

Foreign Exchange Position

Positions as at: 14 February 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	355,815.68	1,025,595.31	1,381,410.99
Total	355,815.68	1,025,595.31	1,381,410.99

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,005	147,778	196,783
Total	49,005	147,778	196,783

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	136,058.44	68,056.22	234,750.29	415,889.01	15,939.68	26,225.21	428,277.83	56,214.32	1,381,410.99
Total	136,058.44	68,056.22	234,750.29	415,889.01	15,939.68	26,225.21	428,277.83	56,214.32	1,381,410.99

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,499	18,278	37,672	69,030	3,431	8,167	45,773	5,933	196,783
Total	8,499	18,278	37,672	69,030	3,431	8,167	45,773	5,933	196,783

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	1,054,999.42	166,845.82	77,135.87	58,083.82	17,575.80	6,039.02	731.25	1,381,410.99
Total	1,054,999.42	166,845.82	77,135.87	58,083.82	17,575.80	6,039.02	731.25	1,381,410.99

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	175,617	9,597	5,213	3,694	1,775	800	87	196,783
Total	175,617	9,597	5,213	3,694	1,775	800	87	196,783

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.9	Afghani
ALL	111.78	Lek
AMD	477	Armenian Dram
ANG	1.7875	Netherlands Antillean Guilder
AOA	490.23	Kwanza
ARS	61.044	Argentine Peso
AUD	1.4839	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7978	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.65	Taka
BGN	1.7984	Bulgarian Lev

Foreign Exchange Position

Positions as at:

14 February 2020

BHD	0.3767	Bahraini Dinar
BIF	1874.5	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3861	Brunei Dollar
BOB	6.83	Boliviano
BRL	4.3548	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.3325	Ngultrum
BWP	10.917	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3249	Canadian Dollar
CDF	1684	Congolese Franc
CHF	0.9781	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	790.58	Chilean Peso
CNY	6.9708	Yuan Renminbi
COP	3386	Colombian Peso
COU	0.08	Unidad de Valor Real
CRC	566	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	101.36	Cape Verde Escudo
CZK	22.839	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.8715	Danish Krone
DOP	53.22	Dominican Peso
DZD	120.46	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	31.6369	Ethiopian Birr
EUR	0.9195	Euro
FJD	2.1533	Fiji Dollar
FKP	0.7719	Falkland Islands Pound
GBP	0.7715	Pound Sterling
GEL	2.854	Lari
GHS	5.3039	Cedi
GIP	0.7719	Gibraltar Pound
GMD	51	Dalasi
GNF	9352	Guinea Franc
GTQ	7.61	Quetzal
GYD	206.18	Guyana Dollar
HKD	7.7708	Hong Kong Dollar
HNL	24.6143	Lempira

Foreign Exchange Position

Positions as at:		14 February 2020
HRK	6.8571	Croatian Kuna
HTG	94.4938	Gourde
HUF	312.45	Forint
IDR	13655	Rupiah
ILS	3.4305	New Israeli Sheqel
INR	71.29	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.74	Iceland Krona
JMD	139	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.08	Yen
KES	100.55	Kenyan Shilling
KGS	69.85	Som
KHR	4035.47	Riel
KMF	450.83	Comoro Franc
KPW	130	North Korean Won
KRW	1178.51	Won
KWD	0.3044	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	376.61	Tenge
LAK	8853.36	Kip
LBP	1505.5	Lebanese Pound
LKR	181.35	Sri Lanka Rupee
LRD	195.55	Liberian Dollar
LSL	14.8412	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4068	Libyan Dinar
MAD	9.702	Moroccan Dirham
MDL	17.545	Moldovan Leu
MGA	3685	Malagasy Ariary
MKD	56.44	Denar
MMK	1449	Kyat
MNT	2700	Tugrik
MOP	8.004	Pataca
MRO	356	Ouguiya
MUR	36.95	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.23	Kwacha
MXN	18.6123	Mexican Peso
MXV	2.8867	Mexican Unidad de Inversion (UDI)
MYR	4.137	Malaysian Ringgit
MZN	63.57	Metical

Foreign Exchange Position

Positions as at: 14 February 2020

NAD	14.843	Namibia Dollar
NGN	305.9	Naira
NIO	33.47	Cordoba Oro
NOK	9.2236	Norwegian Krone
NPR	114.16	Nepalese Rupee
NZD	1.5463	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.3785	Nuevo Sol
PGK	3.3113	Kina
PHP	50.54	Philippine Peso
PKR	153.46	Pakistan Rupee
PLN	3.9092	Zloty
PYG	6500	Guarani
QAR	3.64	Qatari Rial
RON	4.381	Leu
RSD	107.96	Serbian Dinar
RUB	63.1975	Russian Ruble
RWF	941.027	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	12.7793	Seychelles Rupee
SDG	51.5002	Sudanese Pound
SEK	9.6302	Swedish Krona
SGD	1.3861	Singapore Dollar
SHP	0.77	Saint Helena Pound
SLL	9665.81	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	158.654	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYF	435	Syrian Pound
SZL	14.847	Lilangeni
THB	31.1	Baht
TJS	9.6915	Somoni
TMT	3.49	New Manat
TND	2.8399	Tunisian Dinar
TOP	2.2321	Pa'anga
TRY	6.039	Turkish Lira
TTD	6.6974	Trinidad and Tobago Dollar
TWD	29.981	New Taiwan Dollar
TZS	2305	Tanzanian Shilling
UAH	24.53	Hryvnia

Foreign Exchange Position

Positions as at: 14 February 2020

UGX	3662	Uganda Shilling
USD	1	US Dollar
UYU	37.77	Peso Uruguayo
UZS	9534.15	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23250	Dong
VUV	115.86	Vatu
WST	2.5887	Tala
XAF	608.99	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	597.77	CFA Franc BCEAO
XPF	109.59	CFP Franc
YER	249.25	Yemeni Rial
ZAR	14,8492	Rand
ZMK	14673	Zambian Kwacha
ZWL	17.229	Zimbabwe Dollar

Interest Rate Position

Positions as at:

14 February 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	854,307.89	479,621.90	1,333,929.79
Floating vs. Fixed	8,647,575.80	4,036,321.28	12,683,897.08
Overnight Index Swap	1,436,180.56	560,444.83	1,996,625.39
Total	10,938,064.25	5,076,388.01	16,014,452.26

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,212	4,023	15,234
Floating vs. Fixed	196,275	121,838	318,112
Overnight Index Swap	12,137	7,976	20,113
Total	219,623	133,836	353,459

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	297,971.13	13.50	22,991.80	4,499.74	234,686.94	143,721.09	630,045.59	1,333,929.79
Floating vs. Fixed	2,050,667.40	1,672,443.94	249,185.30	46,857.01	1,178,849.29	2,435,102.25	5,050,791.90	12,683,897.08
Overnight Index Swap	190,149.56	0.00	85,674.53	0.00	50,659.29	7.72	1,670,134.28	1,996,625.39
Total	2,538,788.09	1,672,457.44	357,851.63	51,356.75	1,464,195.52	2,578,831.06	7,350,971.77	16,014,452.26

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,507	1	175	66	2,499	3,547	5,439	15,234
Floating vs. Fixed	64,071	56,695	4,929	1,178	15,618	63,117	112,505	318,112
Overnight Index Swap	754	0	448	0	291	3	18,617	20,113
Total	68,332	56,696	5,552	1,244	18,408	66,667	136,561	353,459

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	572,288.00	222,504.05	310,687.61	177,342.81	28,591.11	14,161.47	8,354.73	1,333,929.79
Floating vs. Fixed	5,397,606.60	2,199,769.60	3,072,897.65	1,559,507.91	193,719.89	121,587.97	138,807.46	12,683,897.08
Overnight Index Swap	1,709,246.64	123,027.60	142,584.25	18,704.58	1,358.62	926.03	777.67	1,996,625.39
Total	7,679,141.24	2,545,301.26	3,526,169.51	1,755,555.30	223,669.62	136,675.47	147,939.86	16,014,452.26

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	3,199	2,363	4,416	3,372	774	622	488	15,234
Floating vs. Fixed	67,106	46,139	116,494	68,012	8,961	5,401	6,001	318,112
Overnight Index Swap	6,950	4,318	8,047	694	47	41	17	20,113
Total	77,255	52,820	128,956	72,078	9,782	6,064	6,506	353,459

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KGS	69.85 Som
KHR	4035.47 Riel
KMF	450.83 Comoro Franc
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LVL	0.5078	Latvian Lats
LYD	1.4068	Libyan Dinar
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NOK	9.2236	Norwegian Krone
NPR	114.16	Nepalese Rupee
NZD	1.5463	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.3785	Nuevo Sol
PGK	3.3113	Kina
PHP	50.54	Philippine Peso
PKR	153.46	Pakistan Rupee

Interest Rate Position

Positions as at:

14 February 2020

PLN	3.9092 Zloty
PYG	6500 Guarani
QAR	3.64 Qatari Rial
RON	4.381 Leu
RSD	107.96 Serbian Dinar
RUB	63.1975 Russian Ruble
RWF	941.027 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	12.7793 Seychelles Rupee
SDG	51.5002 Sudanese Pound
SEK	9.6302 Swedish Krona
SGD	1.3861 Singapore Dollar
SHP	0.77 Saint Helena Pound
SLL	9665.81 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.654 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.847 Lilangeni
THB	31.1 Baht
TJS	9.6915 Somoni
TMT	3.49 New Manat
TND	2.8399 Tunisian Dinar
TOP	2.2321 Pa'anga
TRY	6.039 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	29.981 New Taiwan Dollar
TZS	2305 Tanzanian Shilling
UAH	24.53 Hryvnia
UGX	3662 Uganda Shilling
USD	1 US Dollar
UYU	37.77 Peso Uruguayo
UZS	9534.15 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23250 Dong
VUV	115.86 Vatu

Interest Rate Position

Positions as at: 14 February 2020

WST	2.5887 Tala
XAF	608.99 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	597.77 CFA Franc BCEAO
XPF	109.59 CFP Franc
YER	249.25 Yemeni Rial
ZAR	14.8492 Rand
ZMK	14673 Zambian Kwacha
ZWL	17.229 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 10 February 2020 to 14 February 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	81,530.63	173,683.08	255,213.72
Total	81,530.63	173,683.08	255,213.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,156	27,910	39,066
Total	11,156	27,910	39,066

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	17,126.26	15,984.55	44,953.87	72,789.93	3,805.22	5,458.13	86,430.98	8,664.78	255,213.72
Total	17,126.26	15,984.55	44,953.87	72,789.93	3,805.22	5,458.13	86,430.98	8,664.78	255,213.72

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,186	3,713	6,664	14,562	782	1,762	9,734	664	39,066
Total	1,186	3,713	6,664	14,562	782	1,762	9,734	664	39,066

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	213,979.60	29,887.18	5,759.92	2,583.73	2,600.17	302.10	101.00	255,213.72
Total	213,979.60	29,887.18	5,759.92	2,583.73	2,600.17	302.10	101.00	255,213.72

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	37,423	1,010	270	153	184	24	2	39,066
Total	37,423	1,010	270	153	184	24	2	39,066

Interest Rate Turnover

Turnover for the period:

10 February 2020 to

14 February 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,704.64	359,163.24	370,867.88
Floating vs. Fixed	621,341.60	472,664.41	1,094,006.01
Overnight Index Swap	312,283.00	86,538.75	398,821.74
Total	945,329.24	918,366.40	1,863,695.64

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	164	1,132	1,296
Floating vs. Fixed	10,467	4,494	14,961
Overnight Index Swap	639	262	901
Total	11,270	5,887	17,157

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	29,906.36	0.00	6,138.92	895.47	11,110.22	2,801.67	320,015.25	370,867.88
Floating vs. Fixed	83,130.67	94,565.93	5,884.65	3,714.27	14,780.78	118,731.47	773,198.24	1,094,006.01
Overnight Index Swap	14,255.50	0.00	2,718.87	0.00	454.22	0.00	381,393.17	398,821.74
Total	127,292.53	94,565.93	14,742.44	4,609.74	26,345.21	121,533.14	1,474,606.65	1,863,695.64

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	337	0	88	44	94	74	659	1,296
Floating vs. Fixed	1,823	2,765	85	56	177	2,399	7,656	14,961
Overnight Index Swap	44	0	1	0	1	0	855	901
Total	2,204	2,765	174	100	272	2,473	9,170	17,157

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	294,290.56	47,642.95	19,862.29	6,593.85	1,794.11	193.66	490.46	370,867.88
Floating vs. Fixed	642,648.88	176,141.21	131,349.47	112,137.44	22,328.95	1,741.22	7,658.84	1,094,006.01
Overnight Index Swap	376,961.31	11,522.74	7,137.21	3,142.02	1.26	0.20	57.00	398,821.74
Total	1,313,900.75	235,306.89	158,348.98	121,873.31	24,124.32	1,935.08	8,206.31	1,863,695.64

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	143	176	285	298	136	81	178	1,296
Floating vs. Fixed	2,232	2,065	3,321	5,574	1,173	118	480	14,961
Overnight Index Swap	326	125	277	167	2	2	3	901
Total	2,700	2,365	3,882	6,038	1,311	201	661	17,157