.86	30,153.56	15,781.24	8,862.49	1,388,936.03
Floating vs. Fixed	5,631,360.86	2,126,462.93	3,254,318.01	1,577,165.04	200,704.45	127,893.63	140,809.92	13,058,714.84
Overnight Index Swap	1,057,100.18	110,317.65	146,595.14	20,626.68	1,536.05	1,182.88	951.50	1,338,310.08
Total	7,284,500.37	2,457,339.35	3,735,609.92	1,780,635.58	232,394.06	144,857.75	150,623.91	15,785,960.95

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	3,283	2,523	4,996	3,588	814	657	519	16,380
Floating vs. Fixed	72,376	48,238	128,964	71,417	9,269	5,804	6,700	342,766
Overnight Index Swap	6,618	4,418	8,558	622	58	56	31	20,361
Total	82,277	55,179	142,518	75,627	10,141	6,517	7,250	379,507

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JPY	107.51	Yen
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KYD	0.825 Cayman Islands Dollar
KZT	414.37 Tenge
LAK	8962.04 Kip
LBP	1505.5 Lebanese Pound
LKR	187 Sri Lanka Rupee
LRD	197.86 Liberian Dollar
LSL	17.9125 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.4064 Libyan Dinar
MAD	9.7979 Moroccan Dirham
MDL	17.62 Moldovan Leu
MGA	3780 Malagasy Ariary
MKD	56.02 Denar
MMK	1403 Kyat
MNT	2766 Tugrik
MOP	7.967 Pataca
MRO	356 Ouguiya
MUR	39.7 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	729.27 Kwacha
MXN	23.191 Mexican Peso
MXV	3.6183 Mexican Unidad de Inversion (UDI)
MYR	4.346 Malaysian Ringgit
MZN	68.25 Metical
NAD	17.95 Namibia Dollar
NGN	360 Naira
NIO	33.47 Cordoba Oro
NOK	9.9028 Norwegian Krone
NPR	121.27 Nepalese Rupee
NZD	1.6268 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.401 Nuevo Sol
PGK	3.3501 Kina
PHP	50.53 Philippine Peso
PKR	160 Pakistan Rupee

Interest Rate Position

Positions as at:

22 May 2020

PLN	4.1286 Zloty
PYG	6577 Guarani
QAR	3.6589 Qatari Rial
RON	4.4088 Leu
RSD	106.99 Serbian Dinar
RUB	71.0046 Russian Ruble
RWF	946.877 Rwanda Franc
SAR	3.755 Saudi Riyal
SBD	8.0451 Solomon Islands Dollar
SCR	17.39 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	9.58 Swedish Krona
SGD	1.4125 Singapore Dollar
SHP	0.8168 Saint Helena Pound
SLL	9623.78 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	160,541 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	513 Syrian Pound
SZL	17.9185 Lilangeni
THB	31.81 Baht
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TMT	3.49 New Manat
TND	2.8677 Tunisian Dinar
TOP	2.2277 Pa'anga
TRY	6.7872 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	29.915 New Taiwan Dollar
TZS	2310 Tanzanian Shilling
UAH	26.7 Hryvnia
UGX	3779.93 Uganda Shilling
USD	1 US Dollar
UYU	43.57 Peso Uruguayo
UZS	10097 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23270 Dong
VUV	118 Vatu

Interest Rate Position

Positions as at:

22 May 2020

WST	2.6738 Tala
XAF	591.38 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	594.13 CFA Franc BCEAO
XPF	108.55 CFP Franc
YER	248.35 Yemeni Rial
ZAR	17.9189 Rand
ZMK	18025 Zambian Kwacha
ZWL	24.5 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

18 May 2020 to

22 May 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	79,469.01	171,654.30	251,123.30
Total	79,469.01	171,654.30	251,123.30

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,261	23,730	33,991
Total	10,261	23,730	33,991

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	26,855.33	11,213.51	49,137.99	45,686.92	3,565.89	6,399.30	101,494.09	6,770.27	251,123.30
Total	26,855.33	11,213.51	49,137.99	45,686.92	3,565.89	6,399.30	101,494.09	6,770.27	251,123.30

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,746	3,094	6,214	9,106	931	1,829	10,195	877	33,991
Total	1,746	3,094	6,214	9,106	931	1,829	10,195	877	33,991

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	211,125.98	25,045.16	7,612.76	2,722.01	4,491.44	125.95	0.00	251,123.30
Total	211,125.98	25,045.16	7,612.76	2,722.01	4,491.44	125.95	0.00	251,123.30

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	31,724	1,378	447	153	285	5	0	33,991
Total	31,724	1,378	447	153	285	5	0	33,991

Interest Rate Turnover

Turnover for the period:

18 May 2020 to

22 May 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,214.50	413,309.70	426,524.20
Floating vs. Fixed	404,171.79	441,423.08	845,594.87
Overnight Index Swap	61,006.32	26,545.39	87,551.72
Total	478,392.61	881,278.17	1,359,670.79

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	188	1,208	1,396
Floating vs. Fixed	8,918	4,240	13,158
Overnight Index Swap	315	151	466
Total	9,420	5,599	15,019

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	29,242.53	0.00	4,342.22	1,914.37	6,908.40	1,889.01	382,227.66	426,524.20
Floating vs. Fixed	89,743.12	60,482.51	5,172.98	2,474.71	35,100.70	125,376.90	527,243.95	845,594.87
Overnight Index Swap	4,809.28	0.00	4,393.61	0.00	2,806.73	0.00	75,542.10	87,551.72
Total	123,794.93	60,482.51	13,908.81	4,389.08	44,815.83	127,265.91	985,013.72	1,359,670.79

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	385	0	71	41	104	49	746	1,396
Floating vs. Fixed	2,055	2,100	87	33	254	2,880	5,749	13,158
Overnight Index Swap	24	0	13	0	9	0	421	466
Total	2,463	2,100	171	74	367	2,929	6,916	15,019

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	340,406.37	51,685.39	21,074.76	9,319.29	2,180.19	1,053.57	804.64	426,524.20
Floating vs. Fixed	423,367.82	155,934.74	136,667.87	80,092.93	39,576.22	4,267.14	5,688.14	845,594.87
Overnight Index Swap	76,959.85	4,989.97	3,944.61	1,640.38	4.78	0.51	11.61	87,551.72
Total	840,734.04	212,610.10	161,687.25	91,052.60	41,761.19	5,321.23	6,504.39	1,359,670.79

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	151	176	312	313	141	97	208	1,396
Floating vs. Fixed	2,200	1,615	3,618	3,768	1,129	226	604	13,158
Overnight Index Swap	105	109	140	105	2	2	3	466
Total	2,456	1,899	4,070	4,185	1,271	325	814	15,019