

Foreign Exchange Position

Positions as at: 07 February 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	365,524.09	1,045,506.10	1,411,030.19
Total	365,524.09	1,045,506.10	1,411,030.19

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	50,674	151,044	201,718
Total	50,674	151,044	201,718

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	145,908.16	69,565.11	236,174.37	420,951.73	18,041.85	26,918.23	434,007.76	59,462.98	1,411,030.19
Total	145,908.16	69,565.11	236,174.37	420,951.73	18,041.85	26,918.23	434,007.76	59,462.98	1,411,030.19

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,934	19,300	39,821	69,406	3,927	8,506	45,713	6,111	201,718
Total	8,934	19,300	39,821	69,406	3,927	8,506	45,713	6,111	201,718

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	1,086,571.86	165,640.32	77,327.65	56,173.48	18,678.07	6,002.33	636.49	1,411,030.19
Total	1,086,571.86	165,640.32	77,327.65	56,173.48	18,678.07	6,002.33	636.49	1,411,030.19

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	180,644	9,455	5,320	3,600	1,825	785	89	201,718
Total	180,644	9,455	5,320	3,600	1,825	785	89	201,718

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.7	Afghani
ALL	110.63	Lek
AMD	477	Armenian Dram
ANG	1.5825	Netherlands Antillean Guilder
AOA	490.78	Kwanza
ARS	60.403	Argentine Peso
AUD	1.4821	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7764	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.7	Taka
BGN	1.7778	Bulgarian Lev

Foreign Exchange Position

Positions as at:

07 February 2020

BHD	0.3769	Bahraini Dinar
BIF	1871.5	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3812	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.2353	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.186	Ngultrum
BWP	10.846	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3278	Canadian Dollar
CDF	1683	Congolese Franc
CHF	0.9732	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	775.87	Chilean Peso
CNY	6.972	Yuan Renminbi
COP	3362.8	Colombian Peso
COU	0.0809	Unidad de Valor Real
CRC	569	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	100.15	Cape Verde Escudo
CZK	22.787	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7941	Danish Krone
DOP	53.17	Dominican Peso
DZD	119.8267	Algerian Dinar
EGP	15.73	Egyptian Pound
ERN	15	Nakfa
ETB	31.8187	Ethiopian Birr
EUR	0.909	Euro
FJD	2.1501	Fiji Dollar
FKP	0.7683	Falkland Islands Pound
GBP	0.769	Pound Sterling
GEL	2.837	Lari
GHS	5.39	Cedi
GIP	0.7683	Gibraltar Pound
GMD	51.05	Dalasi
GNF	9342	Guinea Franc
GTQ	7.63	Quetzal
GYD	205.68	Guyana Dollar
HKD	7.7621	Hong Kong Dollar
HNL	24.6041	Lempira

Foreign Exchange Position

Positions as at:

07 February 2020

HRK	6.7782	Croatian Kuna
HTG	93.9195	Gourde
HUF	306.06	Forint
IDR	13670	Rupiah
ILS	3.4396	New Israeli Sheqel
INR	71.18	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.42	Iceland Krona
JMD	137.49	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.8	Yen
KES	100.25	Kenyan Shilling
KGS	69.84	Som
KHR	4042.835	Riel
KMF	447.09	Comoro Franc
KPW	130	North Korean Won
KRW	1183.4	Won
KWD	0.3039	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	378.36	Tenge
LAK	8848.38	Kip
LBP	1503.48	Lebanese Pound
LKR	181.3	Sri Lanka Rupee
LRD	195.19	Liberian Dollar
LSL	14.769	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4015	Libyan Dinar
MAD	9.6392	Moroccan Dirham
MDL	17.18	Moldovan Leu
MGA	3645	Malagasy Ariary
MKD	55.72	Denar
MMK	1448	Kyat
MNT	2712	Tugrik
MOP	7.995	Pataca
MRO	356	Ouguiya
MUR	36.75	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.23	Kwacha
MXN	18.591	Mexican Peso
MXV	2.8841	Mexican Unidad de Inversion (UDI)
MYR	4.1195	Malaysian Ringgit
MZN	63.75	Metical

Foreign Exchange Position

Positions as at:

07 February 2020

NAD	14.746 Namibia Dollar
NGN	306 Naira
NIO	33.47 Cordoba Oro
NOK	9.2102 Norwegian Krone
NPR	113.9 Nepalese Rupee
NZD	1.5442 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3594 Nuevo Sol
PGK	3.3113 Kina
PHP	50.73 Philippine Peso
PKR	153.48 Pakistan Rupee
PLN	3.8584 Zloty
PYG	6463 Guarani
QAR	3.64 Qatari Rial
RON	4.3297 Leu
RSD	106.72 Serbian Dinar
RUB	62.87 Russian Ruble
RWF	940.102 Rwanda Franc
SAR	3.7514 Saudi Riyal
SBD	7.8989 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	47.7902 Sudanese Pound
SEK	9.5839 Swedish Krona
SGD	1.3812 Singapore Dollar
SHP	0.7684 Saint Helena Pound
SLL	9640.1 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.642 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYF	435 Syrian Pound
SZL	14.7745 Lilangeni
THB	30.97 Baht
TJS	9.6899 Somoni
TMT	3.49 New Manat
TND	2.8356 Tunisian Dinar
TOP	2.2381 Pa'anga
TRY	5.9789 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	30.016 New Taiwan Dollar
TZS	2305 Tanzanian Shilling
UAH	24.66 Hryvnia

Foreign Exchange Position

Positions as at: 07 February 2020

UGX	3678	Uganda Shilling
USD	1	US Dollar
UYU	37.58	Peso Uruguayo
UZS	9536.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23220	Dong
VUV	115	Vatu
WST	2.5867	Tala
XAF	590.36	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	590.7	CFA Franc BCEAO
XPF	108.36	CFP Franc
YER	249.25	Yemeni Rial
ZAR	14.7706	Rand
ZMK	5185	Zambian Kwacha
ZWL	17.0965	Zimbabwe Dollar

Interest Rate Position

Positions as at:

07 February 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	853,491.13	528,414.47	1,381,905.61
Floating vs. Fixed	8,525,803.84	4,087,848.10	12,613,651.94
Overnight Index Swap	1,287,555.80	623,063.31	1,910,619.11
Total	10,666,850.77	5,239,325.88	15,906,176.65

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,187	4,012	15,199
Floating vs. Fixed	193,000	121,893	314,892
Overnight Index Swap	12,018	8,082	20,100
Total	216,205	133,986	350,191

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	297,955.97	13.49	23,234.98	5,072.64	234,612.09	144,638.27	676,378.17	1,381,905.61
Floating vs. Fixed	2,054,840.00	1,654,645.19	251,936.29	49,878.80	1,185,124.20	2,408,913.47	5,008,314.00	12,613,651.94
Overnight Index Swap	194,940.38	0.00	89,309.94	0.00	52,609.97	7.73	1,573,751.09	1,910,619.11
Total	2,547,736.34	1,654,658.68	364,481.20	54,951.43	1,472,346.26	2,553,559.47	7,258,443.26	15,906,176.65

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,489	1	158	66	2,492	3,558	5,435	15,199
Floating vs. Fixed	64,251	55,609	4,902	1,192	15,584	62,452	110,903	314,892
Overnight Index Swap	758	0	452	0	294	3	18,593	20,100
Total	68,498	55,610	5,512	1,258	18,370	66,012	134,931	350,191

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	613,019.33	231,557.30	309,947.45	176,407.44	28,449.43	14,208.08	8,316.57	1,381,905.61
Floating vs. Fixed	5,391,619.39	2,172,224.25	3,047,487.73	1,548,924.97	193,767.30	121,465.73	138,162.57	12,613,651.94
Overnight Index Swap	1,621,601.90	124,370.01	142,668.24	18,935.10	1,366.03	929.96	747.87	1,910,619.11
Total	7,626,240.61	2,528,151.56	3,500,103.42	1,744,267.50	223,582.76	136,603.77	147,227.02	15,906,176.65

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	3,194	2,380	4,394	3,362	771	620	478	15,199
Floating vs. Fixed	66,828	45,571	115,209	66,972	8,931	5,395	5,988	314,892
Overnight Index Swap	6,977	4,309	7,994	714	47	41	19	20,100
Total	76,998	52,260	127,596	71,048	9,749	6,056	6,485	350,191

Interest Rate Position

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KYD	0.825 Cayman Islands Dollar
KZT	378.36 Tenge
LAK	8848.38 Kip
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LKR	181.3 Sri Lanka Rupee
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MVR	15.42 Rufiyaa
MWK	729.23 Kwacha
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MXV	2.8841 Mexican Unidad de Inversion (UDI)
MYR	4.1195 Malaysian Ringgit
MZN	63.75 Metical
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NIO	33.47 Cordoba Oro
NOK	9.2102 Norwegian Krone
NPR	113.9 Nepalese Rupee
NZD	1.5442 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3594 Nuevo Sol
PGK	3.3113 Kina
PHP	50.73 Philippine Peso
PKR	153.48 Pakistan Rupee

Interest Rate Position

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07 February 2020

PLN	3.8584 Zloty
PYG	6463 Guarani
QAR	3.64 Qatari Rial
RON	4.3297 Leu
RSD	106.72 Serbian Dinar
RUB	62.87 Russian Ruble
RWF	940.102 Rwanda Franc
SAR	3.7514 Saudi Riyal
SBD	7.8989 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	47.7902 Sudanese Pound
SEK	9.5839 Swedish Krona
SGD	1.3812 Singapore Dollar
SHP	0.7684 Saint Helena Pound
SLL	9640.1 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.642 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.7745 Lilangeni
THB	30.97 Baht
TJS	9.6899 Somoni
TMT	3.49 New Manat
TND	2.8356 Tunisian Dinar
TOP	2.2381 Pa'anga
TRY	5.9789 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	30.016 New Taiwan Dollar
TZS	2305 Tanzanian Shilling
UAH	24.66 Hryvnia
UGX	3678 Uganda Shilling
USD	1 US Dollar
UYU	37.58 Peso Uruguayo
UZS	9536.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23220 Dong
VUV	115 Vatu

Interest Rate Position

Positions as at:

07 February 2020

WST	2.5867 Tala
XAF	590.36 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	590.7 CFA Franc BCEAO
XPF	108.36 CFP Franc
YER	249.25 Yemeni Rial
ZAR	14.7706 Rand
ZMK	5185 Zambian Kwacha
ZWL	17.0965 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

03 February 2020 to

07 February 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	89,426.50	228,671.33	318,097.83
Total	89,426.50	228,671.33	318,097.83

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,510	38,136	53,646
Total	15,510	38,136	53,646

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	28,178.77	20,938.11	59,637.87	102,796.69	4,529.46	5,778.01	83,486.02	12,752.91	318,097.83
Total	28,178.77	20,938.11	59,637.87	102,796.69	4,529.46	5,778.01	83,486.02	12,752.91	318,097.83

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,991	5,763	9,743	20,185	899	1,664	12,499	905	53,646
Total	1,991	5,763	9,743	20,185	899	1,664	12,499	905	53,646

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	282,340.02	19,206.24	5,181.93	3,815.65	7,196.41	344.15	13.43	318,097.83
Total	282,340.02	19,206.24	5,181.93	3,815.65	7,196.41	344.15	13.43	318,097.83

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	51,725	893	385	192	420	29	4	53,646
Total	51,725	893	385	192	420	29	4	53,646

Interest Rate Turnover

Turnover for the period:

03 February 2020 to

07 February 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	42,342.67	865,845.60	908,188.28
Floating vs. Fixed	799,254.67	678,526.07	1,477,780.73
Overnight Index Swap	1,216,246.20	209,705.04	1,425,951.24
Total	2,057,843.54	1,754,076.71	3,811,920.25

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	570	1,335	1,905
Floating vs. Fixed	14,032	5,149	19,181
Overnight Index Swap	1,338	364	1,702
Total	15,939	6,848	22,787

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,584.77	0.00	6,686.16	1,130.69	27,121.58	9,812.99	828,852.08	908,188.28
Floating vs. Fixed	96,885.20	105,144.28	4,612.39	3,351.52	42,219.16	142,340.80	1,083,227.39	1,477,780.73
Overnight Index Swap	17,386.70	0.00	1,298.13	0.00	2,065.19	0.00	1,405,201.21	1,425,951.24
Total	148,856.67	105,144.28	12,596.68	4,482.21	71,405.94	152,153.79	3,317,280.68	3,811,920.25

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	375	0	100	86	263	278	803	1,905
Floating vs. Fixed	2,274	3,851	99	80	478	3,139	9,262	19,181
Overnight Index Swap	38	0	2	0	6	0	1,656	1,702
Total	2,687	3,851	201	166	747	3,417	11,720	22,787

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	744,563.33	111,420.98	32,946.54	14,006.82	2,852.26	1,371.25	1,027.09	908,188.28
Floating vs. Fixed	791,785.50	293,741.64	200,802.68	145,929.88	34,138.49	2,840.44	8,542.10	1,477,780.73
Overnight Index Swap	1,383,097.83	27,870.18	10,247.40	4,733.84	1.85	0.15	0.00	1,425,951.24
Total	2,919,446.66	433,032.80	243,996.62	164,670.54	36,992.60	4,211.84	9,569.19	3,811,920.25

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	241	261	444	447	174	114	226	1,905
Floating vs. Fixed	2,270	2,416	4,554	7,292	1,809	180	661	19,181
Overnight Index Swap	860	161	345	333	2	2	0	1,702
Total	3,370	2,838	5,342	8,072	1,984	296	886	22,787