

Foreign Exchange Position

Positions as at: 24 January 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	353,182.62	1,015,611.88	1,368,794.50
Total	353,182.62	1,015,611.88	1,368,794.50

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,262	129,640	171,902
Total	42,262	129,640	171,902

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	149,992.32	58,310.95	213,004.94	395,431.61	15,930.32	26,269.16	452,611.09	57,244.09	1,368,794.50
Total	149,992.32	58,310.95	213,004.94	395,431.61	15,930.32	26,269.16	452,611.09	57,244.09	1,368,794.50

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,881	15,141	35,068	54,047	3,438	8,002	41,618	5,707	171,902
Total	8,881	15,141	35,068	54,047	3,438	8,002	41,618	5,707	171,902

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	1,049,847.11	159,789.00	80,707.25	54,588.13	17,272.46	5,917.34	673.21	1,368,794.50
Total	1,049,847.11	159,789.00	80,707.25	54,588.13	17,272.46	5,917.34	673.21	1,368,794.50

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	150,988	9,446	5,216	3,672	1,699	791	90	171,902
Total	150,988	9,446	5,216	3,672	1,699	791	90	171,902

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.67	Afghani
ALL	109.81	Lek
AMD	476.5	Armenian Dram
ANG	1.6625	Netherlands Antillean Guilder
AOA	488.235	Kwanza
ARS	59.98	Argentine Peso
AUD	1.4607	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.762	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.6	Taka
BGN	1.7629	Bulgarian Lev

Foreign Exchange Position

Positions as at:

24 January 2020

BHD	0.377	Bahraini Dinar
BIF	1868.06	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3485	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.1826	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.1925	Ngultrum
BWP	10.6838	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3134	Canadian Dollar
CDF	1681	Congolese Franc
CHF	0.9677	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	770.6	Chilean Peso
CNY	6.904	Yuan Renminbi
COP	3329	Colombian Peso
COU	0.0812	Unidad de Valor Real
CRC	561.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.34	Cape Verde Escudo
CZK	22.641	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7357	Danish Krone
DOP	53.13	Dominican Peso
DZD	119.4	Algerian Dinar
EGP	15.75	Egyptian Pound
ERN	15	Nakfa
ETB	31.74	Ethiopian Birr
EUR	0.9013	Euro
FJD	2.1317	Fiji Dollar
FKP	0.7654	Falkland Islands Pound
GBP	0.7608	Pound Sterling
GEL	2.87	Lari
GHS	5.63	Cedi
GIP	0.7654	Gibraltar Pound
GMD	51	Dalasi
GNF	9373	Guinea Franc
GTQ	7.67	Quetzal
GYD	205.86	Guyana Dollar
HKD	7.7699	Hong Kong Dollar
HNL	24.6046	Lempira

Foreign Exchange Position

Positions as at:

24 January 2020

HRK	6.7036	Croatian Kuna
HTG	94.0691	Gourde
HUF	302.86	Forint
IDR	13640	Rupiah
ILS	3.4598	New Israeli Sheqel
INR	71.07	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.08	Iceland Krona
JMD	136.41	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.83	Yen
KES	100.75	Kenyan Shilling
KGS	69.83	Som
KHR	4035	Riel
KMF	443.05	Comoro Franc
KPW	130	North Korean Won
KRW	1164.76	Won
KWD	0.3033	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	377.36	Tenge
LAK	8875	Kip
LBP	1505.7	Lebanese Pound
LKR	181.35	Sri Lanka Rupee
LRD	192.96	Liberian Dollar
LSL	14.3185	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3979	Libyan Dinar
MAD	9.607	Moroccan Dirham
MDL	17.44	Moldovan Leu
MGA	3650	Malagasy Ariary
MKD	55.33	Denar
MMK	1466	Kyat
MNT	2715	Tugrik
MOP	8.002	Pataca
MRO	356	Ouguiya
MUR	36.48	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.23	Kwacha
MXN	18.6807	Mexican Peso
MXV	2.9073	Mexican Unidad de Inversion (UDI)
MYR	4.064	Malaysian Ringgit
MZN	62.95	Metical

Foreign Exchange Position

Positions as at:

24 January 2020

NAD	14.403	Namibia Dollar
NGN	305.95	Naira
NIO	33.47	Cordoba Oro
NOK	8.9782	Norwegian Krone
NPR	113.91	Nepalese Rupee
NZD	1.5163	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.312	Nuevo Sol
PGK	3.3113	Kina
PHP	50.96	Philippine Peso
PKR	154.04	Pakistan Rupee
PLN	3.8195	Zloty
PYG	6499	Guarani
QAR	3.6615	Qatari Rial
RON	4.3059	Leu
RSD	105.83	Serbian Dinar
RUB	61.8275	Russian Ruble
RWF	938.576	Rwanda Franc
SAR	3.7511	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	45.1502	Sudanese Pound
SEK	9.498	Swedish Krona
SGD	1.3484	Singapore Dollar
SHP	0.7615	Saint Helena Pound
SLL	9627.56	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	158.493	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.2934	Lilangeni
THB	30.38	Baht
TJS	9.6878	Somoni
TMT	3.49	New Manat
TND	2.8208	Tunisian Dinar
TOP	2.2242	Pa'anga
TRY	5.9181	Turkish Lira
TTD	6.6974	Trinidad and Tobago Dollar
TWD	29.982	New Taiwan Dollar
TZS	2299	Tanzanian Shilling
UAH	24.4075	Hryvnia

Foreign Exchange Position

Positions as at:

24 January 2020

UGX	3670	Uganda Shilling
USD	1	US Dollar
UYU	37.39	Peso Uruguayo
UZS	9542.02	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23169	Dong
VUV	114.28	Vatu
WST	2.5661	Tala
XAF	595.98	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	587.78	CFA Franc BCEAO
XPF	107.42	CFP Franc
YER	249.1	Yemeni Rial
ZAR	14,3247	Rand
ZMK	14546	Zambian Kwacha
ZWL	16.6792	Zimbabwe Dollar

Interest Rate Position

Positions as at:

24 January 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	852,288.12	628,904.08	1,481,192.20
Floating vs. Fixed	8,370,427.34	4,131,343.07	12,501,770.41
Overnight Index Swap	1,149,076.67	604,591.66	1,753,668.33
Total	10,371,792.12	5,364,838.81	15,736,630.93

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,161	4,006	15,166
Floating vs. Fixed	188,187	121,057	309,244
Overnight Index Swap	12,672	7,919	20,591
Total	212,020	132,982	345,001

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	291,434.38	13.63	21,935.60	5,630.53	230,334.63	145,439.66	786,403.76	1,481,192.20
Floating vs. Fixed	2,033,328.70	1,640,478.25	247,048.43	48,152.46	1,193,395.02	2,398,287.78	4,941,079.76	12,501,770.41
Overnight Index Swap	191,902.51	0.00	89,837.71	0.00	55,216.87	7.72	1,416,703.51	1,753,668.33
Total	2,516,665.59	1,640,491.88	358,821.75	53,782.99	1,478,946.53	2,543,735.17	7,144,187.03	15,736,630.93

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,484	1	154	76	2,551	3,498	5,402	15,166
Floating vs. Fixed	63,894	53,972	4,849	1,157	15,444	61,618	108,311	309,244
Overnight Index Swap	762	0	450	0	291	3	19,085	20,591
Total	68,140	53,973	5,453	1,233	18,286	65,119	132,798	345,001

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	703,966.98	240,997.71	309,583.57	176,415.58	27,621.32	14,300.16	8,306.88	1,481,192.20
Floating vs. Fixed	5,377,910.23	2,128,420.47	3,026,953.66	1,521,966.44	191,037.73	121,705.69	133,776.18	12,501,770.41
Overnight Index Swap	1,459,778.08	122,723.63	145,983.78	22,165.28	1,196.72	1,068.02	752.81	1,753,668.33
Total	7,541,655.29	2,492,141.81	3,482,521.02	1,720,547.30	219,855.77	137,073.87	142,835.86	15,736,630.93

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	3,176	2,411	4,350	3,364	766	623	476	15,166
Floating vs. Fixed	66,527	45,174	112,893	64,833	8,614	5,324	5,880	309,244
Overnight Index Swap	7,029	4,380	8,405	670	46	42	19	20,591
Total	76,732	51,965	125,648	68,867	9,426	5,989	6,375	345,001

Interest Rate Position

Positions as at:

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Foreign Exchange Rate

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CZK	22.641 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.7357 Danish Krone
DOP	53.13 Dominican Peso
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IRR	42000 Iranian Rial
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JOD	0.708 Jordanian Dinar
JPY	109.83 Yen
KES	100.75 Kenyan Shilling
KGS	69.83 Som
KHR	4035 Riel
KMF	443.05 Comoro Franc
KPW	130 North Korean Won

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KRW	1164.76 Won
KWD	0.3033 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	377.36 Tenge
LAK	8875 Kip
LBP	1505.7 Lebanese Pound
LKR	181.35 Sri Lanka Rupee
LRD	192.96 Liberian Dollar
LSL	14.3185 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3979 Libyan Dinar
MAD	9.607 Moroccan Dirham
MDL	17.44 Moldovan Leu
MGA	3650 Malagasy Ariary
MKD	55.33 Denar
MMK	1466 Kyat
MNT	2715 Tugrik
MOP	8.002 Pataca
MRO	356 Ouguiya
MUR	36.48 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	729.23 Kwacha
MXN	18.6807 Mexican Peso
MXV	2.9073 Mexican Unidad de Inversion (UDI)
MYR	4.064 Malaysian Ringgit
MZN	62.95 Metical
NAD	14.403 Namibia Dollar
NGN	305.95 Naira
NIO	33.47 Cordoba Oro
NOK	8.9782 Norwegian Krone
NPR	113.91 Nepalese Rupee
NZD	1.5163 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.312 Nuevo Sol
PGK	3.3113 Kina
PHP	50.96 Philippine Peso
PKR	154.04 Pakistan Rupee

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Positions as at:

24 January 2020

PLN	3.8195 Zloty
PYG	6499 Guarani
QAR	3.6615 Qatari Rial
RON	4.3059 Leu
RSD	105.83 Serbian Dinar
RUB	61.8275 Russian Ruble
RWF	938.576 Rwanda Franc
SAR	3.7511 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	45.1502 Sudanese Pound
SEK	9.498 Swedish Krona
SGD	1.3484 Singapore Dollar
SHP	0.7615 Saint Helena Pound
SLL	9627.56 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.493 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.2934 Lilangeni
THB	30.38 Baht
TJS	9.6878 Somoni
TMT	3.49 New Manat
TND	2.8208 Tunisian Dinar
TOP	2.2242 Pa'anga
TRY	5.9181 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	29.982 New Taiwan Dollar
TZS	2299 Tanzanian Shilling
UAH	24.4075 Hryvnia
UGX	3670 Uganda Shilling
USD	1 US Dollar
UYU	37.39 Peso Uruguayo
UZS	9542.02 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23169 Dong
VUV	114.28 Vatu

Interest Rate Position

Positions as at:

24 January 2020

WST	2.5661 Tala
XAF	595.98 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	587.78 CFA Franc BCEAO
XPF	107.42 CFP Franc
YER	249.1 Yemeni Rial
ZAR	14.3247 Rand
ZMK	14546 Zambian Kwacha
ZWL	16.6792 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

20 January 2020 to

24 January 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	82,536.31	173,337.07	255,873.38
Total	82,536.31	173,337.07	255,873.38

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,099	28,394	40,493
Total	12,099	28,394	40,493

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	23,833.81	12,100.09	38,765.94	75,388.55	2,722.90	4,828.05	85,133.83	13,100.21	255,873.38
Total	23,833.81	12,100.09	38,765.94	75,388.55	2,722.90	4,828.05	85,133.83	13,100.21	255,873.38

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,475	3,912	8,124	14,828	636	1,703	9,094	723	40,493
Total	1,475	3,912	8,124	14,828	636	1,703	9,094	723	40,493

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	225,560.38	17,533.75	5,105.45	2,072.68	5,319.30	281.82	0.00	255,873.38
Total	225,560.38	17,533.75	5,105.45	2,072.68	5,319.30	281.82	0.00	255,873.38

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	39,071	771	241	120	278	14	0	40,493
Total	39,071	771	241	120	278	14	0	40,493

Interest Rate Turnover

Turnover for the period:

20 January 2020 to

24 January 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,232.13	476,192.54	489,424.67
Floating vs. Fixed	566,592.25	496,190.47	1,062,782.71
Overnight Index Swap	497,573.71	168,470.42	666,044.13
Total	1,077,398.09	1,140,853.43	2,218,251.52

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	173	1,136	1,308
Floating vs. Fixed	8,776	4,286	13,061
Overnight Index Swap	518	226	744
Total	9,466	5,647	15,113

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	23,821.50	0.00	6,064.64	1,646.96	11,126.52	3,670.65	443,094.40	489,424.67
Floating vs. Fixed	65,725.44	75,272.38	6,824.78	3,883.51	33,053.79	158,887.36	719,135.45	1,062,782.71
Overnight Index Swap	5,456.70	0.00	1,941.86	0.00	5,499.41	0.00	653,146.16	666,044.13
Total	95,003.64	75,272.38	14,831.28	5,530.47	49,679.72	162,558.02	1,815,376.01	2,218,251.52

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	338	0	37	54	129	82	669	1,308
Floating vs. Fixed	1,623	2,399	97	66	463	2,661	5,754	13,061
Overnight Index Swap	26	0	2	0	8	0	708	744
Total	1,986	2,399	136	120	600	2,743	7,130	15,113

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	399,321.85	58,747.09	21,479.87	5,730.70	2,952.19	616.28	576.70	489,424.67
Floating vs. Fixed	628,822.45	164,739.07	148,753.12	90,159.46	22,546.74	1,873.72	5,888.15	1,062,782.71
Overnight Index Swap	640,997.57	13,800.77	5,672.28	5,501.42	71.91	0.18	0.00	666,044.13
Total	1,669,141.87	237,286.93	175,905.28	101,391.57	25,570.83	2,490.18	6,464.85	2,218,251.52

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	155	147	289	289	154	86	189	1,308
Floating vs. Fixed	2,217	1,690	3,578	3,800	1,063	158	558	13,061
Overnight Index Swap	291	77	205	164	6	2	0	744
Total	2,662	1,914	4,071	4,252	1,223	245	747	15,113