

Foreign Exchange Position

Positions as at: 27 December 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	327,113.82	990,908.31	1,318,022.13
Total	327,113.82	990,908.31	1,318,022.13

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	34,753	111,046	145,799
Total	34,753	111,046	145,799

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	136,694.52	45,576.07	212,837.43	392,001.20	13,561.04	20,573.27	453,372.89	43,405.72	1,318,022.13
Total	136,694.52	45,576.07	212,837.43	392,001.20	13,561.04	20,573.27	453,372.89	43,405.72	1,318,022.13

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,238	10,289	30,975	44,619	2,768	5,178	38,721	5,011	145,799
Total	8,238	10,289	30,975	44,619	2,768	5,178	38,721	5,011	145,799

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	1,013,908.76	148,597.02	76,462.19	56,610.20	15,770.48	5,836.04	837.44	1,318,022.13
Total	1,013,908.76	148,597.02	76,462.19	56,610.20	15,770.48	5,836.04	837.44	1,318,022.13

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	125,091	9,532	4,779	3,826	1,664	813	94	145,799
Total	125,091	9,532	4,779	3,826	1,664	813	94	145,799

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.1	Afghani
ALL	109.38	Lek
AMD	476.5	Armenian Dram
ANG	1.6825	Netherlands Antillean Guilder
AOA	466.215	Kwanza
ARS	59.805	Argentine Peso
AUD	1.444	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7612	Convertible Mark
BBD	1.9935	Barbados Dollar
BDT	84.62	Taka
BGN	1.7635	Bulgarian Lev

Foreign Exchange Position

Positions as at:

27 December 2019

BHD	0.3767	Bahraini Dinar
BIF	1861.95	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3554	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.0833	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.1851	Ngultrum
BWP	10.627	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3143	Canadian Dollar
CDF	1672	Congolese Franc
CHF	0.9817	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	752.2	Chilean Peso
CNY	7.0124	Yuan Renminbi
COP	3310	Colombian Peso
COU	0.0816	Unidad de Valor Real
CRC	560	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.29	Cape Verde Escudo
CZK	22.974	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7357	Danish Krone
DOP	52.86	Dominican Peso
DZD	119.373	Algerian Dinar
EGP	16.04	Egyptian Pound
ERN	15	Nakfa
ETB	31.6049	Ethiopian Birr
EUR	0.9017	Euro
FJD	2.1218	Fiji Dollar
FKP	0.7678	Falkland Islands Pound
GBP	0.7729	Pound Sterling
GEL	2.83	Lari
GHS	5.6855	Cedi
GIP	0.7677	Gibraltar Pound
GMD	51.3	Dalasi
GNF	9380	Guinea Franc
GTQ	7.7	Quetzal
GYD	205.58	Guyana Dollar
HKD	7.7873	Hong Kong Dollar
HNL	24.6068	Lempira

Foreign Exchange Position

Positions as at:

27 December 2019

HRK	6.7115	Croatian Kuna
HTG	88.4486	Gourde
HUF	298.71	Forint
IDR	13960	Rupiah
ILS	3.4723	New Israeli Sheqel
INR	71.21	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.14	Iceland Krona
JMD	131.37	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.39	Yen
KES	100.5	Kenyan Shilling
KGS	69.8	Som
KHR	4033.862	Riel
KMF	443.86	Comoro Franc
KPW	130	North Korean Won
KRW	1163.04	Won
KWD	0.3033	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	383.11	Tenge
LAK	8853.36	Kip
LBP	1503.48	Lebanese Pound
LKR	181.25	Sri Lanka Rupee
LRD	186.97	Liberian Dollar
LSL	14.2045	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.395	Libyan Dinar
MAD	9.6282	Moroccan Dirham
MDL	17.1482	Moldovan Leu
MGA	3605	Malagasy Ariary
MKD	55.22	Denar
MMK	1494	Kyat
MNT	2682	Tugrik
MOP	8.008	Pataca
MRO	356	Ouguiya
MUR	36.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	727.81	Kwacha
MXN	18.952	Mexican Peso
MXV	2.9663	Mexican Unidad de Inversion (UDI)
MYR	4.141	Malaysian Ringgit
MZN	61.35	Metical

Foreign Exchange Position

Positions as at:

27 December 2019

NAD	14.21	Namibia Dollar
NGN	305.95	Naira
NIO	33.47	Cordoba Oro
NOK	8.9553	Norwegian Krone
NPR	113.88	Nepalese Rupee
NZD	1.5065	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.317	Nuevo Sol
PGK	3.3113	Kina
PHP	50.82	Philippine Peso
PKR	154.46	Pakistan Rupee
PLN	3.8512	Zloty
PYG	6420	Guarani
QAR	3.64	Qatari Rial
RON	4.3084	Leu
RSD	105.86	Serbian Dinar
RUB	62.22	Russian Ruble
RWF	935.566	Rwanda Franc
SAR	3.7516	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	44.95	Sudanese Pound
SEK	9.4304	Swedish Krona
SGD	1.3554	Singapore Dollar
SHP	0.7719	Saint Helena Pound
SLL	9639.59	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.8309	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.1902	Lilangeni
THB	30.15	Baht
TJS	9.6858	Somoni
TMT	3.49	New Manat
TND	2.8329	Tunisian Dinar
TOP	2.2178	Pa'anga
TRY	5.9471	Turkish Lira
TTD	6.6874	Trinidad and Tobago Dollar
TWD	30.141	New Taiwan Dollar
TZS	2293	Tanzanian Shilling
UAH	23.25	Hryvnia

Foreign Exchange Position

Positions as at:

27 December 2019

UGX	3660	Uganda Shilling
USD	1	US Dollar
UYU	37.49	Peso Uruguayo
UZS	9460.95	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23173	Dong
VUV	113	Vatu
WST	2.5556	Tala
XAF	595.71	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	586.24	CFA Franc BCEAO
XPF	107.47	CFP Franc
YER	249.05	Yemeni Rial
ZAR	14.2077	Rand
ZMK	5185	Zambian Kwacha
ZWL	16.2201	Zimbabwe Dollar

Interest Rate Position

Positions as at:

27 December 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	860,803.75	552,347.63	1,413,151.38
Floating vs. Fixed	7,834,986.64	4,135,072.61	11,970,059.25
Overnight Index Swap	879,207.17	565,143.38	1,444,350.55
Total	9,574,997.56	5,252,563.62	14,827,561.18

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,059	3,985	15,043
Floating vs. Fixed	180,327	120,001	300,328
Overnight Index Swap	12,385	7,813	20,198
Total	203,771	131,799	335,569

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	294,955.75	13.42	20,806.55	4,797.33	221,483.48	145,845.58	725,249.28	1,413,151.38
Floating vs. Fixed	2,038,568.42	1,558,182.21	247,130.67	43,571.12	1,180,596.17	2,397,535.45	4,504,475.21	11,970,059.25
Overnight Index Swap	206,514.00	0.00	90,148.98	0.00	54,107.77	161.80	1,093,418.00	1,444,350.55
Total	2,540,038.17	1,558,195.63	358,086.19	48,368.45	1,456,187.42	2,543,542.83	6,323,142.49	14,827,561.18

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,433	1	158	74	2,483	3,500	5,394	15,043
Floating vs. Fixed	62,309	51,237	4,838	1,103	15,122	61,087	104,633	300,328
Overnight Index Swap	779	0	442	0	291	8	18,678	20,198
Total	66,521	51,238	5,438	1,177	17,896	64,595	128,705	335,569

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	653,501.02	228,100.21	306,804.12	175,093.61	26,672.12	14,506.95	8,473.37	1,413,151.38
Floating vs. Fixed	5,087,603.11	2,046,889.80	2,932,428.22	1,464,452.04	185,506.61	121,073.35	132,106.12	11,970,059.25
Overnight Index Swap	1,165,798.79	113,472.24	141,294.44	20,841.30	1,119.20	1,071.45	753.14	1,444,350.55
Total	6,906,902.91	2,388,462.25	3,380,526.79	1,660,386.95	213,297.93	136,651.74	141,332.62	14,827,561.18

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	3,207	2,402	4,269	3,344	741	621	459	15,043
Floating vs. Fixed	65,747	44,647	109,285	61,762	8,001	5,178	5,710	300,328
Overnight Index Swap	6,871	4,335	8,320	567	44	42	19	20,198
Total	75,825	51,384	121,874	65,673	8,786	5,841	6,188	335,569

Interest Rate Position

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Foreign Exchange Rate

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AED	3.6728	UAE Dirham
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CVE	99.29	Cape Verde Escudo
CZK	22.974	Czech Koruna
DJF	177.5	Djibouti Franc
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KGS	69.8	Som
KHR	4033.862	Riel
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KPW	130	North Korean Won

Interest Rate Position

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KYD	0.825	Cayman Islands Dollar
KZT	383.11	Tenge
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LKR	181.25	Sri Lanka Rupee
LRD	186.97	Liberian Dollar
LSL	14.2045	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
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MDL	17.1482	Moldovan Leu
MGA	3605	Malagasy Ariary
MKD	55.22	Denar
MMK	1494	Kyat
MNT	2682	Tugrik
MOP	8.008	Pataca
MRO	356	Ouguiya
MUR	36.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	727.81	Kwacha
MXN	18.952	Mexican Peso
MXV	2.9663	Mexican Unidad de Inversion (UDI)
MYR	4.141	Malaysian Ringgit
MZN	61.35	Metical
NAD	14.21	Namibia Dollar
NGN	305.95	Naira
NIO	33.47	Cordoba Oro
NOK	8.9553	Norwegian Krone
NPR	113.88	Nepalese Rupee
NZD	1.5065	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.317	Nuevo Sol
PGK	3.3113	Kina
PHP	50.82	Philippine Peso
PKR	154.46	Pakistan Rupee

Interest Rate Position

Positions as at:

27 December 2019

PLN	3.8512 Zloty
PYG	6420 Guarani
QAR	3.64 Qatari Rial
RON	4.3084 Leu
RSD	105.86 Serbian Dinar
RUB	62.22 Russian Ruble
RWF	935.566 Rwanda Franc
SAR	3.7516 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	44.95 Sudanese Pound
SEK	9.4304 Swedish Krona
SGD	1.3554 Singapore Dollar
SHP	0.7719 Saint Helena Pound
SLL	9639.59 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.8309 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.1902 Lilangeni
THB	30.15 Baht
TJS	9.6858 Somoni
TMT	3.49 New Manat
TND	2.8329 Tunisian Dinar
TOP	2.2178 Pa'anga
TRY	5.9471 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	30.141 New Taiwan Dollar
TZS	2293 Tanzanian Shilling
UAH	23.25 Hryvnia
UGX	3660 Uganda Shilling
USD	1 US Dollar
UYU	37.49 Peso Uruguayo
UZS	9460.95 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23173 Dong
VUV	113 Vatu

Interest Rate Position

Positions as at:

27 December 2019

WST	2.5556 Tala
XAF	595.71 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	586.24 CFA Franc BCEAO
XPF	107.47 CFP Franc
YER	249.05 Yemeni Rial
ZAR	14.2077 Rand
ZMK	5185 Zambian Kwacha
ZWL	16.2201 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 23 December 2019 to

27 December 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	34,534.45	86,122.20	120,656.65
Total	34,534.45	86,122.20	120,656.65

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	3,815	10,461	14,276
Total	3,815	10,461	14,276

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	10,131.77	2,421.09	21,653.72	26,839.44	1,599.52	2,255.21	51,430.06	4,325.85	120,656.65
Total	10,131.77	2,421.09	21,653.72	26,839.44	1,599.52	2,255.21	51,430.06	4,325.85	120,656.65

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	756	678	2,889	4,062	349	672	4,602	270	14,276
Total	756	678	2,889	4,062	349	672	4,602	270	14,276

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	112,099.52	4,869.46	1,256.75	791.34	1,637.37	2.20	0.00	120,656.65
Total	112,099.52	4,869.46	1,256.75	791.34	1,637.37	2.20	0.00	120,656.65

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	13,707	356	88	44	81	1	0	14,276
Total	13,707	356	88	44	81	1	0	14,276

Interest Rate Turnover

Turnover for the period:

23 December 2019 to

27 December 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,160.66	446,349.58	454,510.24
Floating vs. Fixed	205,514.07	357,479.07	562,993.14
Overnight Index Swap	22,372.35	35,669.66	58,042.01
Total	236,047.07	839,498.31	1,075,545.38

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	80	968	1,048
Floating vs. Fixed	2,636	1,383	4,018
Overnight Index Swap	176	58	234
Total	2,891	2,409	5,300

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	27,210.30	0.00	5,215.44	582.62	6,916.94	1,351.60	413,233.33	454,510.24
Floating vs. Fixed	105,488.57	28,330.10	3,301.26	323.63	21,821.96	37,056.80	366,670.81	562,993.14
Overnight Index Swap	11,304.50	0.00	5,184.65	0.00	914.16	0.00	40,638.70	58,042.01
Total	144,003.37	28,330.10	13,701.36	906.25	29,653.07	38,408.40	820,542.84	1,075,545.38

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	249	0	44	52	83	26	595	1,048
Floating vs. Fixed	988	469	37	25	203	529	1,769	4,018
Overnight Index Swap	13	0	4	0	1	0	216	234
Total	1,250	469	85	77	287	555	2,579	5,300

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	379,436.41	47,981.49	19,631.53	5,296.20	1,637.78	238.53	288.29	454,510.24
Floating vs. Fixed	354,715.70	85,341.68	75,979.46	34,757.01	7,705.53	1,560.41	2,933.34	562,993.14
Overnight Index Swap	49,667.80	3,772.54	3,519.36	1,073.22	8.78	0.30	0.00	58,042.01
Total	783,819.91	137,095.71	99,130.34	41,126.43	9,352.09	1,799.25	3,221.63	1,075,545.38

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	121	127	220	250	118	68	145	1,048
Floating vs. Fixed	776	552	1,138	911	314	97	232	4,018
Overnight Index Swap	57	30	113	31	2	2	0	234
Total	954	708	1,470	1,191	433	167	377	5,300