

Foreign Exchange Position

Positions as at: 20 December 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	364,067.50	1,040,443.77	1,404,511.26
Total	364,067.50	1,040,443.77	1,404,511.26

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	40,383	117,778	158,161
Total	40,383	117,778	158,161

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	144,015.73	51,098.97	224,693.15	428,767.88	13,489.21	24,826.85	471,721.16	45,898.31	1,404,511.26
Total	144,015.73	51,098.97	224,693.15	428,767.88	13,489.21	24,826.85	471,721.16	45,898.31	1,404,511.26

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,493	11,246	33,180	49,795	2,761	6,397	41,154	5,135	158,161
Total	8,493	11,246	33,180	49,795	2,761	6,397	41,154	5,135	158,161

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	1,088,460.45	156,352.32	76,754.79	60,069.15	16,156.39	5,862.36	855.80	1,404,511.26
Total	1,088,460.45	156,352.32	76,754.79	60,069.15	16,156.39	5,862.36	855.80	1,404,511.26

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	136,863	9,817	4,854	3,981	1,730	819	97	158,161
Total	136,863	9,817	4,854	3,981	1,730	819	97	158,161

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78	Afghani
ALL	108.88	Lek
AMD	476.5	Armenian Dram
ANG	1.6925	Netherlands Antillean Guilder
AOA	453.422	Kwanza
ARS	59.629	Argentine Peso
AUD	1.459	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7572	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.6	Taka
BGN	1.7595	Bulgarian Lev

Foreign Exchange Position

Positions as at:

20 December 2019

BHD	0.3769	Bahraini Dinar
BIF	1860.95	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3551	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.063	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.9466	Ngultrum
BWP	10.661	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3113	Canadian Dollar
CDF	1672	Congolese Franc
CHF	0.9803	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	750.9	Chilean Peso
CNY	7	Yuan Renminbi
COP	3323	Colombian Peso
COU	0.0813	Unidad de Valor Real
CRC	559.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.07	Cape Verde Escudo
CZK	22.924	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.723	Danish Krone
DOP	52.85	Dominican Peso
DZD	119.33	Algerian Dinar
EGP	16.03	Egyptian Pound
ERN	15	Nakfa
ETB	31.4553	Ethiopian Birr
EUR	0.8997	Euro
FJD	2.1317	Fiji Dollar
FKP	0.7619	Falkland Islands Pound
GBP	0.7645	Pound Sterling
GEL	2.88	Lari
GHS	5.7091	Cedi
GIP	0.7619	Gibraltar Pound
GMD	51.2	Dalasi
GNF	9370	Guinea Franc
GTQ	7.66	Quetzal
GYD	206.68	Guyana Dollar
HKD	7.7872	Hong Kong Dollar
HNL	24.603	Lempira

Foreign Exchange Position

Positions as at:

20 December 2019

HRK	6.7024	Croatian Kuna
HTG	90.3285	Gourde
HUF	297.46	Forint
IDR	13970	Rupiah
ILS	3.4949	New Israeli Sheqel
INR	70.99	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.3	Iceland Krona
JMD	132.34	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.53	Yen
KES	100.8	Kenyan Shilling
KGS	69.84	Som
KHR	4050	Riel
KMF	442.59	Comoro Franc
KPW	130	North Korean Won
KRW	1166.57	Won
KWD	0.3032	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	384.66	Tenge
LAK	8855	Kip
LBP	1505.5	Lebanese Pound
LKR	181.1	Sri Lanka Rupee
LRD	186	Liberian Dollar
LSL	14.3014	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.397	Libyan Dinar
MAD	9.62	Moroccan Dirham
MDL	17.148	Moldovan Leu
MGA	3575	Malagasy Ariary
MKD	55.09	Denar
MMK	1503	Kyat
MNT	2698	Tugrik
MOP	8.023	Pataca
MRO	356	Ouguiya
MUR	36.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.11	Kwacha
MXN	18.96	Mexican Peso
MXV	2.9726	Mexican Unidad de Inversion (UDI)
MYR	4.137	Malaysian Ringgit
MZN	62.5	Metical

Foreign Exchange Position

Positions as at:

20 December 2019

NAD	14.3	Namibia Dollar
NGN	305.95	Naira
NIO	33.47	Cordoba Oro
NOK	9,0048	Norwegian Krone
NPR	113.55	Nepalese Rupee
NZD	1.5172	New Zealand Dollar
OMR	0,3847	Rial Omani
PAB	1	Balboa
PEN	3,3375	Nuevo Sol
PGK	3,3113	Kina
PHP	50.65	Philippine Peso
PKR	153.97	Pakistan Rupee
PLN	3,8388	Zloty
PYG	6434	Guarani
QAR	3,6405	Qatari Rial
RON	4,2921	Leu
RSD	105.49	Serbian Dinar
RUB	62,6175	Russian Ruble
RWF	935,108	Rwanda Franc
SAR	3,7505	Saudi Riyal
SBD	7,9051	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	44,9982	Sudanese Pound
SEK	9,4225	Swedish Krona
SGD	1,3551	Singapore Dollar
SHP	0,7642	Saint Helena Pound
SLL	9604,73	Leone
SOS	575	Somali Shilling
SRD	7,43	Surinam Dollar
SSP	157,8635	South Sudanese Pound
STD	21005	Dobra
SVC	8,7498	El Salvador Colon
SYR	435	Syrian Pound
SZL	14,3075	Lilangeni
THB	30,22	Baht
TJS	9,676	Somoni
TMT	3,49	New Manat
TND	2,8313	Tunisian Dinar
TOP	2,2247	Pa'anga
TRY	5,9219	Turkish Lira
TTD	6,6874	Trinidad and Tobago Dollar
TWD	30,151	New Taiwan Dollar
TZS	2293	Tanzanian Shilling
UAH	23,3675	Hryvnia

Foreign Exchange Position

Positions as at:

20 December 2019

UGX	3658	Uganda Shilling
USD	1	US Dollar
UYU	37.68	Peso Uruguayo
UZS	9527	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23173	Dong
VUV	113,8	Vatu
WST	2.5667	Tala
XAF	584.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	585.2	CFA Franc BCEAO
XPF	106.56	CFP Franc
YER	249.25	Yemeni Rial
ZAR	14.3018	Rand
ZMK	5185	Zambian Kwacha
ZWL	16.1042	Zimbabwe Dollar

Interest Rate Position

Positions as at:

20 December 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	858,439.62	552,281.83	1,410,721.45
Floating vs. Fixed	7,890,700.97	4,142,671.61	12,033,372.58
Overnight Index Swap	875,014.48	576,671.25	1,451,685.73
Total	9,624,155.07	5,271,624.68	14,895,779.75

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,083	4,327	15,409
Floating vs. Fixed	181,351	120,570	301,920
Overnight Index Swap	12,423	7,847	20,270
Total	204,856	132,743	337,599

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	298,379.05	13.44	20,882.72	4,897.22	220,288.15	147,550.58	718,710.30	1,410,721.45
Floating vs. Fixed	2,089,024.91	1,582,061.31	250,339.48	44,260.01	1,181,087.90	2,411,937.65	4,474,661.31	12,033,372.58
Overnight Index Swap	218,252.10	0.00	93,105.85	0.00	55,398.97	161.80	1,084,767.01	1,451,685.73
Total	2,605,656.06	1,582,074.75	364,328.05	49,157.23	1,456,775.02	2,559,650.03	6,278,138.62	14,895,779.75

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,599	1	149	80	2,488	3,542	5,550	15,409
Floating vs. Fixed	62,722	51,922	4,876	1,117	15,178	61,271	104,835	301,920
Overnight Index Swap	791	0	449	0	297	8	18,725	20,270
Total	67,112	51,923	5,474	1,197	17,963	64,821	129,110	337,599

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	648,625.97	233,734.83	305,351.32	173,438.58	26,560.39	14,565.36	8,445.00	1,410,721.45
Floating vs. Fixed	5,089,175.93	2,075,152.74	2,947,890.90	1,480,031.97	186,245.12	120,867.89	134,008.03	12,033,372.58
Overnight Index Swap	1,168,870.92	115,849.16	143,042.65	20,927.16	1,170.76	1,070.84	754.25	1,451,685.73
Total	6,906,672.81	2,424,736.73	3,396,284.87	1,674,397.71	213,976.27	136,504.09	143,207.28	14,895,779.75

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	3,257	2,454	4,354	3,409	779	650	506	15,409
Floating vs. Fixed	66,090	44,830	109,971	61,939	8,066	5,199	5,826	301,920
Overnight Index Swap	6,892	4,348	8,354	567	48	42	19	20,270
Total	76,239	51,632	122,679	65,915	8,893	5,891	6,351	337,599

Interest Rate Position

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Foreign Exchange Rate

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KPW	130	North Korean Won

Interest Rate Position

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KZT	384.66	Tenge
LAK	8855	Kip
LBP	1505.5	Lebanese Pound
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
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MAD	9.62	Moroccan Dirham
MDL	17.148	Moldovan Leu
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MKD	55.09	Denar
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MNT	2698	Tugrik
MOP	8.023	Pataca
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MUR	36.45	Mauritius Rupee
MVR	15.42	Rufiyaa
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MXN	18.96	Mexican Peso
MXV	2.9726	Mexican Unidad de Inversion (UDI)
MYR	4.137	Malaysian Ringgit
MZN	62.5	Metical
NAD	14.3	Namibia Dollar
NGN	305.95	Naira
NIO	33.47	Cordoba Oro
NOK	9.0048	Norwegian Krone
NPR	113.55	Nepalese Rupee
NZD	1.5172	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.3375	Nuevo Sol
PGK	3.3113	Kina
PHP	50.65	Philippine Peso
PKR	153.97	Pakistan Rupee

Interest Rate Position

Positions as at:

20 December 2019

PLN	3.8388 Zloty
PYG	6434 Guarani
QAR	3.6405 Qatari Rial
RON	4.2921 Leu
RSD	105.49 Serbian Dinar
RUB	62.6175 Russian Ruble
RWF	935.108 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	44.9982 Sudanese Pound
SEK	9.4225 Swedish Krona
SGD	1.3551 Singapore Dollar
SHP	0.7642 Saint Helena Pound
SLL	9604.73 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.8635 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.3075 Lilangeni
THB	30.22 Baht
TJS	9.676 Somoni
TMT	3.49 New Manat
TND	2.8313 Tunisian Dinar
TOP	2.2247 Pa'anga
TRY	5.9219 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	30.151 New Taiwan Dollar
TZS	2293 Tanzanian Shilling
UAH	23.3675 Hryvnia
UGX	3658 Uganda Shilling
USD	1 US Dollar
UYU	37.68 Peso Uruguayo
UZS	9527 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23173 Dong
VUV	113.8 Vatu

Interest Rate Position

Positions as at:

20 December 2019

WST	2.5667 Tala
XAF	584.25 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	585.2 CFA Franc BCEAO
XPF	106.56 CFP Franc
YER	249.25 Yemeni Rial
ZAR	14.3018 Rand
ZMK	5185 Zambian Kwacha
ZWL	16.1042 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

16 December 2019 to

20 December 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	68,291.77	186,057.11	254,348.88
Total	68,291.77	186,057.11	254,348.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,623	28,509	39,132
Total	10,623	28,509	39,132

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	16,917.91	11,153.56	38,398.59	83,404.58	3,671.31	4,921.38	90,628.55	5,253.00	254,348.88
Total	16,917.91	11,153.56	38,398.59	83,404.58	3,671.31	4,921.38	90,628.55	5,253.00	254,348.88

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,353	2,870	8,214	14,344	680	1,365	9,503	804	39,132
Total	1,353	2,870	8,214	14,344	680	1,365	9,503	804	39,132

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	225,001.31	18,409.55	3,413.08	4,262.40	3,012.67	84.32	165.54	254,348.88
Total	225,001.31	18,409.55	3,413.08	4,262.40	3,012.67	84.32	165.54	254,348.88

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	36,623	1,785	225	258	217	22	4	39,132
Total	36,623	1,785	225	258	217	22	4	39,132

Interest Rate Turnover

Turnover for the period:

16 December 2019 to

20 December 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,900.61	474,212.19	484,112.80
Floating vs. Fixed	615,247.77	511,589.68	1,126,837.45
Overnight Index Swap	271,399.91	86,023.56	357,423.47
Total	896,548.29	1,071,825.43	1,968,373.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	148	1,447	1,594
Floating vs. Fixed	7,869	3,950	11,819
Overnight Index Swap	568	212	780
Total	8,584	5,609	14,192

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	41,213.46	0.00	5,315.86	628.35	4,785.88	5,094.15	427,075.10	484,112.80
Floating vs. Fixed	126,240.00	43,897.24	5,925.18	1,248.96	82,716.21	93,262.35	773,547.52	1,126,837.45
Overnight Index Swap	36,226.00	0.00	7,774.09	0.00	2,425.07	0.00	310,998.31	357,423.47
Total	203,679.46	43,897.24	19,015.14	1,877.31	89,927.16	98,356.49	1,511,620.93	1,968,373.72

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	499	0	36	45	79	86	850	1,594
Floating vs. Fixed	1,598	1,167	136	60	525	1,624	6,710	11,819
Overnight Index Swap	56	0	11	0	4	0	709	780
Total	2,152	1,167	183	105	608	1,709	8,269	14,192

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	390,319.92	60,792.04	25,129.61	5,133.50	1,996.68	303.43	437.61	484,112.80
Floating vs. Fixed	590,652.55	202,691.56	177,881.89	113,298.62	31,662.32	3,670.08	6,980.43	1,126,837.45
Overnight Index Swap	335,987.31	10,999.91	7,705.40	2,720.52	9.94	0.40	0.00	357,423.47
Total	1,316,959.78	274,483.50	210,716.91	121,152.64	33,668.94	3,973.91	7,418.05	1,968,373.72

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	205	216	373	338	169	99	197	1,594
Floating vs. Fixed	1,968	1,927	3,021	3,277	1,052	186	389	11,819
Overnight Index Swap	270	77	274	152	4	4	0	780
Total	2,442	2,219	3,667	3,767	1,225	288	585	14,192