

## Foreign Exchange Position

Positions as at: 23 August 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	367,091.93	1,057,554.53	1,424,646.46
<b>Total</b>	<b>367,091.93</b>	<b>1,057,554.53</b>	<b>1,424,646.46</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,183	116,758	162,941
<b>Total</b>	<b>46,183</b>	<b>116,758</b>	<b>162,941</b>

### *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	176,443.92	69,246.88	258,054.29	413,546.92	16,192.39	34,841.72	396,234.35	60,085.99	1,424,646.46
<b>Total</b>	<b>176,443.92</b>	<b>69,246.88</b>	<b>258,054.29</b>	<b>413,546.92</b>	<b>16,192.39</b>	<b>34,841.72</b>	<b>396,234.35</b>	<b>60,085.99</b>	<b>1,424,646.46</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,643	14,209	35,226	42,330	3,284	8,117	43,383	5,749	162,941
<b>Total</b>	<b>10,643</b>	<b>14,209</b>	<b>35,226</b>	<b>42,330</b>	<b>3,284</b>	<b>8,117</b>	<b>43,383</b>	<b>5,749</b>	<b>162,941</b>

### *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	1,056,856.17	197,133.17	88,615.23	56,249.14	18,065.93	7,029.68	697.13	1,424,646.46
<b>Total</b>	<b>1,056,856.17</b>	<b>197,133.17</b>	<b>88,615.23</b>	<b>56,249.14</b>	<b>18,065.93</b>	<b>7,029.68</b>	<b>697.13</b>	<b>1,424,646.46</b>

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	140,876	10,458	5,448	3,439	1,812	804	104	162,941
<b>Total</b>	<b>140,876</b>	<b>10,458</b>	<b>5,448</b>	<b>3,439</b>	<b>1,812</b>	<b>804</b>	<b>104</b>	<b>162,941</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.39	Afghani
ALL	108.92	Lek
AMD	474.94	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	358.346	Kwanza
ARS	54.97	Argentine Peso
AUD	1.4745	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7625	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.25	Taka
BGN	1.764	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

23 August 2019

BHD	0.3769	Bahraini Dinar
BIF	1837.76	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.384	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.026	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.545	Ngultrum
BWP	11.0132	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3289	Canadian Dollar
CDF	1645	Congolese Franc
CHF	0.9823	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	711.3	Chilean Peso
CNY	7.0623	Yuan Renminbi
COP	3384.38	Colombian Peso
COU	0.0786	Unidad de Valor Real
CRC	563.45	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.36	Cape Verde Escudo
CZK	23.242	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7246	Danish Krone
DOP	50.6	Dominican Peso
DZD	119.67	Algerian Dinar
EGP	16.55	Egyptian Pound
ERN	15	Nakfa
ETB	29.0127	Ethiopian Birr
EUR	0.902	Euro
FJD	2.1482	Fiji Dollar
FKP	0.8234	Falkland Islands Pound
GBP	0.8245	Pound Sterling
GEL	2.915	Lari
GHS	5.45	Cedi
GIP	0.8233	Gibraltar Pound
GMD	50.5	Dalasi
GNF	9167	Guinea Franc
GTQ	7.66	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8437	Hong Kong Dollar
HNL	24.5052	Lempira

## Foreign Exchange Position

Positions as at:

23 August 2019

HRK	6,6579	Croatian Kuna
HTG	93.3274	Gourde
HUF	295.23	Forint
IDR	14235	Rupiah
ILS	3.5219	New Israeli Sheqel
INR	71.427	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.61	Iceland Krona
JMD	133.13	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.61	Yen
KES	102.9	Kenyan Shilling
KGS	69.803	Som
KHR	4028.5	Riel
KMF	442.08	Comoro Franc
KPW	130	North Korean Won
KRW	1201.44	Won
KWD	0.3038	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	385.96	Tenge
LAK	8711	Kip
LBP	1505.7	Lebanese Pound
LKR	178.75	Sri Lanka Rupee
LRD	203.91	Liberian Dollar
LSL	15.165	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4051	Libyan Dinar
MAD	9,6068	Moroccan Dirham
MDL	17.5971	Moldovan Leu
MGA	3698	Malagasy Ariary
MKD	54.38	Denar
MMK	1519	Kyat
MNT	2658	Tugrik
MOP	8.06	Pataca
MRO	356	Ouguiya
MUR	35.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	721.77	Kwacha
MXN	19.6875	Mexican Peso
MXV	3.1309	Mexican Unidad de Inversion (UDI)
MYR	4.175	Malaysian Ringgit
MZN	60.4	Metical

## Foreign Exchange Position

Positions as at:

23 August 2019

NAD	15.171 Namibia Dollar
NGN	305.95 Naira
NIO	33.05 Cordoba Oro
NOK	8.9442 Norwegian Krone
NPR	114.5 Nepalese Rupee
NZD	1.561 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.376 Nuevo Sol
PGK	3.3113 Kina
PHP	52.18 Philippine Peso
PKR	158 Pakistan Rupee
PLN	3.9214 Zloty
PYG	6146.14 Guarani
QAR	3.6415 Qatari Rial
RON	4.2586 Leu
RSD	106.11 Serbian Dinar
RUB	65.692 Russian Ruble
RWF	917.969 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.56 Seychelles Rupee
SDG	44.9952 Sudanese Pound
SEK	9.623 Swedish Krona
SGD	1.384 Singapore Dollar
SHP	0.8235 Saint Helena Pound
SLL	9550 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	156.8941 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYR	515 Syrian Pound
SZL	15.171 Lilangeni
THB	30.78 Baht
TJS	9.695 Somoni
TMT	3.49 New Manat
TND	2.8676 Tunisian Dinar
TOP	2.2124 Pa'anga
TRY	5.7094 Turkish Lira
TTD	6.7144 Trinidad and Tobago Dollar
TWD	31.329 New Taiwan Dollar
TZS	2294 Tanzanian Shilling
UAH	25.135 Hryvnia

## Foreign Exchange Position

Positions as at:

23 August 2019

UGX	3685	Uganda Shilling
USD	1	US Dollar
UYU	36.48	Peso Uruguayo
UZS	9072.7	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23200	Dong
VUV	114.77	Vatu
WST	2.5913	Tala
XAF	607.66	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	587.75	CFA Franc BCEAO
XPF	107.09	CFP Franc
YER	249.4	Yemeni Rial
ZAR	15.1619	Rand
ZMK	5185	Zambian Kwacha
ZWL	9.987	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

23 August 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	817,468.99	564,439.37	1,381,908.36
Floating vs. Fixed	9,431,928.70	4,235,727.74	13,667,656.44
Overnight Index Swap	1,345,524.86	805,472.15	2,150,997.01
<b>Total</b>	<b>11,594,922.54</b>	<b>5,605,639.26</b>	<b>17,200,561.80</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,804	4,979	15,782
Floating vs. Fixed	213,774	119,518	333,292
Overnight Index Swap	13,451	8,080	21,531
<b>Total</b>	<b>238,028</b>	<b>132,577</b>	<b>370,605</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	324,454.24	0.00	37,410.53	7,236.10	200,712.28	139,869.20	672,226.00	1,381,908.36
Floating vs. Fixed	2,313,109.76	1,773,296.71	241,774.97	40,725.59	1,304,586.15	2,933,099.86	5,061,063.40	13,667,656.44
Overnight Index Swap	231,379.22	0.00	98,726.76	3,614.75	56,010.58	267.85	1,760,997.85	2,150,997.01
<b>Total</b>	<b>2,868,943.22</b>	<b>1,773,296.71</b>	<b>377,912.26</b>	<b>51,576.44</b>	<b>1,561,309.01</b>	<b>3,073,236.91</b>	<b>7,494,287.25</b>	<b>17,200,561.80</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,719	0	243	113	2,314	3,324	6,069	15,782
Floating vs. Fixed	62,941	58,169	4,478	991	18,286	72,959	115,468	333,292
Overnight Index Swap	727	0	444	5	293	11	20,051	21,531
<b>Total</b>	<b>67,387</b>	<b>58,169</b>	<b>5,165</b>	<b>1,109</b>	<b>20,893</b>	<b>76,294</b>	<b>141,588</b>	<b>370,605</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	580,405.72	246,863.35	330,509.64	175,116.74	25,840.74	14,179.03	8,993.14	1,381,908.36
Floating vs. Fixed	5,757,251.48	2,365,937.62	3,387,274.38	1,654,878.44	213,250.08	129,964.57	159,099.86	13,667,656.44
Overnight Index Swap	1,871,358.62	116,487.27	139,615.70	21,164.33	905.85	1,272.40	192.83	2,150,997.01
<b>Total</b>	<b>8,209,015.82</b>	<b>2,729,288.25</b>	<b>3,857,399.72</b>	<b>1,851,159.51</b>	<b>239,996.67</b>	<b>145,416.00</b>	<b>168,285.83</b>	<b>17,200,561.80</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	3,224	2,550	4,479	3,427	796	669	637	15,782
Floating vs. Fixed	71,849	49,514	121,305	68,551	8,977	5,837	7,260	333,292
Overnight Index Swap	7,793	4,392	8,718	531	38	45	14	21,531
<b>Total</b>	<b>82,866</b>	<b>56,456</b>	<b>134,502</b>	<b>72,509</b>	<b>9,811</b>	<b>6,551</b>	<b>7,911</b>	<b>370,605</b>

## Interest Rate Position

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23 August 2019

### Foreign Exchange Rate

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CUP	1	Cuban Peso

## Interest Rate Position

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CVE	99.36 Cape Verde Escudo
CZK	23.242 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.7246 Danish Krone
DOP	50.6 Dominican Peso
DZD	119.67 Algerian Dinar
EGP	16.55 Egyptian Pound
ERN	15 Nakfa
ETB	29.0127 Ethiopian Birr
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GHS	5.45 Cedi
GIP	0.8233 Gibraltar Pound
GMD	50.5 Dalasi
GNF	9167 Guinea Franc
GTQ	7.66 Quetzal
GYD	207.98 Guyana Dollar
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HNL	24.5052 Lempira
HRK	6.6579 Croatian Kuna
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KMF	442.08 Comoro Franc
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KZT	385.96 Tenge
LAK	8711 Kip
LBP	1505.7 Lebanese Pound
LKR	178.75 Sri Lanka Rupee
LRD	203.91 Liberian Dollar
LSL	15.165 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.4051 Libyan Dinar
MAD	9.6068 Moroccan Dirham
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MNT	2658 Tugrik
MOP	8.06 Pataca
MRO	356 Ouguiya
MUR	35.9 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	721.77 Kwacha
MXN	19.6875 Mexican Peso
MXV	3.1309 Mexican Unidad de Inversion (UDI)
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NAD	15.171 Namibia Dollar
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PAB	1 Balboa
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PGK	3.3113 Kina
PHP	52.18 Philippine Peso
PKR	158 Pakistan Rupee

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PLN	3.9214 Zloty
PYG	6146.14 Guarani
QAR	3.6415 Qatari Rial
RON	4.2586 Leu
RSD	106.11 Serbian Dinar
RUB	65.692 Russian Ruble
RWF	917.969 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
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SLL	9550 Leone
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SRD	7.43 Surinam Dollar
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TRY	5.7094 Turkish Lira
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TWD	31.329 New Taiwan Dollar
TZS	2294 Tanzanian Shilling
UAH	25.135 Hryvnia
UGX	3685 Uganda Shilling
USD	1 US Dollar
UYU	36.48 Peso Uruguayo
UZS	9072.7 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23200 Dong
VUV	114.77 Vatu

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23 August 2019

WST	2.5913 Tala
XAF	607.66 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	587.75 CFA Franc BCEAO
XPF	107.09 CFP Franc
YER	249.4 Yemeni Rial
ZAR	15.1619 Rand
ZMK	5185 Zambian Kwacha
ZWL	9.987 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

19 August 2019 to

23 August 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	76,742.34	249,253.38	325,995.72
Total	76,742.34	249,253.38	325,995.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,457	21,412	31,869
Total	10,457	21,412	31,869

### *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	20,040.28	12,066.94	126,599.93	69,027.18	4,607.26	5,769.20	73,626.01	14,258.92	325,995.72
Total	20,040.28	12,066.94	126,599.93	69,027.18	4,607.26	5,769.20	73,626.01	14,258.92	325,995.72

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,543	2,718	7,852	9,107	806	1,157	7,904	783	31,869
Total	1,543	2,718	7,852	9,107	806	1,157	7,904	783	31,869

### *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	216,125.75	17,051.47	7,797.62	1,974.68	82,684.97	334.91	26.32	325,995.72
Total	216,125.75	17,051.47	7,797.62	1,974.68	82,684.97	334.91	26.32	325,995.72

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	30,083	1,008	355	135	242	26	20	31,869
Total	30,083	1,008	355	135	242	26	20	31,869

## Interest Rate Turnover

Turnover for the period:

19 August 2019 to

23 August 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,897.19	379,769.72	399,666.91
Floating vs. Fixed	478,621.99	455,108.14	933,730.14
Overnight Index Swap	82,267.82	66,828.18	149,096.00
<b>Total</b>	<b>580,787.00</b>	<b>901,706.04</b>	<b>1,482,493.05</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	276	1,735	2,011
Floating vs. Fixed	8,412	4,518	12,930
Overnight Index Swap	448	266	714
<b>Total</b>	<b>9,136</b>	<b>6,519</b>	<b>15,655</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	58,315.89	0.00	11,711.43	569.45	9,501.80	7,967.84	311,600.51	399,666.91
Floating vs. Fixed	173,136.25	52,893.28	8,737.37	2,572.49	42,354.23	130,031.44	524,005.08	933,730.14
Overnight Index Swap	11,712.60	0.00	3,439.59	0.00	3,068.47	0.00	130,875.34	149,096.00
<b>Total</b>	<b>243,164.74</b>	<b>52,893.28</b>	<b>23,888.38</b>	<b>3,141.94</b>	<b>54,924.50</b>	<b>137,999.28</b>	<b>966,480.92</b>	<b>1,482,493.05</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	581	0	122	32	172	124	981	2,011
Floating vs. Fixed	2,453	1,660	189	45	453	2,562	5,570	12,930
Overnight Index Swap	31	0	12	0	12	0	660	714
<b>Total</b>	<b>3,064</b>	<b>1,660</b>	<b>323</b>	<b>77</b>	<b>636</b>	<b>2,685</b>	<b>7,211</b>	<b>15,655</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	302,199.17	49,252.62	32,656.41	12,200.90	2,157.84	460.30	739.67	399,666.91
Floating vs. Fixed	459,115.75	173,979.81	169,713.62	88,055.53	29,358.00	2,767.64	10,739.77	933,730.14
Overnight Index Swap	128,432.29	11,875.30	5,326.86	2,886.91	275.99	157.00	141.65	149,096.00
<b>Total</b>	<b>889,747.21</b>	<b>235,107.73</b>	<b>207,696.89</b>	<b>103,143.34</b>	<b>31,791.83</b>	<b>3,384.94</b>	<b>11,621.10</b>	<b>1,482,493.05</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	220	215	467	489	215	117	289	2,011
Floating vs. Fixed	2,797	1,468	3,316	3,192	1,190	212	757	12,930
Overnight Index Swap	214	89	227	152	13	13	8	714
<b>Total</b>	<b>3,231</b>	<b>1,771</b>	<b>4,009</b>	<b>3,832</b>	<b>1,418</b>	<b>341</b>	<b>1,054</b>	<b>15,655</b>