

Foreign Exchange Position

Positions as at: 28 February 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	376,597.57	1,072,589.27	1,449,186.84
Total	376,597.57	1,072,589.27	1,449,186.84

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	50,424	158,092	208,516
Total	50,424	158,092	208,516

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	135,643.11	82,157.84	235,331.08	435,199.42	16,653.65	26,399.07	452,352.63	65,450.04	1,449,186.84
Total	135,643.11	82,157.84	235,331.08	435,199.42	16,653.65	26,399.07	452,352.63	65,450.04	1,449,186.84

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,487	20,656	36,366	73,264	3,720	8,029	51,482	6,512	208,516
Total	8,487	20,656	36,366	73,264	3,720	8,029	51,482	6,512	208,516

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	1,098,888.33	180,764.00	80,382.75	64,875.95	17,535.45	6,101.31	639.06	1,449,186.84
Total	1,098,888.33	180,764.00	80,382.75	64,875.95	17,535.45	6,101.31	639.06	1,449,186.84

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	185,109	11,315	5,480	3,984	1,756	785	87	208,516
Total	185,109	11,315	5,480	3,984	1,756	785	87	208,516

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.11	Afghani
ALL	112.15	Lek
AMD	476.5	Armenian Dram
ANG	1.7875	Netherlands Antillean Guilder
AOA	488	Kwanza
ARS	61.898	Argentine Peso
AUD	1.5279	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7951	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.7	Taka
BGN	1.7975	Bulgarian Lev

Foreign Exchange Position

Positions as at:	28 February 2020
BHD	0.3763 Bahraini Dinar
BIF	1876.9 Burundi Franc
BMD	1 Bermudian Dollar
BND	1.3973 Brunei Dollar
BOB	6.84 Boliviano
BRL	4.4502 Brazilian Real
BSD	1 Bahamian Dollar
BTN	71.655 Ngultrum
BWP	11.0254 Pula
BYR	19560 Belarussian Ruble
BZD	1.9982 Belize Dollar
CAD	1.333 Canadian Dollar
CDF	1690 Congolese Franc
CHF	0.9767 Swiss Franc
CLF	24948.04 Unidades de fomento
CLP	811.3 Chilean Peso
CNY	7.0214 Yuan Renminbi
COP	3455 Colombian Peso
COU	0.079 Unidad de Valor Real
CRC	564 Costa Rican Colon
CUC	1 Peso Convertible
CUP	1 Cuban Peso
CVE	101.2 Cape Verde Escudo
CZK	23.292 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.8668 Danish Krone
DOP	53.23 Dominican Peso
DZD	120.36 Algerian Dinar
EGP	15.55 Egyptian Pound
ERN	15 Nakfa
ETB	32.2524 Ethiopian Birr
EUR	0.9189 Euro
FJD	2.1825 Fiji Dollar
FKP	0.7743 Falkland Islands Pound
GBP	0.7748 Pound Sterling
GEL	2.7778 Lari
GHS	5.4016 Cedi
GIP	0.7742 Gibraltar Pound
GMD	51 Dalasi
GNF	9366 Guinea Franc
GTQ	7.64 Quetzal
GYD	205.68 Guyana Dollar
HKD	7.7928 Hong Kong Dollar
HNL	24.6418 Lempira

Foreign Exchange Position

Positions as at:	28 February 2020
HRK	6.8554 Croatian Kuna
HTG	83.1071 Gourde
HUF	312.09 Forint
IDR	13925 Rupiah
ILS	3.4338 New Israeli Sheqel
INR	71.577 Indian Rupee
IQD	1187.62 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	127.87 Iceland Krona
JMD	136.23 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	110.42 Yen
KES	100.8 Kenyan Shilling
KGS	69.85 Som
KHR	4042.835 Riel
KMF	452.6 Comoro Franc
KPW	130 North Korean Won
KRW	1212.31 Won
KWD	0.306 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	378.66 Tenge
LAK	8862.33 Kip
LBP	1502.48 Lebanese Pound
LKR	181.6 Sri Lanka Rupee
LRD	196.48 Liberian Dollar
LSL	15.3055 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.4045 Libyan Dinar
MAD	9.672 Moroccan Dirham
MDL	17.645 Moldovan Leu
MGA	3710 Malagasy Ariary
MKD	56.36 Denar
MMK	1446 Kyat
MNT	2715 Tugrik
MOP	8.027 Pataca
MRO	356 Ouguiya
MUR	37.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	729.29 Kwacha
MXN	19.282 Mexican Peso
MXV	2.971 Mexican Unidad de Inversion (UDI)
MYR	4.223 Malaysian Ringgit
MZN	64.9 Metical

Foreign Exchange Position

Positions as at:	28 February 2020
NAD	15.255 Namibia Dollar
NGN	305.95 Naira
NIO	33.47 Cordoba Oro
NOK	9.3973 Norwegian Krone
NPR	114.62 Nepalese Rupee
NZD	1.5881 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.41 Nuevo Sol
PGK	3.3223 Kina
PHP	51.05 Philippine Peso
PKR	153.34 Pakistan Rupee
PLN	3.966 Zloty
PYG	6506.53 Guarani
QAR	3.6415 Qatari Rial
RON	4.4169 Leu
RSD	107.82 Serbian Dinar
RUB	65.3925 Russian Ruble
RWF	942.797 Rwanda Franc
SAR	3.7519 Saudi Riyal
SBD	7.9114 Solomon Islands Dollar
SCR	13.63 Seychelles Rupee
SDG	53.9002 Sudanese Pound
SEK	9.7348 Swedish Krona
SGD	1.3973 Singapore Dollar
SHP	0.7744 Saint Helena Pound
SLL	9643.25 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.642 South Sudanese Pound
STD	21005 Dobra
SVC	8.671 El Salvador Colon
SYF	435 Syrian Pound
SZL	15.2905 Lilangeni
THB	31.83 Baht
TJS	9.677 Somoni
TMT	3.49 New Manat
TND	2.8558 Tunisian Dinar
TOP	2.2416 Pa'anga
TRY	6.155 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	30.267 New Taiwan Dollar
TZS	2299 Tanzanian Shilling
UAH	24.615 Hryvnia

Foreign Exchange Position

Positions as at: 28 February 2020

UGX	3680	Uganda Shilling
USD	1	US Dollar
UYU	38.38	Peso Uruguayo
UZS	9477.74	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23240	Dong
VUV	116.9	Vatu
WST	2.6233	Tala
XAF	608.09	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	594.32	CFA Franc BCEAO
XPF	109.53	CFP Franc
YER	249.1	Yemeni Rial
ZAR	15.3006	Rand
ZMK	14865	Zambian Kwacha
ZWL	17.8057	Zimbabwe Dollar

Interest Rate Position

Positions as at:

28 February 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	805,390.81	488,355.73	1,293,746.55
Floating vs. Fixed	8,738,907.94	3,996,127.97	12,735,035.91
Overnight Index Swap	1,495,026.83	617,186.75	2,112,213.58
Total	11,039,325.59	5,101,670.45	16,140,996.04

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,757	4,068	14,824
Floating vs. Fixed	201,251	122,343	323,594
Overnight Index Swap	12,374	8,179	20,553
Total	224,382	134,590	358,971

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	306,714.04	13.40	23,392.05	4,614.07	231,006.60	145,345.27	582,661.12	1,293,746.55
Floating vs. Fixed	2,119,526.39	1,693,183.96	251,492.23	47,747.06	1,154,947.41	2,471,744.38	4,996,394.47	12,735,035.91
Overnight Index Swap	207,895.96	0.00	92,699.68	0.00	54,198.83	7.70	1,757,411.41	2,112,213.58
Total	2,634,136.40	1,693,197.36	367,583.96	52,361.13	1,440,152.84	2,617,097.35	7,336,467.00	16,140,996.04

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,522	1	174	77	2,502	3,686	4,862	14,824
Floating vs. Fixed	65,811	57,594	4,988	1,233	15,649	64,378	113,942	323,594
Overnight Index Swap	775	0	467	0	325	3	18,983	20,553
Total	70,108	57,595	5,629	1,310	18,476	68,067	137,787	358,971

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	546,686.79	223,738.12	305,507.92	167,464.01	28,564.91	13,785.39	7,999.42	1,293,746.55
Floating vs. Fixed	5,385,689.05	2,219,925.58	3,100,919.70	1,567,746.92	198,411.72	123,180.48	139,162.46	12,735,035.91
Overnight Index Swap	1,813,053.50	127,771.34	145,612.53	22,292.04	1,447.64	1,142.99	893.54	2,112,213.58
Total	7,745,429.34	2,571,435.04	3,552,040.15	1,757,502.97	228,424.27	138,108.85	148,055.41	16,140,996.04

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	3,082	2,284	4,376	3,223	778	608	474	14,824
Floating vs. Fixed	67,478	46,708	118,260	70,295	9,206	5,413	6,236	323,594
Overnight Index Swap	6,997	4,487	8,163	778	49	51	29	20,553
Total	77,556	53,478	130,798	74,296	10,033	6,072	6,739	358,971

Interest Rate Position

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Foreign Exchange Rate

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KGS	69.85 Som
KHR	4042.835 Riel
KMF	452.6 Comoro Franc
KPW	130 North Korean Won

Interest Rate Position

Positions as at:

28 February 2020

KRW	1212.31	Won
KWD	0.306	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	378.66	Tenge
LAK	8862.33	Kip
LBP	1502.48	Lebanese Pound
LKR	181.6	Sri Lanka Rupee
LRD	196.48	Liberian Dollar
LSL	15.3055	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4045	Libyan Dinar
MAD	9.672	Moroccan Dirham
MDL	17.645	Moldovan Leu
MGA	3710	Malagasy Ariary
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MXV	2.971	Mexican Unidad de Inversion (UDI)
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MZN	64.9	Metical
NAD	15.255	Namibia Dollar
NGN	305.95	Naira
NIO	33.47	Cordoba Oro
NOK	9.3973	Norwegian Krone
NPR	114.62	Nepalese Rupee
NZD	1.5881	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.41	Nuevo Sol
PGK	3.3223	Kina
PHP	51.05	Philippine Peso
PKR	153.34	Pakistan Rupee

Interest Rate Position

Positions as at:

28 February 2020

PLN	3.966 Zloty
PYG	6506.53 Guarani
QAR	3.6415 Qatari Rial
RON	4.4169 Leu
RSD	107.82 Serbian Dinar
RUB	65.3925 Russian Ruble
RWF	942.797 Rwanda Franc
SAR	3.7519 Saudi Riyal
SBD	7.9114 Solomon Islands Dollar
SCR	13.63 Seychelles Rupee
SDG	53.9002 Sudanese Pound
SEK	9.7348 Swedish Krona
SGD	1.3973 Singapore Dollar
SHP	0.7744 Saint Helena Pound
SLL	9643.25 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.642 South Sudanese Pound
STD	21005 Dobra
SVC	8.671 El Salvador Colon
SYP	435 Syrian Pound
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TMT	3.49 New Manat
TND	2.8558 Tunisian Dinar
TOP	2.2416 Pa'anga
TRY	6.155 Turkish Lira
TTD	6.6974 Trinidad and Tobago Dollar
TWD	30.267 New Taiwan Dollar
TZS	2299 Tanzanian Shilling
UAH	24.615 Hryvnia
UGX	3680 Uganda Shilling
USD	1 US Dollar
UYU	38.38 Peso Uruguayo
UZS	9477.74 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23240 Dong
VUV	116.9 Vatu

Interest Rate Position

Positions as at: 28 February 2020

WST	2.6233 Tala
XAF	608.09 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	594.32 CFA Franc BCEAO
XPF	109.53 CFP Franc
YER	249.1 Yemeni Rial
ZAR	15.3006 Rand
ZMK	14865 Zambian Kwacha
ZWL	17.8057 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 24 February 2020 to 28 February 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	112,977.13	245,182.81	358,159.94
Total	112,977.13	245,182.81	358,159.94

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,495	46,067	63,562
Total	17,495	46,067	63,562

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	21,570.78	29,702.23	62,231.72	98,051.46	4,723.99	8,376.39	119,714.77	13,788.61	358,159.94
Total	21,570.78	29,702.23	62,231.72	98,051.46	4,723.99	8,376.39	119,714.77	13,788.61	358,159.94

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,448	8,460	12,407	21,298	1,043	2,552	15,246	1,110	63,562
Total	1,448	8,460	12,407	21,298	1,043	2,552	15,246	1,110	63,562

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	294,809.46	39,536.23	8,436.69	4,602.77	10,534.85	98.23	141.71	358,159.94
Total	294,809.46	39,536.23	8,436.69	4,602.77	10,534.85	98.23	141.71	358,159.94

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	60,116	2,240	391	249	546	18	3	63,562
Total	60,116	2,240	391	249	546	18	3	63,562

Interest Rate Turnover

Turnover for the period:

24 February 2020 to

28 February 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	43,081.60	398,939.43	442,021.03
Floating vs. Fixed	618,256.89	533,875.67	1,152,132.56
Overnight Index Swap	389,770.03	193,380.98	583,151.01
Total	1,051,108.52	1,126,196.08	2,177,304.59

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	399	1,183	1,582
Floating vs. Fixed	10,725	5,571	16,296
Overnight Index Swap	777	537	1,314
Total	11,901	7,291	19,191

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	40,040.42	0.00	5,982.43	627.81	19,497.67	8,295.82	367,576.87	442,021.03
Floating vs. Fixed	191,329.01	95,911.07	6,290.15	1,708.74	61,011.33	137,781.68	658,100.57	1,152,132.56
Overnight Index Swap	53,007.40	0.00	6,920.05	0.00	7,369.91	0.00	515,853.64	583,151.01
Total	284,376.83	95,911.07	19,192.63	2,336.56	87,878.91	146,077.51	1,541,531.09	2,177,304.59

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	390	0	55	43	148	258	689	1,582
Floating vs. Fixed	3,315	2,689	142	80	513	2,941	6,617	16,296
Overnight Index Swap	100	0	19	0	56	0	1,139	1,314
Total	3,805	2,689	216	123	717	3,198	8,445	19,191

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	326,152.27	70,544.96	35,343.17	7,699.77	1,621.92	110.53	548.39	442,021.03
Floating vs. Fixed	541,976.34	221,541.89	162,211.54	140,705.37	67,628.90	3,647.12	14,421.40	1,152,132.56
Overnight Index Swap	549,810.99	16,245.72	10,488.71	6,026.36	69.77	145.20	364.26	583,151.01
Total	1,417,939.60	308,332.57	208,043.42	154,431.50	69,320.60	3,902.85	15,334.05	2,177,304.59

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	154	231	469	335	141	78	176	1,582
Floating vs. Fixed	2,113	2,217	3,756	5,551	1,588	187	884	16,296
Overnight Index Swap	424	165	434	249	7	6	30	1,314
Total	2,691	2,613	4,658	6,134	1,736	271	1,089	19,191