

Foreign Exchange Position

Positions as at: 13 December 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	415,980.97	1,176,175.68	1,592,156.64
Total	415,980.97	1,176,175.68	1,592,156.64

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,360	138,890	181,250
Total	42,360	138,890	181,250

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	157,559.10	56,618.43	259,359.85	517,578.86	18,140.49	32,514.99	496,844.61	53,540.32	1,592,156.64
Total	157,559.10	56,618.43	259,359.85	517,578.86	18,140.49	32,514.99	496,844.61	53,540.32	1,592,156.64

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,688	12,735	37,076	58,065	4,122	9,001	43,980	6,583	181,250
Total	9,688	12,735	37,076	58,065	4,122	9,001	43,980	6,583	181,250

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	1,206,810.73	222,415.40	81,196.53	56,378.36	18,490.49	6,171.05	694.08	1,592,156.64
Total	1,206,810.73	222,415.40	81,196.53	56,378.36	18,490.49	6,171.05	694.08	1,592,156.64

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	154,390	15,155	5,126	3,807	1,837	841	94	181,250
Total	154,390	15,155	5,126	3,807	1,837	841	94	181,250

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.45	Afghani
ALL	109.92	Lek
AMD	477.01	Armenian Dram
ANG	1.7075	Netherlands Antillean Guilder
AOA	467.5	Kwanza
ARS	59.632	Argentine Peso
AUD	1.4537	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.699	Azerbaijani Manat
BAM	1.755	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.6	Taka
BGN	1.7572	Bulgarian Lev

Foreign Exchange Position

Positions as at:

13 December 2019

BHD	0.377	Bahraini Dinar
BIF	1858.5	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3571	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.1238	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.83	Ngultrum
BWP	10.8225	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3171	Canadian Dollar
CDF	1667	Congolese Franc
CHF	0.9828	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	769.33	Chilean Peso
CNY	7.0384	Yuan Renminbi
COP	3374.24	Colombian Peso
COU	0.0799	Unidad de Valor Real
CRC	566.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.95	Cape Verde Escudo
CZK	22.913	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7139	Danish Krone
DOP	52.82	Dominican Peso
DZD	119.28	Algerian Dinar
EGP	16.12	Egyptian Pound
ERN	15.05	Nakfa
ETB	31.4459	Ethiopian Birr
EUR	0.8983	Euro
FJD	2.1368	Fiji Dollar
FKP	0.7613	Falkland Islands Pound
GBP	0.7577	Pound Sterling
GEL	2.855	Lari
GHS	5.65	Cedi
GIP	0.7613	Gibraltar Pound
GMD	51.3	Dalasi
GNF	9371	Guinea Franc
GTQ	7.65	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.808	Hong Kong Dollar
HNL	24.5967	Lempira

Foreign Exchange Position

Positions as at:

13 December 2019

HRK	6.6807	Croatian Kuna
HTG	92.2483	Gourde
HUF	296.6	Forint
IDR	14030	Rupiah
ILS	3.4686	New Israeli Sheqel
INR	70.7	Indian Rupee
IQD	1187.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.61	Iceland Krona
JMD	132.19	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.54	Yen
KES	101.6	Kenyan Shilling
KGS	69.85	Som
KHR	4042.835	Riel
KMF	443.6	Comoro Franc
KPW	130	North Korean Won
KRW	1188.61	Won
KWD	0.3033	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	386.01	Tenge
LAK	8843.39	Kip
LBP	1505.5	Lebanese Pound
LKR	181.05	Sri Lanka Rupee
LRD	187	Liberian Dollar
LSL	14.6765	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3985	Libyan Dinar
MAD	9.6156	Moroccan Dirham
MDL	17.25	Moldovan Leu
MGA	3611.87	Malagasy Ariary
MKD	55.24	Denar
MMK	1510	Kyat
MNT	2692	Tugrik
MOP	8.05	Pataca
MRO	356	Ouguiya
MUR	36.44	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	728.96	Kwacha
MXN	19.1145	Mexican Peso
MXV	2.9949	Mexican Unidad de Inversion (UDI)
MYR	4.163	Malaysian Ringgit
MZN	63.15	Metical

Foreign Exchange Position

Positions as at:

13 December 2019

NAD	14.75	Namibia Dollar
NGN	305.88	Naira
NIO	33.47	Cordoba Oro
NOK	9.1103	Norwegian Krone
NPR	113.34	Nepalese Rupee
NZD	1.5179	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.391	Nuevo Sol
PGK	3.3223	Kina
PHP	50.77	Philippine Peso
PKR	153.93	Pakistan Rupee
PLN	3.8476	Zloty
PYG	6420	Guarani
QAR	3.6518	Qatari Rial
RON	4.2932	Leu
RSD	105.35	Serbian Dinar
RUB	63.3141	Russian Ruble
RWF	934.021	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	44.9952	Sudanese Pound
SEK	9.3906	Swedish Krona
SGD	1.3569	Singapore Dollar
SHP	0.7576	Saint Helena Pound
SLL	9612.7	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.675	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.6449	Lilangeni
THB	30.22	Baht
TJS	9.675	Somoni
TMT	3.49	New Manat
TND	2.8372	Tunisian Dinar
TOP	2.2543	Pa'anga
TRY	5.8064	Turkish Lira
TTD	6.6974	Trinidad and Tobago Dollar
TWD	30.411	New Taiwan Dollar
TZS	2295	Tanzanian Shilling
UAH	23.52	Hryvnia

Foreign Exchange Position

Positions as at:

13 December 2019

UGX	3670	Uganda Shilling
USD	1	US Dollar
UYU	37.96	Peso Uruguayo
UZS	9532.5	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23175	Dong
VUV	115.21	Vatu
WST	2.5667	Tala
XAF	583.47	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	588.98	CFA Franc BCEAO
XPF	107.5	CFP Franc
YER	249.1	Yemeni Rial
ZAR	14.6698	Rand
ZMK	5185	Zambian Kwacha
ZWL	15.9867	Zimbabwe Dollar

Interest Rate Position

Positions as at:

13 December 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	876,751.74	564,464.80	1,441,216.53
Floating vs. Fixed	8,108,044.42	4,213,454.73	12,321,499.14
Overnight Index Swap	892,559.08	611,170.01	1,503,729.09
Total	9,877,355.23	5,389,089.53	15,266,444.76

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,153	4,063	15,215
Floating vs. Fixed	185,000	122,315	307,315
Overnight Index Swap	12,485	8,043	20,528
Total	208,638	134,421	343,058

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	312,930.18	13.48	21,690.73	5,013.93	223,051.40	146,592.03	731,924.78	1,441,216.53
Floating vs. Fixed	2,077,032.29	1,589,890.38	256,008.30	46,335.20	1,155,682.43	2,434,735.35	4,761,815.19	12,321,499.14
Overnight Index Swap	251,086.33	0.00	103,548.18	2,633.31	67,328.66	161.48	1,078,971.13	1,503,729.09
Total	2,641,048.80	1,589,903.85	381,247.21	53,982.45	1,446,062.49	2,581,488.86	6,572,711.10	15,266,444.76

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,488	1	151	80	2,489	3,540	5,466	15,215
Floating vs. Fixed	63,136	51,715	4,916	1,129	15,116	61,303	110,002	307,315
Overnight Index Swap	855	0	459	1	308	8	18,897	20,528
Total	67,479	51,716	5,526	1,210	17,913	64,851	134,365	343,058

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	672,568.01	236,301.93	307,762.89	174,835.71	26,747.33	14,572.56	8,428.10	1,441,216.53
Floating vs. Fixed	5,115,866.40	2,133,262.02	3,078,357.95	1,545,079.64	192,184.21	121,358.83	135,390.09	12,321,499.14
Overnight Index Swap	1,209,406.55	119,546.82	148,328.65	23,433.36	1,185.19	1,073.04	755.48	1,503,729.09
Total	6,997,840.96	2,489,110.77	3,534,449.49	1,743,348.71	220,116.73	137,004.43	144,573.67	15,266,444.76

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	3,236	2,466	4,307	3,359	747	626	474	15,215
Floating vs. Fixed	66,411	44,269	111,902	64,601	8,808	5,237	6,089	307,315
Overnight Index Swap	6,958	4,441	8,368	651	49	42	19	20,528
Total	76,605	51,176	124,577	68,611	9,604	5,905	6,582	343,058

Interest Rate Position

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Foreign Exchange Rate

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AED	3.6728	UAE Dirham
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CVE	98.95	Cape Verde Escudo
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DKK	6.7139	Danish Krone
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HUF	296.6	Forint
IDR	14030	Rupiah
ILS	3.4686	New Israeli Sheqel
INR	70.7	Indian Rupee
IQD	1187.5	Iraqi Dinar
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JMD	132.19	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.54	Yen
KES	101.6	Kenyan Shilling
KGS	69.85	Som
KHR	4042.835	Riel
KMF	443.6	Comoro Franc
KPW	130	North Korean Won

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KWD	0.3033 Kuwaiti Dinar
KYD	0.82 Cayman Islands Dollar
KZT	386.01 Tenge
LAK	8843.39 Kip
LBP	1505.5 Lebanese Pound
LKR	181.05 Sri Lanka Rupee
LRD	187 Liberian Dollar
LSL	14.6765 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3985 Libyan Dinar
MAD	9.6156 Moroccan Dirham
MDL	17.25 Moldovan Leu
MGA	3611.87 Malagasy Ariary
MKD	55.24 Denar
MMK	1510 Kyat
MNT	2692 Tugrik
MOP	8.05 Pataca
MRO	356 Ouguiya
MUR	36.44 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	728.96 Kwacha
MXN	19.1145 Mexican Peso
MXV	2.9949 Mexican Unidad de Inversion (UDI)
MYR	4.163 Malaysian Ringgit
MZN	63.15 Metical
NAD	14.75 Namibia Dollar
NGN	305.88 Naira
NIO	33.47 Cordoba Oro
NOK	9.1103 Norwegian Krone
NPR	113.34 Nepalese Rupee
NZD	1.5179 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.391 Nuevo Sol
PGK	3.3223 Kina
PHP	50.77 Philippine Peso
PKR	153.93 Pakistan Rupee

Interest Rate Position

Positions as at:

13 December 2019

PLN	3.8476 Zloty
PYG	6420 Guarani
QAR	3.6518 Qatari Rial
RON	4.2932 Leu
RSD	105.35 Serbian Dinar
RUB	63.3141 Russian Ruble
RWF	934.021 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	44.9952 Sudanese Pound
SEK	9.3906 Swedish Krona
SGD	1.3569 Singapore Dollar
SHP	0.7576 Saint Helena Pound
SLL	9612.7 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.675 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.6449 Lilangeni
THB	30.22 Baht
TJS	9.675 Somoni
TMT	3.49 New Manat
TND	2.8372 Tunisian Dinar
TOP	2.2543 Pa'anga
TRY	5.8064 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	30.411 New Taiwan Dollar
TZS	2295 Tanzanian Shilling
UAH	23.52 Hryvnia
UGX	3670 Uganda Shilling
USD	1 US Dollar
UYU	37.96 Peso Uruguayo
UZS	9532.5 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23175 Dong
VUV	115.21 Vatu

Interest Rate Position

Positions as at:

13 December 2019

WST	2.5667 Tala
XAF	583.47 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	588.98 CFA Franc BCEAO
XPF	107.5 CFP Franc
YER	249.1 Yemeni Rial
ZAR	14.6698 Rand
ZMK	5185 Zambian Kwacha
ZWL	15.9867 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 09 December 2019 to

13 December 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	97,137.12	201,216.60	298,353.72
Total	97,137.12	201,216.60	298,353.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,015	32,203	44,218
Total	12,015	32,203	44,218

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	20,345.97	16,046.00	48,533.41	104,780.75	3,706.90	6,138.34	86,250.15	12,552.19	298,353.72
Total	20,345.97	16,046.00	48,533.41	104,780.75	3,706.90	6,138.34	86,250.15	12,552.19	298,353.72

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,497	4,143	8,841	14,989	814	1,518	11,513	905	44,218
Total	1,497	4,143	8,841	14,989	814	1,518	11,513	905	44,218

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	245,730.26	42,689.54	3,946.62	1,983.67	3,882.38	109.49	11.76	298,353.72
Total	245,730.26	42,689.54	3,946.62	1,983.67	3,882.38	109.49	11.76	298,353.72

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	40,296	3,149	272	205	237	54	6	44,218
Total	40,296	3,149	272	205	237	54	6	44,218

Interest Rate Turnover

Turnover for the period:

09 December 2019 to

13 December 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	39,870.19	718,026.03	757,896.22
Floating vs. Fixed	1,121,815.71	687,535.71	1,809,351.42
Overnight Index Swap	491,082.03	55,207.30	546,289.33
Total	1,652,767.93	1,460,769.04	3,113,536.97

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	285	1,259	1,544
Floating vs. Fixed	19,556	4,729	24,284
Overnight Index Swap	669	295	964
Total	20,509	6,283	26,791

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	78,030.20	0.00	8,742.09	880.47	9,610.39	9,185.60	651,447.47	757,896.22
Floating vs. Fixed	86,420.52	66,311.24	9,967.86	4,178.73	114,403.95	240,437.59	1,287,631.54	1,809,351.42
Overnight Index Swap	32,829.93	0.00	7,448.92	0.00	5,069.87	0.00	500,940.61	546,289.33
Total	197,280.65	66,311.24	26,158.87	5,059.20	129,084.21	249,623.19	2,440,019.61	3,113,536.97

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	392	0	72	60	113	148	759	1,544
Floating vs. Fixed	2,054	1,271	125	60	684	3,405	16,686	24,284
Overnight Index Swap	66	0	12	0	5	0	881	964
Total	2,511	1,271	209	120	802	3,553	18,326	26,791

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	644,791.32	74,829.34	27,256.73	7,407.05	1,823.39	464.77	1,323.62	757,896.22
Floating vs. Fixed	986,197.54	246,045.37	349,965.52	180,871.26	33,145.89	3,666.55	9,459.30	1,809,351.42
Overnight Index Swap	513,383.12	15,799.44	12,872.59	3,958.34	113.23	162.61	0.00	546,289.33
Total	2,144,371.98	336,674.15	390,094.84	192,236.65	35,082.51	4,293.93	10,782.91	3,113,536.97

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	225	202	330	320	148	90	230	1,544
Floating vs. Fixed	4,599	3,057	6,444	7,714	1,505	169	798	24,284
Overnight Index Swap	271	93	379	202	10	10	0	964
Total	5,094	3,352	7,153	8,235	1,663	269	1,028	26,791