

Foreign Exchange Position

Positions as at: 17 January 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	334,078.98	988,444.90	1,322,523.88
Total	334,078.98	988,444.90	1,322,523.88

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	39,571	125,946	165,517
Total	39,571	125,946	165,517

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	143,501.62	56,469.15	208,502.41	385,733.72	17,684.27	27,435.84	432,031.79	51,165.08	1,322,523.88
Total	143,501.62	56,469.15	208,502.41	385,733.72	17,684.27	27,435.84	432,031.79	51,165.08	1,322,523.88

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,465	14,162	34,977	50,986	3,587	7,605	39,986	5,749	165,517
Total	8,465	14,162	34,977	50,986	3,587	7,605	39,986	5,749	165,517

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	1,006,188.79	158,543.43	78,091.25	56,335.03	16,822.47	5,869.56	673.35	1,322,523.88
Total	1,006,188.79	158,543.43	78,091.25	56,335.03	16,822.47	5,869.56	673.35	1,322,523.88

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	144,539	9,569	4,939	3,836	1,737	807	90	165,517
Total	144,539	9,569	4,939	3,836	1,737	807	90	165,517

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.8	Afghani
ALL	109.08	Lek
AMD	478	Armenian Dram
ANG	1.68	Netherlands Antillean Guilder
AOA	479.67	Kwanza
ARS	59.77	Argentine Peso
AUD	1.4484	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7517	Convertible Mark
BBD	1.9924	Barbados Dollar
BDT	84.6	Taka
BGN	1.754	Bulgarian Lev

Foreign Exchange Position

Positions as at:

17 January 2020

BHD	0.3767	Bahraini Dinar
BIF	1867.65	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.346	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.1753	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.8175	Ngultrum
BWP	10.6496	Pula
BYR	19560	Belarussian Ruble
BZD	1.99	Belize Dollar
CAD	1.3041	Canadian Dollar
CDF	1675	Congolese Franc
CHF	0.9641	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	774.6	Chilean Peso
CNY	6.8899	Yuan Renminbi
COP	3296	Colombian Peso
COU	0.0822	Unidad de Valor Real
CRC	561	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.76	Cape Verde Escudo
CZK	22.476	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7015	Danish Krone
DOP	52.78	Dominican Peso
DZD	119.094	Algerian Dinar
EGP	15.82	Egyptian Pound
ERN	15	Nakfa
ETB	31.73	Ethiopian Birr
EUR	0.8966	Euro
FJD	2.1249	Fiji Dollar
FKP	0.7667	Falkland Islands Pound
GBP	0.7669	Pound Sterling
GEL	2.86	Lari
GHS	5.6484	Cedi
GIP	0.7668	Gibraltar Pound
GMD	51	Dalasi
GNF	9367	Guinea Franc
GTQ	7.685	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.7706	Hong Kong Dollar
HNL	24.6048	Lempira

Foreign Exchange Position

Positions as at:

17 January 2020

HRK	6.675	Croatian Kuna
HTG	93.9357	Gourde
HUF	298.19	Forint
IDR	13660	Rupiah
ILS	3.4555	New Israeli Sheqel
INR	70.71	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.53	Iceland Krona
JMD	131.6	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.88	Yen
KES	101.3	Kenyan Shilling
KGS	69.4	Som
KHR	4030.871	Riel
KMF	441	Comoro Franc
KPW	130	North Korean Won
KRW	1157.91	Won
KWD	0.303	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	379.16	Tenge
LAK	8843.39	Kip
LBP	1503.48	Lebanese Pound
LKR	181.35	Sri Lanka Rupee
LRD	189.78	Liberian Dollar
LSL	14.3754	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3902	Libyan Dinar
MAD	9.5645	Moroccan Dirham
MDL	17.3279	Moldovan Leu
MGA	3682	Malagasy Ariary
MKD	54.91	Denar
MMK	1477	Kyat
MNT	2704	Tugrik
MOP	8.004	Pataca
MRO	356	Ouguiya
MUR	36.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	726.92	Kwacha
MXN	18.7831	Mexican Peso
MXV	2.9288	Mexican Unidad de Inversion (UDI)
MYR	4.0681	Malaysian Ringgit
MZN	62.3	Metical

Foreign Exchange Position

Positions as at:

17 January 2020

NAD	14.38	Namibia Dollar
NGN	305.9	Naira
NIO	33.47	Cordoba Oro
NOK	8.861	Norwegian Krone
NPR	113.3	Nepalese Rupee
NZD	1.5106	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.321	Nuevo Sol
PGK	3.3113	Kina
PHP	50.76	Philippine Peso
PKR	154.58	Pakistan Rupee
PLN	3.7926	Zloty
PYG	6496	Guarani
QAR	3.6514	Qatari Rial
RON	4.2841	Leu
RSD	105.22	Serbian Dinar
RUB	61.4	Russian Ruble
RWF	937.843	Rwanda Franc
SAR	3.7514	Saudi Riyal
SBD	7.874	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	44.95	Sudanese Pound
SEK	9.4616	Swedish Krona
SGD	1.346	Singapore Dollar
SHP	0.7667	Saint Helena Pound
SLL	9658.28	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	158.3134	South Sudanese Pound
STD	21005	Dobra
SVC	8.7233	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.38	Lilangeni
THB	30.29	Baht
TJS	9.686	Somoni
TMT	3.49	New Manat
TND	2.8158	Tunisian Dinar
TOP	2.2193	Pa'anga
TRY	5.8748	Turkish Lira
TTD	6.6874	Trinidad and Tobago Dollar
TWD	29.915	New Taiwan Dollar
TZS	2302	Tanzanian Shilling
UAH	24.085	Hryvnia

Foreign Exchange Position

Positions as at:

17 January 2020

UGX	3690	Uganda Shilling
USD	1	US Dollar
UYU	37.22	Peso Uruguayo
UZS	9492.08	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23170	Dong
VUV	113	Vatu
WST	2.5575	Tala
XAF	582.42	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	582.25	CFA Franc BCEAO
XPF	106.87	CFP Franc
YER	249.1	Yemeni Rial
ZAR	14.3797	Rand
ZMK	5185	Zambian Kwacha
ZWL	16.521	Zimbabwe Dollar

Interest Rate Position

Positions as at:

17 January 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	862,663.09	589,914.52	1,452,577.62
Floating vs. Fixed	8,283,985.42	4,145,496.04	12,429,481.47
Overnight Index Swap	1,026,932.74	602,131.46	1,629,064.21
Total	10,173,581.26	5,337,542.03	15,511,123.29

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,215	3,978	15,192
Floating vs. Fixed	186,882	120,846	307,728
Overnight Index Swap	12,647	7,932	20,579
Total	210,744	132,756	343,499

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	292,504.49	13.65	21,819.95	5,003.70	238,338.71	147,512.33	747,384.79	1,452,577.62
Floating vs. Fixed	2,052,476.94	1,630,826.95	249,878.18	46,357.04	1,192,685.90	2,401,341.00	4,855,915.45	12,429,481.47
Overnight Index Swap	222,285.52	0.00	90,200.24	0.00	54,809.51	7.72	1,261,761.22	1,629,064.21
Total	2,567,266.95	1,630,840.60	361,898.37	51,360.74	1,485,834.13	2,548,861.05	6,865,061.46	15,511,123.29

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,472	1	152	66	2,569	3,552	5,380	15,192
Floating vs. Fixed	63,925	52,886	4,899	1,147	15,288	61,614	107,970	307,728
Overnight Index Swap	839	0	453	0	289	3	18,995	20,579
Total	68,236	52,887	5,504	1,213	18,146	65,169	132,345	343,499

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	670,157.39	245,119.10	310,545.54	176,650.08	27,442.45	14,316.88	8,346.19	1,452,577.62
Floating vs. Fixed	5,296,095.64	2,138,767.97	3,015,855.72	1,525,979.89	194,341.63	121,945.36	136,495.25	12,429,481.47
Overnight Index Swap	1,330,709.45	125,070.10	147,250.19	22,893.10	1,217.86	1,068.69	854.82	1,629,064.21
Total	7,296,962.48	2,508,957.17	3,473,651.45	1,725,523.07	223,001.94	137,330.93	145,696.26	15,511,123.29

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	3,208	2,408	4,380	3,343	758	620	475	15,192
Floating vs. Fixed	66,151	45,169	112,092	64,579	8,634	5,284	5,820	307,728
Overnight Index Swap	6,938	4,433	8,440	656	47	42	23	20,579
Total	76,297	52,010	124,912	68,578	9,439	5,946	6,318	343,499

Interest Rate Position

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KYD	0.825 Cayman Islands Dollar
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LAK	8843.39 Kip
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LKR	181.35 Sri Lanka Rupee
LRD	189.78 Liberian Dollar
LSL	14.3754 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3902 Libyan Dinar
MAD	9.5645 Moroccan Dirham
MDL	17.3279 Moldovan Leu
MGA	3682 Malagasy Ariary
MKD	54.91 Denar
MMK	1477 Kyat
MNT	2704 Tugrik
MOP	8.004 Pataca
MRO	356 Ouguiya
MUR	36.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	726.92 Kwacha
MXN	18.7831 Mexican Peso
MXV	2.9288 Mexican Unidad de Inversion (UDI)
MYR	4.0681 Malaysian Ringgit
MZN	62.3 Metical
NAD	14.38 Namibia Dollar
NGN	305.9 Naira
NIO	33.47 Cordoba Oro
NOK	8.861 Norwegian Krone
NPR	113.3 Nepalese Rupee
NZD	1.5106 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.321 Nuevo Sol
PGK	3.3113 Kina
PHP	50.76 Philippine Peso
PKR	154.58 Pakistan Rupee

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PLN	3.7926 Zloty
PYG	6496 Guarani
QAR	3.6514 Qatari Rial
RON	4.2841 Leu
RSD	105.22 Serbian Dinar
RUB	61.4 Russian Ruble
RWF	937.843 Rwanda Franc
SAR	3.7514 Saudi Riyal
SBD	7.874 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	44.95 Sudanese Pound
SEK	9.4616 Swedish Krona
SGD	1.346 Singapore Dollar
SHP	0.7667 Saint Helena Pound
SLL	9658.28 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.3134 South Sudanese Pound
STD	21005 Dobra
SVC	8.7233 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.38 Lilangeni
THB	30.29 Baht
TJS	9.686 Somoni
TMT	3.49 New Manat
TND	2.8158 Tunisian Dinar
TOP	2.2193 Pa'anga
TRY	5.8748 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	29.915 New Taiwan Dollar
TZS	2302 Tanzanian Shilling
UAH	24.085 Hryvnia
UGX	3690 Uganda Shilling
USD	1 US Dollar
UYU	37.22 Peso Uruguayo
UZS	9492.08 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23170 Dong
VUV	113 Vatu

Interest Rate Position

Positions as at:

17 January 2020

WST	2.5575 Tala
XAF	582.42 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	582.25 CFA Franc BCEAO
XPF	106.87 CFP Franc
YER	249.1 Yemeni Rial
ZAR	14.3797 Rand
ZMK	5185 Zambian Kwacha
ZWL	16.521 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

13 January 2020 to

17 January 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	81,801.37	204,445.26	286,246.64
Total	81,801.37	204,445.26	286,246.64

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,724	36,115	49,838
Total	13,724	36,115	49,838

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	29,000.43	15,017.69	40,015.82	76,131.52	5,083.93	5,805.19	101,619.72	13,572.33	286,246.64
Total	29,000.43	15,017.69	40,015.82	76,131.52	5,083.93	5,805.19	101,619.72	13,572.33	286,246.64

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,521	5,081	10,863	16,124	971	2,419	11,735	1,125	49,838
Total	1,521	5,081	10,863	16,124	971	2,419	11,735	1,125	49,838

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	244,461.43	23,789.15	9,588.44	3,218.54	5,126.42	41.20	21.45	286,246.64
Total	244,461.43	23,789.15	9,588.44	3,218.54	5,126.42	41.20	21.45	286,246.64

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	47,822	1,080	350	206	351	17	13	49,838
Total	47,822	1,080	350	206	351	17	13	49,838

Interest Rate Turnover

Turnover for the period:

13 January 2020 to

17 January 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,838.45	464,523.68	488,362.13
Floating vs. Fixed	736,384.14	528,878.82	1,265,262.96
Overnight Index Swap	407,064.78	138,307.96	545,372.74
Total	1,167,287.37	1,131,710.46	2,298,997.83

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	183	1,137	1,320
Floating vs. Fixed	9,322	4,569	13,891
Overnight Index Swap	650	309	959
Total	10,154	6,015	16,169

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	25,679.87	0.00	6,841.53	748.19	18,622.90	3,520.11	432,949.53	488,362.13
Floating vs. Fixed	90,560.99	103,125.41	6,917.62	6,949.41	90,848.98	96,202.22	870,658.32	1,265,262.96
Overnight Index Swap	19,005.90	0.00	1,739.48	0.00	4,592.46	0.00	520,034.89	545,372.74
Total	135,246.77	103,125.41	15,498.63	7,697.60	114,064.34	99,722.33	1,823,642.74	2,298,997.83

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	354	0	73	31	121	95	646	1,320
Floating vs. Fixed	1,917	2,206	107	94	666	2,202	6,700	13,891
Overnight Index Swap	42	0	13	0	2	0	902	959
Total	2,313	2,206	193	125	789	2,296	8,248	16,169

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	396,429.63	59,612.52	23,968.46	3,927.14	3,458.44	573.08	392.86	488,362.13
Floating vs. Fixed	761,551.90	180,666.46	157,344.27	125,633.18	30,764.41	2,821.39	6,481.36	1,265,262.96
Overnight Index Swap	509,506.85	20,264.40	11,176.34	4,253.22	75.45	96.48	0.00	545,372.74
Total	1,667,488.37	260,543.37	192,489.07	133,813.54	34,298.29	3,490.96	6,874.22	2,298,997.83

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	160	183	300	257	152	84	185	1,320
Floating vs. Fixed	2,036	1,697	3,360	4,532	1,614	205	447	13,891
Overnight Index Swap	272	110	343	222	6	7	0	959
Total	2,468	1,990	4,002	5,010	1,772	296	632	16,169