

Foreign Exchange Position

Positions as at: 03 January 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	295,069.38	936,659.42	1,231,728.81
Total	295,069.38	936,659.42	1,231,728.81

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	33,077	108,664	141,741
Total	33,077	108,664	141,741

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	133,170.95	46,673.39	198,655.28	384,037.55	13,990.97	21,837.47	395,399.49	37,963.71	1,231,728.81
Total	133,170.95	46,673.39	198,655.28	384,037.55	13,990.97	21,837.47	395,399.49	37,963.71	1,231,728.81

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,150	10,762	28,213	44,807	2,955	5,520	36,414	4,921	141,741
Total	8,150	10,762	28,213	44,807	2,955	5,520	36,414	4,921	141,741

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	934,891.77	146,316.36	73,494.35	55,129.49	15,357.25	5,695.71	843.88	1,231,728.81
Total	934,891.77	146,316.36	73,494.35	55,129.49	15,357.25	5,695.71	843.88	1,231,728.81

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	121,751	9,243	4,596	3,639	1,628	788	96	141,741
Total	121,751	9,243	4,596	3,639	1,628	788	96	141,741

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77	Afghani
ALL	108.2	Lek
AMD	478	Armenian Dram
ANG	1.6825	Netherlands Antillean Guilder
AOA	477.356	Kwanza
ARS	59.86	Argentine Peso
AUD	1.4249	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7408	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.89	Taka
BGN	1.744	Bulgarian Lev

Foreign Exchange Position

Positions as at:

03 January 2020

BHD	0,3769	Bahraini Dinar
BIF	1864	Burundi Franc
BMD	1	Bermudian Dollar
BND	1,3445	Brunei Dollar
BOB	6.83	Boliviano
BRL	4.019	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.22	Ngultrum
BWP	10.5374	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2986	Canadian Dollar
CDF	1674	Congolese Franc
CHF	0.9677	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	751.5	Chilean Peso
CNY	6.9592	Yuan Renminbi
COP	3285.23	Colombian Peso
COU	0.0826	Unidad de Valor Real
CRC	569.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.14	Cape Verde Escudo
CZK	22.659	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6618	Danish Krone
DOP	52.9	Dominican Peso
DZD	118.789	Algerian Dinar
EGP	15.99	Egyptian Pound
ERN	15	Nakfa
ETB	31.8184	Ethiopian Birr
EUR	0.8917	Euro
FJD	2.1053	Fiji Dollar
FKP	0.7619	Falkland Islands Pound
GBP	0.7544	Pound Sterling
GEL	2.845	Lari
GHS	5.66	Cedi
GIP	0.7619	Gibraltar Pound
GMD	51.3	Dalasi
GNF	9400	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7897	Hong Kong Dollar
HNL	24.5922	Lempira

Foreign Exchange Position

Positions as at:

03 January 2020

HRK	6.637	Croatian Kuna
HTG	87.655	Gourde
HUF	294.93	Forint
IDR	13880	Rupiah
ILS	3.4561	New Israeli Sheqel
INR	71.2225	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	120.96	Iceland Krona
JMD	129.78	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.7	Yen
KES	101.25	Kenyan Shilling
KGS	69.5117	Som
KHR	4028	Riel
KMF	437.79	Comoro Franc
KPW	130	North Korean Won
KRW	1154.02	Won
KWD	0.3028	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	382.86	Tenge
LAK	8870	Kip
LBP	1505.5	Lebanese Pound
LKR	181.1	Sri Lanka Rupee
LRD	186.99	Liberian Dollar
LSL	14.0045	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3928	Libyan Dinar
MAD	9.5545	Moroccan Dirham
MDL	17.1	Moldovan Leu
MGA	3632	Malagasy Ariary
MKD	54.76	Denar
MMK	1472	Kyat
MNT	2695	Tugrik
MOP	8.02	Pataca
MRO	356	Ouguiya
MUR	36.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.11	Kwacha
MXN	18.925	Mexican Peso
MXV	2.9575	Mexican Unidad de Inversion (UDI)
MYR	4.089	Malaysian Ringgit
MZN	61.15	Metical

Foreign Exchange Position

Positions as at:

03 January 2020

NAD	14.0064	Namibia Dollar
NGN	306	Naira
NIO	33.47	Cordoba Oro
NOK	8.782	Norwegian Krone
NPR	113.96	Nepalese Rupee
NZD	1.4868	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.311	Nuevo Sol
PGK	3.3113	Kina
PHP	50.65	Philippine Peso
PKR	154.47	Pakistan Rupee
PLN	3.793	Zloty
PYG	6442.33	Guarani
QAR	3.6598	Qatari Rial
RON	4.271	Leu
RSD	104.75	Serbian Dinar
RUB	61.9322	Russian Ruble
RWF	936.4095	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.874	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.3636	Swedish Krona
SGD	1.3445	Singapore Dollar
SHP	0.7562	Saint Helena Pound
SLL	9639.59	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	158.0088	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.0105	Lilangeni
THB	29.76	Baht
TJS	9.688	Somoni
TMT	3.49	New Manat
TND	2.7805	Tunisian Dinar
TOP	2.209	Pa'anga
TRY	5.9456	Turkish Lira
TTD	6.6974	Trinidad and Tobago Dollar
TWD	29.909	New Taiwan Dollar
TZS	2295	Tanzanian Shilling
UAH	23.69	Hryvnia

Foreign Exchange Position

Positions as at:

03 January 2020

UGX	3660	Uganda Shilling
USD	1	US Dollar
UYU	37.31	Peso Uruguayo
UZS	9502.56	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23171	Dong
VUV	112	Vatu
WST	2.5368	Tala
XAF	588.81	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	581.75	CFA Franc BCEAO
XPF	106.28	CFP Franc
YER	249.1	Yemeni Rial
ZAR	14.0064	Rand
ZMK	5185	Zambian Kwacha
ZWL	16.3541	Zimbabwe Dollar

Interest Rate Position

Positions as at:

03 January 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	867,614.66	565,786.59	1,433,401.25
Floating vs. Fixed	7,882,495.55	4,152,531.70	12,035,027.25
Overnight Index Swap	899,463.86	559,159.23	1,458,623.09
Total	9,649,574.07	5,277,477.52	14,927,051.60

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,134	3,990	15,123
Floating vs. Fixed	181,281	120,220	301,501
Overnight Index Swap	12,450	7,820	20,270
Total	204,865	132,030	336,894

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	295,665.05	13.52	20,895.32	4,909.50	221,260.56	147,465.57	743,191.73	1,433,401.25
Floating vs. Fixed	2,028,282.68	1,573,798.83	249,803.74	45,354.40	1,179,696.92	2,386,685.48	4,571,405.21	12,035,027.25
Overnight Index Swap	203,865.15	0.00	86,988.15	0.00	53,531.27	7.70	1,114,230.83	1,458,623.09
Total	2,527,812.87	1,573,812.34	357,687.21	50,263.90	1,454,488.75	2,534,158.76	6,428,827.76	14,927,051.60

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,466	1	150	66	2,483	3,564	5,393	15,123
Floating vs. Fixed	62,453	51,678	4,855	1,117	15,110	61,107	105,182	301,501
Overnight Index Swap	797	0	435	0	290	3	18,745	20,270
Total	66,716	51,679	5,440	1,183	17,883	64,674	129,320	336,894

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	665,554.73	231,682.35	309,232.98	176,821.21	26,912.61	14,635.38	8,561.99	1,433,401.25
Floating vs. Fixed	5,061,151.57	2,081,384.11	2,959,079.04	1,489,849.58	189,113.69	122,176.43	132,272.83	12,035,027.25
Overnight Index Swap	1,178,903.17	113,323.28	144,171.65	19,258.03	1,127.37	1,078.96	760.64	1,458,623.09
Total	6,905,609.47	2,426,389.75	3,412,483.67	1,685,928.82	217,153.67	137,890.77	141,595.45	14,927,051.60

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	3,193	2,424	4,328	3,349	740	621	468	15,123
Floating vs. Fixed	65,318	44,860	109,748	62,537	8,169	5,199	5,671	301,501
Overnight Index Swap	6,884	4,331	8,367	583	44	42	19	20,270
Total	75,395	51,615	122,443	66,469	8,953	5,862	6,158	336,894

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DOP	52.9 Dominican Peso
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HNL	24.5922 Lempira
HRK	6.637 Croatian Kuna
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KGS	69.5117 Som
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KYD	0.825 Cayman Islands Dollar
KZT	382.86 Tenge
LAK	8870 Kip
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LVL	0.5078 Latvian Lats
LYD	1.3928 Libyan Dinar
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MKD	54.76 Denar
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MVR	15.42 Rufiyaa
MWK	729.11 Kwacha
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MXV	2.9575 Mexican Unidad de Inversion (UDI)
MYR	4.089 Malaysian Ringgit
MZN	61.15 Metical
NAD	14.0064 Namibia Dollar
NGN	306 Naira
NIO	33.47 Cordoba Oro
NOK	8.782 Norwegian Krone
NPR	113.96 Nepalese Rupee
NZD	1.4868 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.311 Nuevo Sol
PGK	3.3113 Kina
PHP	50.65 Philippine Peso
PKR	154.47 Pakistan Rupee

Interest Rate Position

Positions as at:

03 January 2020

PLN	3.793 Zloty
PYG	6442.33 Guarani
QAR	3.6598 Qatari Rial
RON	4.271 Leu
RSD	104.75 Serbian Dinar
RUB	61.9322 Russian Ruble
RWF	936.4095 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	7.874 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.3636 Swedish Krona
SGD	1.3445 Singapore Dollar
SHP	0.7562 Saint Helena Pound
SLL	9639.59 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.0088 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.0105 Lilangeni
THB	29.76 Baht
TJS	9.688 Somoni
TMT	3.49 New Manat
TND	2.7805 Tunisian Dinar
TOP	2.209 Pa'anga
TRY	5.9456 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	29.909 New Taiwan Dollar
TZS	2295 Tanzanian Shilling
UAH	23.69 Hryvnia
UGX	3660 Uganda Shilling
USD	1 US Dollar
UYU	37.31 Peso Uruguayo
UZS	9502.56 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23171 Dong
VUV	112 Vatu

Interest Rate Position

Positions as at:

03 January 2020

WST	2.5368 Tala
XAF	588.81 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	581.75 CFA Franc BCEAO
XPF	106.28 CFP Franc
YER	249.1 Yemeni Rial
ZAR	14.0064 Rand
ZMK	5185 Zambian Kwacha
ZWL	16.3541 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

30 December 2019 to

03 January 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,252.63	113,505.58	164,758.22
Total	51,252.63	113,505.58	164,758.22

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	7,041	15,965	23,006
Total	7,041	15,965	23,006

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	22,746.44	6,671.03	21,094.33	41,806.82	2,072.21	3,865.60	63,640.00	2,861.78	164,758.22
Total	22,746.44	6,671.03	21,094.33	41,806.82	2,072.21	3,865.60	63,640.00	2,861.78	164,758.22

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,204	2,138	4,147	7,586	523	1,090	5,955	364	23,006
Total	1,204	2,138	4,147	7,586	523	1,090	5,955	364	23,006

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	144,666.34	13,355.19	3,729.05	1,466.01	1,513.54	25.72	2.37	164,758.22
Total	144,666.34	13,355.19	3,729.05	1,466.01	1,513.54	25.72	2.37	164,758.22

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	22,061	557	193	67	120	7	2	23,006
Total	22,061	557	193	67	120	7	2	23,006

Interest Rate Turnover

Turnover for the period:

30 December 2019 to

03 January 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,452.16	548,569.36	558,021.52
Floating vs. Fixed	211,141.52	402,509.27	613,650.79
Overnight Index Swap	33,123.83	18,777.43	51,901.26
Total	253,717.50	969,856.07	1,223,573.57

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	209	973	1,181
Floating vs. Fixed	4,857	2,448	7,305
Overnight Index Swap	299	144	443
Total	5,365	3,565	8,929

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	28,701.49	0.00	5,192.75	583.48	3,950.12	8,940.42	510,653.26	558,021.52
Floating vs. Fixed	64,058.61	33,212.40	4,166.13	1,589.65	11,370.87	77,350.54	421,902.58	613,650.79
Overnight Index Swap	6,783.75	0.00	0.00	0.00	0.00	0.00	45,117.51	51,901.26
Total	99,543.86	33,212.40	9,358.87	2,173.13	15,320.99	86,290.96	977,673.35	1,223,573.57

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	282	0	57	31	60	232	520	1,181
Floating vs. Fixed	1,532	1,026	68	42	166	1,533	2,940	7,305
Overnight Index Swap	45	0	0	0	0	0	398	443
Total	1,859	1,026	125	73	226	1,764	3,858	8,929

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	468,155.93	63,229.26	21,930.99	3,000.34	1,270.32	125.41	309.27	558,021.52
Floating vs. Fixed	335,674.23	130,065.94	77,786.05	56,075.77	10,444.04	1,596.13	2,008.64	613,650.79
Overnight Index Swap	39,051.39	5,401.85	5,370.33	2,068.86	8.56	0.27	0.00	51,901.26
Total	842,881.54	198,697.05	105,087.37	61,144.97	11,722.91	1,721.82	2,317.91	1,223,573.57

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	129	179	327	236	101	62	149	1,181
Floating vs. Fixed	548	1,174	1,872	2,795	583	82	253	7,305
Overnight Index Swap	78	51	212	98	2	2	0	443
Total	754	1,404	2,410	3,129	686	146	402	8,929