

## Foreign Exchange Position

Positions as at: 21 February 2020

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	370,850.16	1,056,634.09	1,427,484.24
Total	370,850.16	1,056,634.09	1,427,484.24

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	50,209	152,252	202,461
Total	50,209	152,252	202,461

### *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	136,690.73	76,332.51	242,977.68	429,205.82	15,522.41	24,870.81	438,655.31	63,228.97	1,427,484.24
Total	136,690.73	76,332.51	242,977.68	429,205.82	15,522.41	24,870.81	438,655.31	63,228.97	1,427,484.24

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,380	18,776	38,329	71,653	3,403	7,797	47,920	6,203	202,461
Total	8,380	18,776	38,329	71,653	3,403	7,797	47,920	6,203	202,461

### *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	1,093,996.66	171,761.62	78,704.11	57,788.01	18,497.53	6,077.86	658.46	1,427,484.24
Total	1,093,996.66	171,761.62	78,704.11	57,788.01	18,497.53	6,077.86	658.46	1,427,484.24

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	180,245	10,374	5,363	3,737	1,860	789	93	202,461
Total	180,245	10,374	5,363	3,737	1,860	789	93	202,461

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.75	Afghani
ALL	112.71	Lek
AMD	477	Armenian Dram
ANG	1.7875	Netherlands Antillean Guilder
AOA	487.5	Kwanza
ARS	61.538	Argentine Peso
AUD	1.4977	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8084	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.65	Taka
BGN	1.8095	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

21 February 2020

BHD	0.3769	Bahraini Dinar
BIF	1875.75	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3943	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.3649	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.515	Ngultrum
BWP	10.9649	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3218	Canadian Dollar
CDF	1689	Congolese Franc
CHF	0.9837	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	795.94	Chilean Peso
CNY	6.9975	Yuan Renminbi
COP	3382.5	Colombian Peso
COU	0.0799	Unidad de Valor Real
CRC	564	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	101.96	Cape Verde Escudo
CZK	23.092	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.9099	Danish Krone
DOP	53.04	Dominican Peso
DZD	120.65	Algerian Dinar
EGP	15.56	Egyptian Pound
ERN	15	Nakfa
ETB	31.8145	Ethiopian Birr
EUR	0.9252	Euro
FJD	2.1664	Fiji Dollar
FKP	0.7692	Falkland Islands Pound
GBP	0.7738	Pound Sterling
GEL	2.813	Lari
GHS	5.3109	Cedi
GIP	0.7692	Gibraltar Pound
GMD	51	Dalasi
GNF	9356	Guinea Franc
GTQ	7.62	Quetzal
GYD	206.08	Guyana Dollar
HKD	7.7724	Hong Kong Dollar
HNL	24.6263	Lempira

## Foreign Exchange Position

Positions as at:

21 February 2020

HRK	6.8894	Croatian Kuna
HTG	90.2344	Gourde
HUF	311.69	Forint
IDR	13680	Rupiah
ILS	3.4243	New Israeli Sheqel
INR	71.59	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.43	Iceland Krona
JMD	139.43	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	111.35	Yen
KES	101.2	Kenyan Shilling
KGS	69,8488	Som
KHR	4047.82	Riel
KMF	455.57	Comoro Franc
KPW	130	North Korean Won
KRW	1192.5	Won
KWD	0.3056	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	376.71	Tenge
LAK	8864.33	Kip
LBP	1503.48	Lebanese Pound
LKR	181.9	Sri Lanka Rupee
LRD	195.99	Liberian Dollar
LSL	14.9655	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4074	Libyan Dinar
MAD	9.7284	Moroccan Dirham
MDL	17.595	Moldovan Leu
MGA	3705.78	Malagasy Ariary
MKD	56.83	Denar
MMK	1449	Kyat
MNT	2715	Tugrik
MOP	8.006	Pataca
MRO	356	Ouguiya
MUR	37.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	727.09	Kwacha
MXN	18.5585	Mexican Peso
MXV	2.8761	Mexican Unidad de Inversion (UDI)
MYR	4.164	Malaysian Ringgit
MZN	64.6	Metical

## Foreign Exchange Position

Positions as at:

21 February 2020

NAD	14.9669	Namibia Dollar
NGN	305.95	Naira
NIO	33.47	Cordoba Oro
NOK	9.2705	Norwegian Krone
NPR	114.46	Nepalese Rupee
NZD	1.5652	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.381	Nuevo Sol
PGK	3.3223	Kina
PHP	50.61	Philippine Peso
PKR	153.75	Pakistan Rupee
PLN	3.9475	Zloty
PYG	6512	Guarani
QAR	3.6415	Qatari Rial
RON	4.4202	Leu
RSD	108.85	Serbian Dinar
RUB	63.505	Russian Ruble
RWF	942.0037	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.0515	Solomon Islands Dollar
SCR	13.63	Seychelles Rupee
SDG	52.6002	Sudanese Pound
SEK	9.7854	Swedish Krona
SGD	1.3943	Singapore Dollar
SHP	0.7698	Saint Helena Pound
SLL	9659.72	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	158.6422	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.936	Lilangeni
THB	31.19	Baht
TJS	9.6912	Somoni
TMT	3.49	New Manat
TND	2.8518	Tunisian Dinar
TOP	2.2366	Pa'anga
TRY	6.0795	Turkish Lira
TTD	6.6974	Trinidad and Tobago Dollar
TWD	30.156	New Taiwan Dollar
TZS	2305	Tanzanian Shilling
UAH	24.4627	Hryvnia

## Foreign Exchange Position

Positions as at:

21 February 2020

UGX	3664	Uganda Shilling
USD	1	US Dollar
UYU	38.05	Peso Uruguayo
UZS	9478.95	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23225	Dong
VUV	117.49	Vatu
WST	2.6028	Tala
XAF	612.59	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	600.08	CFA Franc BCEAO
XPF	110.25	CFP Franc
YER	249.1	Yemeni Rial
ZAR	14.973	Rand
ZMK	14628	Zambian Kwacha
ZWL	17.4146	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

21 February 2020

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	846,685.29	520,674.49	1,367,359.77
Floating vs. Fixed	8,591,544.17	4,021,653.12	12,613,197.30
Overnight Index Swap	1,438,541.24	571,186.94	2,009,728.18
<b>Total</b>	<b>10,876,770.70</b>	<b>5,113,514.55</b>	<b>15,990,285.25</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,260	4,003	15,262
Floating vs. Fixed	197,321	121,870	319,191
Overnight Index Swap	12,141	7,976	20,117
<b>Total</b>	<b>220,721</b>	<b>133,849</b>	<b>354,570</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	302,484.24	13.44	22,345.67	4,533.74	223,082.44	143,659.65	671,240.58	1,367,359.77
Floating vs. Fixed	2,053,487.25	1,679,760.41	248,370.90	47,048.08	1,123,469.13	2,448,650.67	5,012,410.85	12,613,197.30
Overnight Index Swap	184,624.66	0.00	87,507.28	0.00	48,443.42	7.72	1,689,145.09	2,009,728.18
<b>Total</b>	<b>2,540,596.15</b>	<b>1,679,773.86</b>	<b>358,223.85</b>	<b>51,581.83</b>	<b>1,394,994.99</b>	<b>2,592,318.04</b>	<b>7,372,796.53</b>	<b>15,990,285.25</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,500	1	157	65	2,466	3,585	5,488	15,262
Floating vs. Fixed	64,247	57,024	4,932	1,207	15,442	63,556	112,783	319,191
Overnight Index Swap	734	0	452	0	290	3	18,638	20,117
<b>Total</b>	<b>68,481</b>	<b>57,025</b>	<b>5,541</b>	<b>1,272</b>	<b>18,198</b>	<b>67,144</b>	<b>136,909</b>	<b>354,570</b>

### *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	602,863.69	226,165.06	311,393.15	174,854.03	29,367.61	14,354.24	8,361.99	1,367,359.77
Floating vs. Fixed	5,388,016.57	2,178,773.56	3,061,297.33	1,537,865.73	191,181.67	122,058.81	134,003.62	12,613,197.30
Overnight Index Swap	1,716,829.07	126,847.91	142,481.29	19,542.13	2,252.96	1,033.86	740.96	2,009,728.18
<b>Total</b>	<b>7,707,709.33</b>	<b>2,531,786.54</b>	<b>3,515,171.77</b>	<b>1,732,261.88</b>	<b>222,802.24</b>	<b>137,446.91</b>	<b>143,106.58</b>	<b>15,990,285.25</b>

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	3,212	2,342	4,420	3,393	785	625	485	15,262
Floating vs. Fixed	67,123	46,255	117,049	68,485	8,920	5,388	5,971	319,191
Overnight Index Swap	6,894	4,376	8,023	711	52	46	16	20,117
<b>Total</b>	<b>77,229</b>	<b>52,972</b>	<b>129,492</b>	<b>72,589</b>	<b>9,757</b>	<b>6,059</b>	<b>6,472</b>	<b>354,570</b>

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21 February 2020

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CZK	23.092	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.9099	Danish Krone
DOP	53.04	Dominican Peso
DZD	120.65	Algerian Dinar
EGP	15.56	Egyptian Pound
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ETB	31.8145	Ethiopian Birr
EUR	0.9252	Euro
FJD	2.1664	Fiji Dollar
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KPW	130	North Korean Won

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21 February 2020

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KYD	0.825 Cayman Islands Dollar
KZT	376.71 Tenge
LAK	8864.33 Kip
LBP	1503.48 Lebanese Pound
LKR	181.9 Sri Lanka Rupee
LRD	195.99 Liberian Dollar
LSL	14.9655 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.4074 Libyan Dinar
MAD	9.7284 Moroccan Dirham
MDL	17.595 Moldovan Leu
MGA	3705.78 Malagasy Ariary
MKD	56.83 Denar
MMK	1449 Kyat
MNT	2715 Tugrik
MOP	8.006 Pataca
MRO	356 Ouguiya
MUR	37.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	727.09 Kwacha
MXN	18.5585 Mexican Peso
MXV	2.8761 Mexican Unidad de Inversion (UDI)
MYR	4.164 Malaysian Ringgit
MZN	64.6 Metical
NAD	14.9669 Namibia Dollar
NGN	305.95 Naira
NIO	33.47 Cordoba Oro
NOK	9.2705 Norwegian Krone
NPR	114.46 Nepalese Rupee
NZD	1.5652 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.381 Nuevo Sol
PGK	3.3223 Kina
PHP	50.61 Philippine Peso
PKR	153.75 Pakistan Rupee

## Interest Rate Position

Positions as at:

21 February 2020

PLN	3.9475 Zloty
PYG	6512 Guarani
QAR	3.6415 Qatari Rial
RON	4.4202 Leu
RSD	108.85 Serbian Dinar
RUB	63.505 Russian Ruble
RWF	942.0037 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	8.0515 Solomon Islands Dollar
SCR	13.63 Seychelles Rupee
SDG	52.6002 Sudanese Pound
SEK	9.7854 Swedish Krona
SGD	1.3943 Singapore Dollar
SHP	0.7698 Saint Helena Pound
SLL	9659.72 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.6422 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.936 Lilangeni
THB	31.19 Baht
TJS	9.6912 Somoni
TMT	3.49 New Manat
TND	2.8518 Tunisian Dinar
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UGX	3664 Uganda Shilling
USD	1 US Dollar
UYU	38.05 Peso Uruguayo
UZS	9478.95 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23225 Dong
VUV	117.49 Vatu

## Interest Rate Position

Positions as at:

21 February 2020

WST	2.6028 Tala
XAF	612.59 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	600.08 CFA Franc BCEAO
XPF	110.25 CFP Franc
YER	249.1 Yemeni Rial
ZAR	14.973 Rand
ZMK	14628 Zambian Kwacha
ZWL	17.4146 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

17 February 2020 to

21 February 2020

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	94,285.12	223,073.77	317,358.89
Total	94,285.12	223,073.77	317,358.89

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,072	36,132	50,204
Total	14,072	36,132	50,204

### *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	23,116.06	21,970.13	39,920.08	98,895.17	3,731.00	6,885.92	109,556.09	13,284.43	317,358.89
Total	23,116.06	21,970.13	39,920.08	98,895.17	3,731.00	6,885.92	109,556.09	13,284.43	317,358.89

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,490	4,840	7,180	18,535	768	1,869	14,616	907	50,204
Total	1,490	4,840	7,180	18,535	768	1,869	14,616	907	50,204

### *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	274,138.69	28,516.26	7,175.00	2,604.71	4,800.93	86.15	37.15	317,358.89
Total	274,138.69	28,516.26	7,175.00	2,604.71	4,800.93	86.15	37.15	317,358.89

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	47,468	1,789	403	208	311	15	10	50,204
Total	47,468	1,789	403	208	311	15	10	50,204

## Interest Rate Turnover

Turnover for the period:

17 February 2020 to

21 February 2020

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	36,637.80	479,990.89	516,628.69
Floating vs. Fixed	632,356.83	509,994.09	1,142,350.92
Overnight Index Swap	227,798.95	76,751.33	304,550.28
<b>Total</b>	<b>896,793.58</b>	<b>1,066,736.30</b>	<b>1,963,529.88</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	322	1,091	1,413
Floating vs. Fixed	10,354	4,095	14,448
Overnight Index Swap	477	220	697
<b>Total</b>	<b>11,152</b>	<b>5,406</b>	<b>16,558</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	36,333.87	0.00	5,014.83	542.34	15,152.68	7,286.80	452,298.17	516,628.69
Floating vs. Fixed	77,921.81	88,604.76	6,095.90	1,494.33	43,376.71	127,249.52	797,607.89	1,142,350.92
Overnight Index Swap	9,941.02	0.00	2,804.70	0.00	3,250.68	0.00	288,553.88	304,550.28
<b>Total</b>	<b>124,196.70</b>	<b>88,604.76</b>	<b>13,915.43</b>	<b>2,036.67</b>	<b>61,780.07</b>	<b>134,536.33</b>	<b>1,538,459.94</b>	<b>1,963,529.88</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	319	0	36	31	134	184	710	1,413
Floating vs. Fixed	1,677	2,054	109	140	517	2,407	7,545	14,448
Overnight Index Swap	32	0	9	0	14	0	642	697
<b>Total</b>	<b>2,027</b>	<b>2,054</b>	<b>154</b>	<b>171</b>	<b>665</b>	<b>2,591</b>	<b>8,897</b>	<b>16,558</b>

### *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	401,579.01	73,918.36	25,405.52	9,915.77	4,597.82	588.62	623.59	516,628.69
Floating vs. Fixed	631,287.49	188,171.28	166,438.43	119,128.54	28,141.14	2,194.80	6,989.23	1,142,350.92
Overnight Index Swap	273,247.29	17,626.38	9,065.66	3,487.49	981.28	81.31	60.86	304,550.28
<b>Total</b>	<b>1,306,113.80</b>	<b>279,716.02</b>	<b>200,909.61</b>	<b>132,531.81</b>	<b>33,720.23</b>	<b>2,864.74</b>	<b>7,673.67</b>	<b>1,963,529.88</b>

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	157	227	295	344	162	69	160	1,413
Floating vs. Fixed	2,292	1,891	3,470	4,773	1,328	151	545	14,448
Overnight Index Swap	223	88	229	136	11	7	4	697
<b>Total</b>	<b>2,671</b>	<b>2,206</b>	<b>3,993</b>	<b>5,252</b>	<b>1,501</b>	<b>227</b>	<b>709</b>	<b>16,558</b>