

Foreign Exchange Position

Positions as at: 10 January 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	336,802.25	1,006,379.81	1,343,182.06
Total	336,802.25	1,006,379.81	1,343,182.06

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	37,892	124,668	162,560
Total	37,892	124,668	162,560

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	149,299.39	54,774.53	210,175.80	397,134.11	17,531.97	27,993.40	439,911.19	46,361.67	1,343,182.06
Total	149,299.39	54,774.53	210,175.80	397,134.11	17,531.97	27,993.40	439,911.19	46,361.67	1,343,182.06

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,516	13,390	33,649	50,065	3,600	6,969	40,960	5,412	162,560
Total	8,516	13,390	33,649	50,065	3,600	6,969	40,960	5,412	162,560

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	1,027,648.67	152,691.18	82,859.38	55,679.21	17,749.96	5,890.78	662.87	1,343,182.06
Total	1,027,648.67	152,691.18	82,859.38	55,679.21	17,749.96	5,890.78	662.87	1,343,182.06

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	141,737	9,582	4,901	3,720	1,743	796	81	162,560
Total	141,737	9,582	4,901	3,720	1,743	796	81	162,560

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.9	Afghani
ALL	109.75	Lek
AMD	477.5	Armenian Dram
ANG	1.6725	Netherlands Antillean Guilder
AOA	478.8	Kwanza
ARS	59.81	Argentine Peso
AUD	1.456	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.758	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.6	Taka
BGN	1.7608	Bulgarian Lev

Foreign Exchange Position

Positions as at:

10 January 2020

BHD	0.3767	Bahraini Dinar
BIF	1865.22	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3511	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.0647	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.704	Ngultrum
BWP	10.627	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3037	Canadian Dollar
CDF	1673	Congolese Franc
CHF	0.9737	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	757.75	Chilean Peso
CNY	6.9447	Yuan Renminbi
COP	3242	Colombian Peso
COU	0.0829	Unidad de Valor Real
CRC	567	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.11	Cape Verde Escudo
CZK	22.704	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7283	Danish Krone
DOP	52.91	Dominican Peso
DZD	119.29	Algerian Dinar
EGP	15.98	Egyptian Pound
ERN	15	Nakfa
ETB	31.6173	Ethiopian Birr
EUR	0.9003	Euro
FJD	2.1245	Fiji Dollar
FKP	0.7616	Falkland Islands Pound
GBP	0.7632	Pound Sterling
GEL	2.85	Lari
GHS	5.64	Cedi
GIP	0.7616	Gibraltar Pound
GMD	51.3	Dalasi
GNF	9364	Guinea Franc
GTQ	7.71	Quetzal
GYD	206.08	Guyana Dollar
HKD	7.7754	Hong Kong Dollar
HNL	24.5993	Lempira

Foreign Exchange Position

Positions as at:

10 January 2020

HRK	6.7066	Croatian Kuna
HTG	93.61	Gourde
HUF	297.79	Forint
IDR	13885	Rupiah
ILS	3.4596	New Israeli Sheqel
INR	71.506	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.29	Iceland Krona
JMD	130.9	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.12	Yen
KES	101.5	Kenyan Shilling
KGS	69.5104	Som
KHR	4052.805	Riel
KMF	439.35	Comoro Franc
KPW	130	North Korean Won
KRW	1162.25	Won
KWD	0.303	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	378.16	Tenge
LAK	8848.38	Kip
LBP	1505.5	Lebanese Pound
LKR	181.5	Sri Lanka Rupee
LRD	188.45	Liberian Dollar
LSL	14.1665	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3935	Libyan Dinar
MAD	9.6092	Moroccan Dirham
MDL	17.045	Moldovan Leu
MGA	3670	Malagasy Ariary
MKD	55.11	Denar
MMK	1456	Kyat
MNT	2707	Tugrik
MOP	8.009	Pataca
MRO	356	Ouguiya
MUR	36.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.11	Kwacha
MXN	18.808	Mexican Peso
MXV	2.9349	Mexican Unidad de Inversion (UDI)
MYR	4.1	Malaysian Ringgit
MZN	61.7	Metical

Foreign Exchange Position

Positions as at:

10 January 2020

NAD	14.151	Namibia Dollar
NGN	306	Naira
NIO	33.47	Cordoba Oro
NOK	8.8683	Norwegian Krone
NPR	114.7	Nepalese Rupee
NZD	1.5038	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.313	Nuevo Sol
PGK	3.3113	Kina
PHP	50.57	Philippine Peso
PKR	154.5	Pakistan Rupee
PLN	3.8108	Zloty
PYG	6490	Guarani
QAR	3.6415	Qatari Rial
RON	4.2987	Leu
RSD	105.67	Serbian Dinar
RUB	61.2175	Russian Ruble
RWF	937.202	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.874	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.4593	Swedish Krona
SGD	1.3506	Singapore Dollar
SHP	0.7627	Saint Helena Pound
SLL	9595.97	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.9722	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.151	Lilangeni
THB	30.33	Baht
TJS	9.6923	Somoni
TMT	3.49	New Manat
TND	2.8158	Tunisian Dinar
TOP	2.2183	Pa'anga
TRY	5.9081	Turkish Lira
TTD	6.6724	Trinidad and Tobago Dollar
TWD	30.017	New Taiwan Dollar
TZS	2297	Tanzanian Shilling
UAH	23.9645	Hryvnia

Foreign Exchange Position

Positions as at:

10 January 2020

UGX	3695	Uganda Shilling
USD	1	US Dollar
UYU	37.44	Peso Uruguayo
UZS	9502.88	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23175	Dong
VUV	115.17	Vatu
WST	2.5556	Tala
XAF	594.64	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	583.22	CFA Franc BCEAO
XPF	107.3	CFP Franc
YER	249.25	Yemeni Rial
ZAR	14.1508	Rand
ZMK	5185	Zambian Kwacha
ZWL	16.4093	Zimbabwe Dollar

Interest Rate Position

Positions as at:

10 January 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	868,972.08	569,462.12	1,438,434.21
Floating vs. Fixed	8,101,891.00	4,117,874.86	12,219,765.86
Overnight Index Swap	969,634.27	576,030.84	1,545,665.10
Total	9,940,497.35	5,263,367.82	15,203,865.17

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,184	4,002	15,185
Floating vs. Fixed	184,842	120,188	305,030
Overnight Index Swap	12,563	7,885	20,448
Total	208,589	132,075	340,663

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	292,211.99	13.55	20,904.09	4,886.17	233,709.85	147,172.43	739,536.12	1,438,434.21
Floating vs. Fixed	2,047,777.11	1,583,325.63	247,529.23	45,374.33	1,194,533.12	2,406,218.72	4,695,007.71	12,219,765.86
Overnight Index Swap	216,776.36	0.00	90,951.39	0.00	52,408.81	7.72	1,185,520.84	1,545,665.10
Total	2,556,765.46	1,583,339.17	359,384.71	50,260.51	1,480,651.77	2,553,398.87	6,620,064.67	15,203,865.17

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,463	1	152	67	2,553	3,552	5,397	15,185
Floating vs. Fixed	63,348	52,184	4,888	1,133	15,395	61,447	106,637	305,030
Overnight Index Swap	829	0	443	0	289	3	18,884	20,448
Total	67,640	52,185	5,483	1,200	18,237	65,002	130,918	340,663

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	663,286.16	238,317.73	310,609.08	176,090.87	26,848.80	14,726.56	8,555.01	1,438,434.21
Floating vs. Fixed	5,169,022.01	2,113,577.09	2,974,981.95	1,511,434.85	191,796.20	122,077.89	136,875.87	12,219,765.86
Overnight Index Swap	1,259,740.38	116,029.84	144,321.96	22,423.80	1,193.06	1,102.67	853.40	1,545,665.10
Total	7,092,048.55	2,467,924.65	3,429,912.99	1,709,949.51	219,838.06	137,907.13	146,284.28	15,203,865.17

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	3,178	2,423	4,379	3,350	749	626	480	15,185
Floating vs. Fixed	65,977	45,008	110,808	63,839	8,343	5,258	5,799	305,030
Overnight Index Swap	6,959	4,377	8,380	615	49	45	23	20,448
Total	76,114	51,808	123,567	67,804	9,141	5,929	6,302	340,663

Interest Rate Position

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DOP	52.91 Dominican Peso
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JPY	109.12 Yen
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KGS	69.5104 Som
KHR	4052.805 Riel
KMF	439.35 Comoro Franc
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KYD	0.825 Cayman Islands Dollar
KZT	378.16 Tenge
LAK	8848.38 Kip
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LKR	181.5 Sri Lanka Rupee
LRD	188.45 Liberian Dollar
LSL	14.1665 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3935 Libyan Dinar
MAD	9.6092 Moroccan Dirham
MDL	17.045 Moldovan Leu
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MKD	55.11 Denar
MMK	1456 Kyat
MNT	2707 Tugrik
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MRO	356 Ouguiya
MUR	36.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	729.11 Kwacha
MXN	18.808 Mexican Peso
MXV	2.9349 Mexican Unidad de Inversion (UDI)
MYR	4.1 Malaysian Ringgit
MZN	61.7 Metical
NAD	14.151 Namibia Dollar
NGN	306 Naira
NIO	33.47 Cordoba Oro
NOK	8.8683 Norwegian Krone
NPR	114.7 Nepalese Rupee
NZD	1.5038 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.313 Nuevo Sol
PGK	3.3113 Kina
PHP	50.57 Philippine Peso
PKR	154.5 Pakistan Rupee

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Positions as at:

10 January 2020

PLN	3.8108 Zloty
PYG	6490 Guarani
QAR	3.6415 Qatari Rial
RON	4.2987 Leu
RSD	105.67 Serbian Dinar
RUB	61.2175 Russian Ruble
RWF	937.202 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	7.874 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.4593 Swedish Krona
SGD	1.3506 Singapore Dollar
SHP	0.7627 Saint Helena Pound
SLL	9595.97 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.9722 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.151 Lilangeni
THB	30.33 Baht
TJS	9.6923 Somoni
TMT	3.49 New Manat
TND	2.8158 Tunisian Dinar
TOP	2.2183 Pa'anga
TRY	5.9081 Turkish Lira
TTD	6.6724 Trinidad and Tobago Dollar
TWD	30.017 New Taiwan Dollar
TZS	2297 Tanzanian Shilling
UAH	23.9645 Hryvnia
UGX	3695 Uganda Shilling
USD	1 US Dollar
UYU	37.44 Peso Uruguayo
UZS	9502.88 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23175 Dong
VUV	115.17 Vatu

Interest Rate Position

Positions as at:

10 January 2020

WST	2.5556 Tala
XAF	594.64 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	583.22 CFA Franc BCEAO
XPF	107.3 CFP Franc
YER	249.25 Yemeni Rial
ZAR	14.1508 Rand
ZMK	5185 Zambian Kwacha
ZWL	16.4093 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

06 January 2020 to

10 January 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	114,795.91	249,386.58	364,182.49
Total	114,795.91	249,386.58	364,182.49

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,436	41,523	56,959
Total	15,436	41,523	56,959

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	46,208.45	19,983.28	47,699.24	87,947.20	6,725.08	13,382.77	128,568.96	13,667.52	364,182.49
Total	46,208.45	19,983.28	47,699.24	87,947.20	6,725.08	13,382.77	128,568.96	13,667.52	364,182.49

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,876	5,961	12,508	18,368	1,337	3,276	12,477	1,157	56,959
Total	1,876	5,961	12,508	18,368	1,337	3,276	12,477	1,157	56,959

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	308,925.17	27,032.59	18,006.93	4,344.13	5,697.71	149.19	26.77	364,182.49
Total	308,925.17	27,032.59	18,006.93	4,344.13	5,697.71	149.19	26.77	364,182.49

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	54,370	1,374	585	265	340	22	4	56,959
Total	54,370	1,374	585	265	340	22	4	56,959

Interest Rate Turnover

Turnover for the period:

06 January 2020 to

10 January 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	24,439.08	815,149.14	839,588.22
Floating vs. Fixed	736,886.62	612,220.96	1,349,107.58
Overnight Index Swap	268,492.37	124,137.60	392,629.97
Total	1,029,818.07	1,551,507.70	2,581,325.77

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	223	1,208	1,431
Floating vs. Fixed	12,205	5,177	17,381
Overnight Index Swap	681	248	929
Total	13,109	6,632	19,741

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	33,725.29	0.00	5,582.92	658.53	26,696.14	2,183.51	770,741.83	839,588.22
Floating vs. Fixed	99,529.13	77,811.15	6,009.65	1,265.64	47,246.84	143,146.41	974,098.76	1,349,107.58
Overnight Index Swap	36,479.12	0.00	4,892.87	0.00	0.00	0.00	351,257.98	392,629.97
Total	169,733.54	77,811.15	16,485.44	1,924.17	73,942.98	145,329.92	2,096,098.57	2,581,325.77

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	348	0	74	62	174	93	681	1,431
Floating vs. Fixed	2,306	2,454	173	60	578	3,228	8,583	17,381
Overnight Index Swap	105	0	12	0	0	0	813	929
Total	2,758	2,454	259	122	752	3,320	10,076	19,741

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	700,439.59	100,380.07	30,197.12	5,606.06	1,814.96	632.84	517.58	839,588.22
Floating vs. Fixed	815,451.35	212,527.05	165,506.97	110,323.70	31,468.70	2,585.38	11,244.43	1,349,107.58
Overnight Index Swap	362,788.80	13,353.93	5,246.24	10,897.72	43.88	150.90	148.50	392,629.97
Total	1,878,679.74	326,261.05	200,950.33	126,827.49	33,327.54	3,369.12	11,910.51	2,581,325.77

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	138	194	369	293	144	89	206	1,431
Floating vs. Fixed	3,039	2,086	4,629	5,374	1,374	203	679	17,381
Overnight Index Swap	363	98	232	215	5	11	6	929
Total	3,539	2,378	5,229	5,881	1,522	302	891	19,741