

Foreign Exchange Position

Positions as at: 16 August 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	381,737.75	1,055,789.17	1,437,526.92
Total	381,737.75	1,055,789.17	1,437,526.92

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,410	116,005	163,415
Total	47,410	116,005	163,415

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	186,084.39	71,379.81	262,131.97	406,284.79	17,261.12	37,522.43	399,306.47	57,555.93	1,437,526.92
Total	186,084.39	71,379.81	262,131.97	406,284.79	17,261.12	37,522.43	399,306.47	57,555.93	1,437,526.92

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,000	14,895	33,907	42,587	3,664	8,522	43,221	5,619	163,415
Total	11,000	14,895	33,907	42,587	3,664	8,522	43,221	5,619	163,415

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	1,056,392.12	205,228.98	86,014.58	58,939.55	23,291.58	6,986.84	673.27	1,437,526.92
Total	1,056,392.12	205,228.98	86,014.58	58,939.55	23,291.58	6,986.84	673.27	1,437,526.92

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	140,685	11,097	5,323	3,575	1,853	797	85	163,415
Total	140,685	11,097	5,323	3,575	1,853	797	85	163,415

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.27	Afghani
ALL	108.23	Lek
AMD	474.72	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	358.361	Kwanza
ARS	60.238	Argentine Peso
AUD	1.4817	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7557	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.25	Taka
BGN	1.7553	Bulgarian Lev

Foreign Exchange Position

Positions as at:

16 August 2019

BHD	0.3769	Bahraini Dinar
BIF	1836.98	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3898	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.0522	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.2725	Ngultrum
BWP	11.0375	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3317	Canadian Dollar
CDF	1645	Congolese Franc
CHF	0.9732	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	710.3	Chilean Peso
CNY	7.0224	Yuan Renminbi
COP	3455.68	Colombian Peso
COU	0.0779	Unidad de Valor Real
CRC	568.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.98	Cape Verde Escudo
CZK	23.229	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6962	Danish Krone
DOP	51.02	Dominican Peso
DZD	119.47	Algerian Dinar
EGP	16.58	Egyptian Pound
ERN	15	Nakfa
ETB	28.8664	Ethiopian Birr
EUR	0.8977	Euro
FJD	2.1473	Fiji Dollar
FKP	0.8293	Falkland Islands Pound
GBP	0.829	Pound Sterling
GEL	2.89	Lari
GHS	5.4	Cedi
GIP	0.8295	Gibraltar Pound
GMD	50.45	Dalasi
GNF	9180	Guinea Franc
GTQ	7.65	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8451	Hong Kong Dollar
HNL	24.4843	Lempira

Foreign Exchange Position

Positions as at:

16 August 2019

HRK	6.6305	Croatian Kuna
HTG	93.3546	Gourde
HUF	291.97	Forint
IDR	14240	Rupiah
ILS	3.5185	New Israeli Sheqel
INR	71.27	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.65	Iceland Krona
JMD	132.86	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	105.89	Yen
KES	103.15	Kenyan Shilling
KGS	69.59	Som
KHR	4028.25	Riel
KMF	439	Comoro Franc
KPW	130	North Korean Won
KRW	1215.86	Won
KWD	0.3038	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	386.06	Tenge
LAK	8664.93	Kip
LBP	1505.5	Lebanese Pound
LKR	176.85	Sri Lanka Rupee
LRD	203.16	Liberian Dollar
LSL	15.4074	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3895	Libyan Dinar
MAD	9.544	Moroccan Dirham
MDL	17.365	Moldovan Leu
MGA	3677	Malagasy Ariary
MKD	54.38	Denar
MMK	1511	Kyat
MNT	2659	Tugrik
MOP	8.065	Pataca
MRO	356	Ouguiya
MUR	35.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	723.5	Kwacha
MXN	19.6747	Mexican Peso
MXV	3.1325	Mexican Unidad de Inversion (UDI)
MYR	4.187	Malaysian Ringgit
MZN	59.8	Metical

Foreign Exchange Position

Positions as at:

16 August 2019

NAD	15.408	Namibia Dollar
NGN	305.9	Naira
NIO	33.05	Cordoba Oro
NOK	8.9823	Norwegian Krone
NPR	114.03	Nepalese Rupee
NZD	1.5533	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.396	Nuevo Sol
PGK	3.3113	Kina
PHP	52.41	Philippine Peso
PKR	158.5	Pakistan Rupee
PLN	3.9256	Zloty
PYG	6091.23	Guarani
QAR	3.6479	Qatari Rial
RON	4.2342	Leu
RSD	105.47	Serbian Dinar
RUB	66.0743	Russian Ruble
RWF	917.1075	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.59	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.6333	Swedish Krona
SGD	1.3898	Singapore Dollar
SHP	0.8287	Saint Helena Pound
SLL	9400	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	156.8615	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	515	Syrian Pound
SZL	15.409	Lilangeni
THB	30.84	Baht
TJS	9.4358	Somoni
TMT	3.49	New Manat
TND	2.8695	Tunisian Dinar
TOP	2.2085	Pa'anga
TRY	5.6105	Turkish Lira
TTD	6.7348	Trinidad and Tobago Dollar
TWD	31.399	New Taiwan Dollar
TZS	2294	Tanzanian Shilling
UAH	25.2825	Hryvnia

Foreign Exchange Position

Positions as at:

16 August 2019

UGX	3690	Uganda Shilling
USD	1	US Dollar
UYU	35.87	Peso Uruguayo
UZS	8724.98	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23200	Dong
VUV	114.45	Vatu
WST	2.5907	Tala
XAF	604.73	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	588.94	CFA Franc BCEAO
XPF	106.52	CFP Franc
YER	249.45	Yemeni Rial
ZAR	15.4067	Rand
ZMK	5185	Zambian Kwacha
ZWL	9.505	Zimbabwe Dollar

Interest Rate Position

Positions as at:

16 August 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	813,630.62	558,522.81	1,372,153.43
Floating vs. Fixed	9,428,224.14	4,195,647.25	13,623,871.39
Overnight Index Swap	1,346,538.18	818,919.30	2,165,457.48
Total	11,588,392.94	5,573,089.36	17,161,482.30

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,715	4,375	15,089
Floating vs. Fixed	212,779	118,419	331,198
Overnight Index Swap	13,409	8,062	21,471
Total	236,902	130,856	367,758

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	332,893.16	0.00	32,072.48	6,911.85	203,230.07	136,726.08	660,319.79	1,372,153.43
Floating vs. Fixed	2,330,148.64	1,786,786.97	240,201.76	39,146.36	1,308,888.85	2,928,630.98	4,990,067.82	13,623,871.39
Overnight Index Swap	249,286.17	0.00	98,188.42	3,565.82	54,652.86	267.83	1,759,496.37	2,165,457.48
Total	2,912,327.97	1,786,786.97	370,462.65	49,624.04	1,566,771.79	3,065,624.89	7,409,883.99	17,161,482.30

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,586	0	228	109	2,289	3,274	5,603	15,089
Floating vs. Fixed	62,924	57,691	4,421	991	18,324	72,436	114,412	331,198
Overnight Index Swap	730	0	438	5	288	11	19,999	21,471
Total	67,240	57,691	5,087	1,105	20,901	75,721	140,014	367,758

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	579,746.58	243,051.31	330,956.25	170,536.88	24,865.54	14,154.11	8,842.77	1,372,153.43
Floating vs. Fixed	5,702,644.31	2,376,865.49	3,391,541.54	1,648,048.45	213,533.53	131,342.96	159,895.12	13,623,871.39
Overnight Index Swap	1,883,415.09	118,673.19	139,883.44	21,227.04	889.73	1,212.04	156.95	2,165,457.48
Total	8,165,805.98	2,738,589.99	3,862,381.22	1,839,812.37	239,288.80	146,709.11	168,894.83	17,161,482.30

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	3,158	2,467	4,338	3,226	720	631	549	15,089
Floating vs. Fixed	71,207	49,446	120,513	67,978	8,953	5,866	7,236	331,198
Overnight Index Swap	7,782	4,408	8,671	515	39	45	11	21,471
Total	82,147	56,321	133,522	71,719	9,712	6,542	7,796	367,758

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DOP	51.02 Dominican Peso
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KGS	69.59 Som
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KMF	439 Comoro Franc
KPW	130 North Korean Won

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KYD	0.825 Cayman Islands Dollar
KZT	386.06 Tenge
LAK	8664.93 Kip
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LKR	176.85 Sri Lanka Rupee
LRD	203.16 Liberian Dollar
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LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3895 Libyan Dinar
MAD	9.544 Moroccan Dirham
MDL	17.365 Moldovan Leu
MGA	3677 Malagasy Ariary
MKD	54.38 Denar
MMK	1511 Kyat
MNT	2659 Tugrik
MOP	8.065 Pataca
MRO	356 Ouguiya
MUR	35.8 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	723.5 Kwacha
MXN	19.6747 Mexican Peso
MXV	3.1325 Mexican Unidad de Inversion (UDI)
MYR	4.187 Malaysian Ringgit
MZN	59.8 Metical
NAD	15.408 Namibia Dollar
NGN	305.9 Naira
NIO	33.05 Cordoba Oro
NOK	8.9823 Norwegian Krone
NPR	114.03 Nepalese Rupee
NZD	1.5533 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.396 Nuevo Sol
PGK	3.3113 Kina
PHP	52.41 Philippine Peso
PKR	158.5 Pakistan Rupee

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PLN	3.9256 Zloty
PYG	6091.23 Guarani
QAR	3.6479 Qatari Rial
RON	4.2342 Leu
RSD	105.47 Serbian Dinar
RUB	66.0743 Russian Ruble
RWF	917.1075 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.59 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.6333 Swedish Krona
SGD	1.3898 Singapore Dollar
SHP	0.8287 Saint Helena Pound
SLL	9400 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	156.8615 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	15.409 Lilangeni
THB	30.84 Baht
TJS	9.4358 Somoni
TMT	3.49 New Manat
TND	2.8695 Tunisian Dinar
TOP	2.2085 Pa'anga
TRY	5.6105 Turkish Lira
TTD	6.7348 Trinidad and Tobago Dollar
TWD	31.399 New Taiwan Dollar
TZS	2294 Tanzanian Shilling
UAH	25.2825 Hryvnia
UGX	3690 Uganda Shilling
USD	1 US Dollar
UYU	35.87 Peso Uruguayo
UZS	8724.98 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23200 Dong
VUV	114.45 Vatu

Interest Rate Position

Positions as at:

16 August 2019

WST	2.5907 Tala
XAF	604.73 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	588.94 CFA Franc BCEAO
XPF	106.52 CFP Franc
YER	249.45 Yemeni Rial
ZAR	15.4067 Rand
ZMK	5185 Zambian Kwacha
ZWL	9.505 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

12 August 2019 to

16 August 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	92,214.18	175,663.52	267,877.70
Total	92,214.18	175,663.52	267,877.70

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,403	20,817	33,220
Total	12,403	20,817	33,220

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	34,428.90	15,018.64	45,129.98	55,324.45	4,696.01	13,232.48	88,631.83	11,415.40	267,877.70
Total	34,428.90	15,018.64	45,129.98	55,324.45	4,696.01	13,232.48	88,631.83	11,415.40	267,877.70

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,042	3,192	5,741	7,346	780	1,981	11,349	789	33,220
Total	2,042	3,192	5,741	7,346	780	1,981	11,349	789	33,220

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	224,126.32	23,379.29	6,621.23	3,926.71	9,585.70	226.46	12.00	267,877.70
Total	224,126.32	23,379.29	6,621.23	3,926.71	9,585.70	226.46	12.00	267,877.70

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	31,376	1,000	364	203	261	15	2	33,220
Total	31,376	1,000	364	203	261	15	2	33,220

Interest Rate Turnover

Turnover for the period:

12 August 2019 to

16 August 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,433.96	713,679.97	724,113.94
Floating vs. Fixed	355,524.65	794,409.63	1,149,934.28
Overnight Index Swap	70,309.29	82,977.82	153,287.11
Total	436,267.90	1,591,067.43	2,027,335.33

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	114	2,461	2,575
Floating vs. Fixed	8,816	5,926	14,742
Overnight Index Swap	410	244	654
Total	9,340	8,631	17,971

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	112,294.94	0.00	32,464.85	2,380.64	15,725.94	1,051.98	560,195.58	724,113.94
Floating vs. Fixed	191,202.42	53,047.86	18,854.70	3,506.77	41,420.88	122,451.75	719,449.91	1,149,934.28
Overnight Index Swap	14,033.56	0.00	2,353.98	0.00	2,691.49	0.00	134,208.08	153,287.11
Total	317,530.92	53,047.86	53,673.53	5,887.41	59,838.31	123,503.73	1,413,853.58	2,027,335.33

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	749	0	207	122	196	22	1,280	2,575
Floating vs. Fixed	2,746	2,089	203	94	387	2,916	6,308	14,742
Overnight Index Swap	50	0	2	0	21	0	582	654
Total	3,544	2,089	412	216	604	2,937	8,170	17,971

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	547,488.01	88,013.99	61,863.87	20,219.91	4,051.09	723.99	1,753.08	724,113.94
Floating vs. Fixed	526,412.13	212,888.55	246,428.01	117,677.54	32,752.62	3,779.90	9,995.52	1,149,934.28
Overnight Index Swap	138,080.63	7,085.63	5,347.32	2,594.33	30.74	73.06	75.39	153,287.11
Total	1,211,980.77	307,988.17	313,639.20	140,491.78	36,834.46	4,576.96	11,823.99	2,027,335.33

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	280	307	579	538	265	176	432	2,575
Floating vs. Fixed	2,008	1,376	4,360	4,335	1,374	289	1,001	14,742
Overnight Index Swap	219	116	188	116	6	9	2	654
Total	2,506	1,798	5,127	4,988	1,645	473	1,435	17,971