

Foreign Exchange Position

Positions as at:

29 May 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	416,992.16	979,977.52	1,396,969.68
Total	416,992.16	979,977.52	1,396,969.68

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,055	114,507	155,562
Total	41,055	114,507	155,562

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	150,736.14	61,159.96	217,386.57	366,718.48	13,750.40	25,007.63	512,006.95	50,203.56	1,396,969.68
Total	150,736.14	61,159.96	217,386.57	366,718.48	13,750.40	25,007.63	512,006.95	50,203.56	1,396,969.68

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,503	13,608	26,058	44,789	3,332	6,717	46,037	6,518	155,562
Total	8,503	13,608	26,058	44,789	3,332	6,717	46,037	6,518	155,562

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	1,020,809.46	184,027.05	107,781.29	62,317.72	15,429.02	5,999.82	605.33	1,396,969.68
Total	1,020,809.46	184,027.05	107,781.29	62,317.72	15,429.02	5,999.82	605.33	1,396,969.68

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	131,411	11,524	6,104	3,948	1,728	768	79	155,562
Total	131,411	11,524	6,104	3,948	1,728	768	79	155,562

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.49	Afghani
ALL	111.94	Lek
AMD	482.91	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	583.5	Kwanza
ARS	68.213	Argentine Peso
AUD	1.5101	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7776	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.78	Taka
BGN	1.7761	Bulgarian Lev

Foreign Exchange Position

Positions as at:

29 May 2020

BHD	0.3772	Bahraini Dinar
BIF	1890.85	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.42	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.2733	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.649	Ngultrum
BWP	11.8064	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.375	Canadian Dollar
CDF	1810	Congolese Franc
CHF	0.9683	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	819.66	Chilean Peso
CNY	7.1681	Yuan Renminbi
COP	3730.9	Colombian Peso
COU	0.0742	Unidad de Valor Real
CRC	568	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.93	Cape Verde Escudo
CZK	24.63	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7717	Danish Krone
DOP	56.01	Dominican Peso
DZD	128.11	Algerian Dinar
EGP	15.79	Egyptian Pound
ERN	15	Nakfa
ETB	33.932	Ethiopian Birr
EUR	0.9085	Euro
FJD	2.2207	Fiji Dollar
FKP	0.8117	Falkland Islands Pound
GBP	0.8161	Pound Sterling
GEL	3.1841	Lari
GHS	5.73	Cedi
GIP	0.8116	Gibraltar Pound
GMD	51.65	Dalasi
GNF	9418	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.26	Guyana Dollar
HKD	7.7545	Hong Kong Dollar
HNL	24.786	Lempira

Foreign Exchange Position

Positions as at:

29 May 2020

HRK	6.8945	Croatian Kuna
HTG	104.294	Gourde
HUF	316.56	Forint
IDR	14670	Rupiah
ILS	3.498	New Israeli Sheqel
INR	75.9	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.05	Iceland Krona
JMD	142.74	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.71	Yen
KES	106.95	Kenyan Shilling
KGS	73.49	Som
KHR	4082.818	Riel
KMF	442.01	Comoro Franc
KPW	130	North Korean Won
KRW	1238.19	Won
KWD	0.3084	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	412.47	Tenge
LAK	8977.01	Kip
LBP	1505.5	Lebanese Pound
LKR	186.2	Sri Lanka Rupee
LRD	197.99	Liberian Dollar
LSL	17.378	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4063	Libyan Dinar
MAD	9.8423	Moroccan Dirham
MDL	17.4995	Moldovan Leu
MGA	3795.47	Malagasy Ariary
MKD	55.72	Denar
MMK	1403	Kyat
MNT	2777	Tugrik
MOP	7.987	Pataca
MRO	356	Ouguiya
MUR	39.75	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.27	Kwacha
MXN	22.288	Mexican Peso
MXV	3.4729	Mexican Unidad de Inversion (UDI)
MYR	4.348	Malaysian Ringgit
MZN	68.5	Metical

Foreign Exchange Position

Positions as at:

29 May 2020

NAD	17.376	Namibia Dollar
NGN	360	Naira
NIO	33.47	Cordoba Oro
NOK	9,8648	Norwegian Krone
NPR	121.14	Nepalese Rupee
NZD	1.6173	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.4475	Nuevo Sol
PGK	3.3501	Kina
PHP	50.64	Philippine Peso
PKR	160.25	Pakistan Rupee
PLN	4.0217	Zloty
PYG	6650.05	Guarani
QAR	3.6581	Qatari Rial
RON	4.3965	Leu
RSD	106.61	Serbian Dinar
RUB	70.9555	Russian Ruble
RWF	947.385	Rwanda Franc
SAR	3.7545	Saudi Riyal
SBD	8.0451	Solomon Islands Dollar
SCR	17.48	Seychelles Rupee
SDG	55.0002	Sudanese Pound
SEK	9.5923	Swedish Krona
SGD	1.42	Singapore Dollar
SHP	0.8133	Saint Helena Pound
SLL	9675.41	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	160.595	South Sudanese Pound
STD	21005	Dobra
SVC	8.7323	El Salvador Colon
SYR	513	Syrian Pound
SZL	17.376	Lilangeni
THB	31.91	Baht
TJS	10.262	Somoni
TMT	3.49	New Manat
TND	2.872	Tunisian Dinar
TOP	2.2124	Pa'anga
TRY	6.7699	Turkish Lira
TTD	6.6724	Trinidad and Tobago Dollar
TWD	30.031	New Taiwan Dollar
TZS	2310	Tanzanian Shilling
UAH	26.96	Hryvnia

Foreign Exchange Position

Positions as at:

29 May 2020

UGX	3776.43	Uganda Shilling
USD	1	US Dollar
UYU	42.94	Peso Uruguayo
UZS	10114	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23325	Dong
VUV	116	Vatu
WST	2.6991	Tala
XAF	597.52	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	596.71	CFA Franc BCEAO
XPF	108.24	CFP Franc
YER	249.35	Yemeni Rial
ZAR	17.376	Rand
ZMK	18238	Zambian Kwacha
ZWL	24.3	Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 May 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	875,499.89	527,471.04	1,402,970.93
Floating vs. Fixed	9,008,291.81	4,028,326.97	13,036,618.78
Overnight Index Swap	790,446.28	621,546.77	1,411,993.05
Total	10,674,237.98	5,177,344.78	15,851,582.76

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,271	4,129	16,399
Floating vs. Fixed	214,521	125,520	340,041
Overnight Index Swap	12,138	8,226	20,364
Total	238,930	137,875	376,804

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	325,648.09	111.47	37,775.28	5,932.51	231,147.73	153,915.24	648,440.61	1,402,970.93
Floating vs. Fixed	2,275,778.33	1,669,589.73	270,766.17	51,635.81	1,152,816.64	2,472,941.64	5,143,090.45	13,036,618.78
Overnight Index Swap	204,665.73	0.00	130,634.61	919.01	54,253.60	7.74	1,021,512.37	1,411,993.05
Total	2,806,092.15	1,669,701.20	439,176.06	58,487.33	1,438,217.97	2,626,864.62	6,813,043.43	15,851,582.76

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,802	2	204	64	2,447	4,128	5,752	16,399
Floating vs. Fixed	72,884	56,995	5,401	1,332	15,886	67,948	119,596	340,041
Overnight Index Swap	864	0	616	1	334	3	18,546	20,364
Total	77,550	56,997	6,221	1,397	18,667	72,079	143,894	376,804

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	601,482.61	229,560.58	333,979.48	182,556.11	30,642.16	15,777.13	8,972.86	1,402,970.93
Floating vs. Fixed	5,632,075.47	2,113,514.67	3,227,453.70	1,589,811.59	204,816.77	127,743.52	141,203.05	13,036,618.78
Overnight Index Swap	1,129,570.98	109,297.79	147,969.19	21,495.78	1,545.60	1,144.65	969.07	1,411,993.05
Total	7,363,129.06	2,452,373.04	3,709,402.37	1,793,863.48	237,004.53	144,665.30	151,144.97	15,851,582.76

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	3,259	2,561	4,988	3,593	824	661	513	16,399
Floating vs. Fixed	72,163	47,519	126,373	71,986	9,399	5,825	6,779	340,041
Overnight Index Swap	6,603	4,389	8,579	647	59	55	32	20,364
Total	82,025	54,469	139,940	76,226	10,282	6,541	7,324	376,804

Interest Rate Position

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KGS	73.49 Som
KHR	4082.818 Riel
KMF	442.01 Comoro Franc
KPW	130 North Korean Won

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KZT	412.47 Tenge
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LKR	186.2 Sri Lanka Rupee
LRD	197.99 Liberian Dollar
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LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.4063 Libyan Dinar
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MYR	4.348 Malaysian Ringgit
MZN	68.5 Metical
NAD	17.376 Namibia Dollar
NGN	360 Naira
NIO	33.47 Cordoba Oro
NOK	9.8648 Norwegian Krone
NPR	121.14 Nepalese Rupee
NZD	1.6173 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.4475 Nuevo Sol
PGK	3.3501 Kina
PHP	50.64 Philippine Peso
PKR	160.25 Pakistan Rupee

Interest Rate Position

Positions as at:

29 May 2020

PLN	4.0217 Zloty
PYG	6650.05 Guarani
QAR	3.6581 Qatari Rial
RON	4.3965 Leu
RSD	106.61 Serbian Dinar
RUB	70.9555 Russian Ruble
RWF	947.385 Rwanda Franc
SAR	3.7545 Saudi Riyal
SBD	8.0451 Solomon Islands Dollar
SCR	17.48 Seychelles Rupee
SDG	55.0002 Sudanese Pound
SEK	9.5923 Swedish Krona
SGD	1.42 Singapore Dollar
SHP	0.8133 Saint Helena Pound
SLL	9675.41 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	160.595 South Sudanese Pound
STD	21005 Dobra
SVC	8.7323 El Salvador Colon
SYP	513 Syrian Pound
SZL	17.376 Lilangeni
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TJS	10.262 Somoni
TMT	3.49 New Manat
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TRY	6.7699 Turkish Lira
TTD	6.6724 Trinidad and Tobago Dollar
TWD	30.031 New Taiwan Dollar
TZS	2310 Tanzanian Shilling
UAH	26.96 Hryvnia
UGX	3776.43 Uganda Shilling
USD	1 US Dollar
UYU	42.94 Peso Uruguayo
UZS	10114 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23325 Dong
VUV	116 Vatu

Interest Rate Position

Positions as at:

29 May 2020

WST	2.6991 Tala
XAF	597.52 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	596.71 CFA Franc BCEAO
XPF	108.24 CFP Franc
YER	249.35 Yemeni Rial
ZAR	17.376 Rand
ZMK	18238 Zambian Kwacha
ZWL	24.3 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

25 May 2020 to

29 May 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	157,266.68	161,800.61	319,067.30
Total	157,266.68	161,800.61	319,067.30

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,332	22,306	38,637
Total	16,332	22,306	38,637

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	29,072.05	18,478.95	82,802.61	58,959.78	2,556.07	6,932.33	102,968.03	17,297.48	319,067.30
Total	29,072.05	18,478.95	82,802.61	58,959.78	2,556.07	6,932.33	102,968.03	17,297.48	319,067.30

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,660	4,364	7,464	10,908	575	1,343	11,231	1,093	38,637
Total	1,660	4,364	7,464	10,908	575	1,343	11,231	1,093	38,637

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	261,957.93	30,223.60	14,526.94	7,027.09	5,249.30	82.44	0.00	319,067.30
Total	261,957.93	30,223.60	14,526.94	7,027.09	5,249.30	82.44	0.00	319,067.30

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	35,679	1,692	610	354	296	7	0	38,637
Total	35,679	1,692	610	354	296	7	0	38,637

Interest Rate Turnover

Turnover for the period:

25 May 2020 to

29 May 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,620.06	473,135.74	488,755.80
Floating vs. Fixed	401,667.03	428,173.04	829,840.07
Overnight Index Swap	135,003.73	119,465.43	254,469.16
Total	552,290.82	1,020,774.21	1,573,065.03

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	210	1,057	1,267
Floating vs. Fixed	9,678	4,522	14,200
Overnight Index Swap	301	152	453
Total	10,188	5,731	15,919

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	25,620.64	0.00	6,607.69	1,379.70	5,160.59	6,743.33	443,243.85	488,755.80
Floating vs. Fixed	62,831.76	125,678.30	7,645.72	1,498.87	57,383.84	113,842.14	460,959.42	829,840.07
Overnight Index Swap	2,975.00	0.00	13,714.27	0.00	41.78	0.00	237,738.12	254,469.16
Total	91,427.41	125,678.30	27,967.68	2,878.57	62,586.21	120,585.48	1,141,941.38	1,573,065.03

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	309	0	43	28	73	146	669	1,267
Floating vs. Fixed	1,642	3,764	65	30	413	3,235	5,052	14,200
Overnight Index Swap	9	0	17	0	3	0	424	453
Total	1,960	3,764	125	58	489	3,380	6,145	15,919

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	389,702.12	69,467.36	20,586.90	5,284.71	2,398.78	570.74	745.20	488,755.80
Floating vs. Fixed	427,628.20	160,814.18	128,299.78	91,269.37	18,037.39	1,429.08	2,362.06	829,840.07
Overnight Index Swap	244,559.54	4,055.38	3,417.49	2,380.31	14.18	0.48	41.78	254,469.16
Total	1,061,889.87	234,336.91	152,304.17	98,934.39	20,450.36	2,000.30	3,149.04	1,573,065.03

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	130	239	266	259	126	76	172	1,267
Floating vs. Fixed	2,328	2,115	4,171	4,340	783	99	366	14,200
Overnight Index Swap	169	61	127	89	3	2	3	453
Total	2,627	2,415	4,563	4,688	912	177	540	15,919