

Foreign Exchange Position

Positions as at: 09 August 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	392,192.03	1,055,109.37	1,447,301.39
Total	392,192.03	1,055,109.37	1,447,301.39

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,497	114,719	162,216
Total	47,497	114,719	162,216

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	185,265.13	73,137.21	269,229.29	428,954.09	15,607.79	33,931.40	389,588.49	51,588.01	1,447,301.39
Total	185,265.13	73,137.21	269,229.29	428,954.09	15,607.79	33,931.40	389,588.49	51,588.01	1,447,301.39

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,874	15,012	34,835	43,272	3,437	8,155	41,283	5,348	162,216
Total	10,874	15,012	34,835	43,272	3,437	8,155	41,283	5,348	162,216

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	1,075,186.65	200,731.76	87,124.28	59,936.21	16,857.54	6,797.55	667.40	1,447,301.39
Total	1,075,186.65	200,731.76	87,124.28	59,936.21	16,857.54	6,797.55	667.40	1,447,301.39

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	139,656	11,035	5,253	3,599	1,790	798	85	162,216
Total	139,656	11,035	5,253	3,599	1,790	798	85	162,216

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.1	Afghani
ALL	107.7	Lek
AMD	475	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	351.73	Kwanza
ARS	45.5	Argentine Peso
AUD	1.4799	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7408	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.25	Taka
BGN	1.7463	Bulgarian Lev

Foreign Exchange Position

Positions as at:

09 August 2019

BHD	0.3769	Bahraini Dinar
BIF	1836.18	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3823	Brunei Dollar
BOB	6.84	Boliviano
BRL	3.9682	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.809	Ngultrum
BWP	10.9529	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.33	Canadian Dollar
CDF	1644	Congolese Franc
CHF	0.9752	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	714	Chilean Peso
CNY	7.0592	Yuan Renminbi
COP	3445.59	Colombian Peso
COU	0.0782	Unidad de Valor Real
CRC	568.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.14	Cape Verde Escudo
CZK	22.997	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6623	Danish Krone
DOP	50.83	Dominican Peso
DZD	119.047	Algerian Dinar
EGP	16.53	Egyptian Pound
ERN	15	Nakfa
ETB	28.5371	Ethiopian Birr
EUR	0.8928	Euro
FJD	2.145	Fiji Dollar
FKP	0.8226	Falkland Islands Pound
GBP	0.8235	Pound Sterling
GEL	2.905	Lari
GHS	5.37	Cedi
GIP	0.8227	Gibraltar Pound
GMD	50.35	Dalasi
GNF	9180	Guinea Franc
GTQ	7.65	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8407	Hong Kong Dollar
HNL	24.4724	Lempira

Foreign Exchange Position

Positions as at:

09 August 2019

HRK	6.5902	Croatian Kuna
HTG	93.1264	Gourde
HUF	290.78	Forint
IDR	14215	Rupiah
ILS	3.4765	New Israeli Sheqel
INR	71.13	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.46	Iceland Krona
JMD	133.65	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.26	Yen
KES	103.4	Kenyan Shilling
KGS	69.6	Som
KHR	4067.76	Riel
KMF	439	Comoro Franc
KPW	130	North Korean Won
KRW	1212.87	Won
KWD	0.3037	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	387.56	Tenge
LAK	8664.93	Kip
LBP	1500.98	Lebanese Pound
LKR	177.3	Sri Lanka Rupee
LRD	202.41	Liberian Dollar
LSL	15.0415	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3951	Libyan Dinar
MAD	9.5618	Moroccan Dirham
MDL	17.545	Moldovan Leu
MGA	3650	Malagasy Ariary
MKD	54.38	Denar
MMK	1507	Kyat
MNT	2654	Tugrik
MOP	8.069	Pataca
MRO	356	Ouguiya
MUR	35.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	727.69	Kwacha
MXN	19.6215	Mexican Peso
MXV	3.1236	Mexican Unidad de Inversion (UDI)
MYR	4.186	Malaysian Ringgit
MZN	59.7	Metical

Foreign Exchange Position

Positions as at:

09 August 2019

NAD	15.052	Namibia Dollar
NGN	305.88	Naira
NIO	33.05	Cordoba Oro
NOK	8.9529	Norwegian Krone
NPR	113.42	Nepalese Rupee
NZD	1.5509	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.388	Nuevo Sol
PGK	3.3113	Kina
PHP	52.24	Philippine Peso
PKR	157.5	Pakistan Rupee
PLN	3.857	Zloty
PYG	6067	Guarani
QAR	3.6415	Qatari Rial
RON	4.22	Leu
RSD	104.9	Serbian Dinar
RUB	65.3213	Russian Ruble
RWF	916.315	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.59	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.6372	Swedish Krona
SGD	1.3823	Singapore Dollar
SHP	0.8221	Saint Helena Pound
SLL	9400	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	156.823	South Sudanese Pound
STD	21005	Dobra
SVC	8.6713	El Salvador Colon
SYR	515	Syrian Pound
SZL	15.049	Lilangeni
THB	30.8	Baht
TJS	9.4368	Somoni
TMT	3.49	New Manat
TND	2.8644	Tunisian Dinar
TOP	2.2085	Pa'anga
TRY	5.491	Turkish Lira
TTD	6.7057	Trinidad and Tobago Dollar
TWD	31.426	New Taiwan Dollar
TZS	2294	Tanzanian Shilling
UAH	25.11	Hryvnia

Foreign Exchange Position

Positions as at:

09 August 2019

UGX	3686.31	Uganda Shilling
USD	1	US Dollar
UYU	35.3	Peso Uruguayo
UZS	8650.16	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23215	Dong
VUV	114.53	Vatu
WST	2.5853	Tala
XAF	599.62	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	585.47	CFA Franc BCEAO
XPF	105.99	CFP Franc
YER	249.4	Yemeni Rial
ZAR	15.0519	Rand
ZMK	5185	Zambian Kwacha
ZWL	9.2689	Zimbabwe Dollar

Interest Rate Position

Positions as at:

09 August 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	817,387.77	460,149.68	1,277,537.45
Floating vs. Fixed	9,578,531.89	4,104,153.90	13,682,685.78
Overnight Index Swap	1,360,353.79	803,853.95	2,164,207.75
Total	11,756,273.45	5,368,157.53	17,124,430.98

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,752	4,261	15,012
Floating vs. Fixed	212,144	117,958	330,102
Overnight Index Swap	13,410	8,004	21,414
Total	236,306	130,223	366,528

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	321,804.42	0.00	25,819.07	6,576.57	198,372.64	136,597.26	588,367.48	1,277,537.45
Floating vs. Fixed	2,359,344.45	1,774,194.19	239,818.54	38,826.71	1,302,800.02	2,920,869.41	5,046,832.45	13,682,685.78
Overnight Index Swap	242,368.57	0.00	96,661.10	3,850.64	53,401.05	267.83	1,767,658.56	2,164,207.75
Total	2,923,517.45	1,774,194.19	362,298.71	49,253.92	1,554,573.71	3,057,734.51	7,402,858.49	17,124,430.98

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,558	0	193	106	2,248	3,270	5,637	15,012
Floating vs. Fixed	62,724	56,973	4,375	993	18,368	71,737	114,933	330,102
Overnight Index Swap	701	0	436	9	280	11	19,977	21,414
Total	66,983	56,973	5,004	1,108	20,896	75,018	140,547	366,528

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	512,034.10	231,425.89	322,901.54	165,738.57	23,559.18	13,768.00	8,110.17	1,277,537.45
Floating vs. Fixed	5,784,854.63	2,374,297.77	3,388,053.47	1,637,112.54	210,029.36	130,986.77	157,351.25	13,682,685.78
Overnight Index Swap	1,882,586.26	117,832.96	140,338.27	21,179.46	839.24	1,293.27	138.30	2,164,207.75
Total	8,179,474.98	2,723,556.62	3,851,293.28	1,824,030.56	234,427.78	146,048.03	165,599.71	17,124,430.98

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	3,152	2,467	4,346	3,207	707	622	511	15,012
Floating vs. Fixed	71,733	49,519	119,467	67,595	8,865	5,942	6,982	330,102
Overnight Index Swap	7,759	4,397	8,642	521	37	47	11	21,414
Total	82,644	56,383	132,455	71,323	9,609	6,611	7,504	366,528

Interest Rate Position

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09 August 2019

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.1	Afghani
ALL	107.7	Lek
AMD	475	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
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CUC	1	Peso Convertible
CUP	1	Cuban Peso

Interest Rate Position

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CVE	98.14 Cape Verde Escudo
CZK	22.997 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.6623 Danish Krone
DOP	50.83 Dominican Peso
DZD	119.047 Algerian Dinar
EGP	16.53 Egyptian Pound
ERN	15 Nakfa
ETB	28.5371 Ethiopian Birr
EUR	0.8928 Euro
FJD	2.145 Fiji Dollar
FKP	0.8226 Falkland Islands Pound
GBP	0.8235 Pound Sterling
GEL	2.905 Lari
GHS	5.37 Cedi
GIP	0.8227 Gibraltar Pound
GMD	50.35 Dalasi
GNF	9180 Guinea Franc
GTQ	7.65 Quetzal
GYD	206.58 Guyana Dollar
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HNL	24.4724 Lempira
HRK	6.5902 Croatian Kuna
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KES	103.4 Kenyan Shilling
KGS	69.6 Som
KHR	4067.76 Riel
KMF	439 Comoro Franc
KPW	130 North Korean Won

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KRW	1212.87 Won
KWD	0.3037 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	387.56 Tenge
LAK	8664.93 Kip
LBP	1500.98 Lebanese Pound
LKR	177.3 Sri Lanka Rupee
LRD	202.41 Liberian Dollar
LSL	15.0415 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3951 Libyan Dinar
MAD	9.5618 Moroccan Dirham
MDL	17.545 Moldovan Leu
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MKD	54.38 Denar
MMK	1507 Kyat
MNT	2654 Tugrik
MOP	8.069 Pataca
MRO	356 Ouguiya
MUR	35.7 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	727.69 Kwacha
MXN	19.6215 Mexican Peso
MXV	3.1236 Mexican Unidad de Inversion (UDI)
MYR	4.186 Malaysian Ringgit
MZN	59.7 Metical
NAD	15.052 Namibia Dollar
NGN	305.88 Naira
NIO	33.05 Cordoba Oro
NOK	8.9529 Norwegian Krone
NPR	113.42 Nepalese Rupee
NZD	1.5509 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.388 Nuevo Sol
PGK	3.3113 Kina
PHP	52.24 Philippine Peso
PKR	157.5 Pakistan Rupee

Interest Rate Position

Positions as at:

09 August 2019

PLN	3.857 Zloty
PYG	6067 Guarani
QAR	3.6415 Qatari Rial
RON	4.22 Leu
RSD	104.9 Serbian Dinar
RUB	65.3213 Russian Ruble
RWF	916.315 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.59 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.6372 Swedish Krona
SGD	1.3823 Singapore Dollar
SHP	0.8221 Saint Helena Pound
SLL	9400 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	156.823 South Sudanese Pound
STD	21005 Dobra
SVC	8.6713 El Salvador Colon
SYP	515 Syrian Pound
SZL	15.049 Lilangeni
THB	30.8 Baht
TJS	9.4368 Somoni
TMT	3.49 New Manat
TND	2.8644 Tunisian Dinar
TOP	2.2085 Pa'anga
TRY	5.491 Turkish Lira
TTD	6.7057 Trinidad and Tobago Dollar
TWD	31.426 New Taiwan Dollar
TZS	2294 Tanzanian Shilling
UAH	25.11 Hryvnia
UGX	3686.31 Uganda Shilling
USD	1 US Dollar
UYU	35.3 Peso Uruguayo
UZS	8650.16 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23215 Dong
VUV	114.53 Vatu

Interest Rate Position

Positions as at:

09 August 2019

WST	2.5853 Tala
XAF	599.62 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	585.47 CFA Franc BCEAO
XPF	105.99 CFP Franc
YER	249.4 Yemeni Rial
ZAR	15.0519 Rand
ZMK	5185 Zambian Kwacha
ZWL	9.2689 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

05 August 2019 to

09 August 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	119,417.30	237,727.79	357,145.09
Total	119,417.30	237,727.79	357,145.09

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,408	31,525	48,932
Total	17,408	31,525	48,932

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	37,583.41	16,722.73	76,378.25	110,502.22	3,030.93	9,133.24	93,293.08	10,501.24	357,145.09
Total	37,583.41	16,722.73	76,378.25	110,502.22	3,030.93	9,133.24	93,293.08	10,501.24	357,145.09

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,209	3,903	12,316	12,625	565	2,652	13,783	881	48,932
Total	2,209	3,903	12,316	12,625	565	2,652	13,783	881	48,932

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	313,839.00	28,299.15	7,283.12	3,006.55	4,236.57	468.27	12.43	357,145.09
Total	313,839.00	28,299.15	7,283.12	3,006.55	4,236.57	468.27	12.43	357,145.09

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	46,875	1,225	372	136	306	18	2	48,932
Total	46,875	1,225	372	136	306	18	2	48,932

Interest Rate Turnover

Turnover for the period:

05 August 2019 to

09 August 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	95,098.41	1,479,527.33	1,574,625.74
Floating vs. Fixed	915,672.72	781,990.44	1,697,663.16
Overnight Index Swap	656,485.16	217,657.45	874,142.61
Total	1,667,256.29	2,479,175.22	4,146,431.51

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	590	2,238	2,828
Floating vs. Fixed	12,152	5,725	17,877
Overnight Index Swap	1,293	488	1,781
Total	14,034	8,451	22,485

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	61,307.66	0.00	16,154.93	2,144.36	11,245.55	6,929.91	1,476,843.34	1,574,625.74
Floating vs. Fixed	151,337.63	63,171.63	14,547.57	4,896.50	66,256.10	268,807.13	1,128,646.61	1,697,663.16
Overnight Index Swap	23,403.90	0.00	86.25	0.00	4,463.55	0.00	846,188.91	874,142.61
Total	236,049.19	63,171.63	30,788.75	7,040.86	81,965.20	275,737.04	3,451,678.86	4,146,431.51

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	718	0	195	88	143	105	1,580	2,828
Floating vs. Fixed	3,055	2,357	259	80	652	3,195	8,279	17,877
Overnight Index Swap	35	0	3	0	14	0	1,730	1,781
Total	3,807	2,357	457	168	809	3,300	11,588	22,485

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	1,359,194.52	149,650.98	46,949.68	12,070.04	4,259.70	1,498.12	1,002.70	1,574,625.74
Floating vs. Fixed	972,749.26	231,672.21	324,451.58	115,782.71	39,193.26	3,447.15	10,366.99	1,697,663.16
Overnight Index Swap	850,430.94	10,634.82	8,251.64	4,501.09	34.04	11.95	278.12	874,142.61
Total	3,182,374.72	391,958.01	379,652.90	132,353.84	43,487.01	4,957.21	11,647.81	4,146,431.51

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	434	405	610	518	288	193	381	2,828
Floating vs. Fixed	2,766	2,194	5,018	4,751	1,723	386	1,040	17,877
Overnight Index Swap	1,025	174	337	224	7	7	9	1,781
Total	4,224	2,773	5,964	5,493	2,017	586	1,429	22,485