Foreign Exchange Position

Positions as at: 30 August 2019

By Product and Intention to Clear

Outstanding Notional (US$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	373,430.15	1,104,654.92	1,478,085.08
Total	373,430.15	1,104,654.92	1,478,085.08

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,120	121,327	168,446
Total	47,120	121,327	168,446

By Product and Currency

Outstanding Notional (US$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	185,295.87	65,543.85	271,601.86	441,311.62	15,670.65	33,959.68	404,647.78	60,053.76	1,478,085.08
Total	185,295.87	65,543.85	271,601.86	441,311.62	15,670.65	33,959.68	404,647.78	60,053.76	1,478,085.08

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,324	13,996	36,773	44,378	3,303	8,086	44,671	5,915	168,446
Total	11,324	13,996	36,773	44,378	3,303	8,086	44,671	5,915	168,446

By Product and Residual Maturity

Outstanding Notional (US$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,092,875.48	215,052.95	89,106.14	54,451.50	18,607.57	7,294.31	697.13	1,478,085.08
Total	1,092,875.48	215,052.95	89,106.14	54,451.50	18,607.57	7,294.31	697.13	1,478,085.08

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	145,378	11,399	5,579	3,301	1,870	815	104	168,446
Total	145,378	11,399	5,579	3,301	1,870	815	104	168,446

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.03	Afghani
ALL	109.57	Lek
AMD	474	Armenian Dram
ANG	1.7825	Netherlands Antillean Guilder
AOA	358.346	Kwanza
ARS	57.94	Argentine Peso
AUD	1.4848	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijanian Manat
BAM	1.7636	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.49	Taka
BGN	1.7656	Bulgarian Lev

Foreign Exchange Position

Positions as at: 30 August 2019

BHD	0.377	Bahraini Dinar
BIF	1838.65	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3885	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.1677	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.747	Ngultrum
BWP	11.0988	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3305	Canadian Dollar
CDF	1660	Congolese Franc
CHF	0.9815	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	723.05	Chilean Peso
CNY	7.1628	Yuan Renminbi
COP	3473	Colombian Peso
COU	0.0778	Unidad de Valor Real
CRC	566.45	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.43	Cape Verde Escudo
CZK	23.343	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7298	Danish Krone
DOP	51.21	Dominican Peso
DZD	119.68	Algerian Dinar
EGP	16.51	Egyptian Pound
ERN	15	Nakfa
ETB	29.4	Ethiopian Birr
EUR	0.9027	Euro
FJD	2.157	Fiji Dollar
FKP	0.8147	Falkland Islands Pound
GBP	0.8188	Pound Sterling
GEL	2.918	Lari
GHS	5.45	Cedi
GIP	0.8146	Gibraltar Pound
GMD	50.6	Dalasi
GNF	9167.9	Guinea Franc
GTQ	7.665	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8439	Hong Kong Dollar
HNL	24.5124	Lempira

Foreign Exchange Position

Positions as at: 30 August 2019

HRK	6.6787	Croatian Kuna
HTG	93.3274	Gourde
HUF	297.95	Forint
IDR	14250	Rupiah
ILS	3.5252	New Israeli Sheqel
INR	71.795	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.32	Iceland Krona
JMD	134	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.11	Yen
KES	103.35	Kenyan Shilling
KGS	69.6	Som
KHR	4081	Riel
KMF	444	Comoro Franc
KPW	130	North Korean Won
KRW	1212.29	Won
KWD	0.3037	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	387.56	Tenge
LAK	8740	Kip
LBP	1504	Lebanese Pound
LKR	180.2	Sri Lanka Rupee
LRD	205.21	Liberian Dollar
LSL	15.4038	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4055	Libyan Dinar
MAD	9.5971	Moroccan Dirham
MDL	17.69	Moldovan Leu
MGA	3702	Malagasy Ariary
MKD	54.38	Denar
MMK	1518	Kyat
MNT	2658	Tugrik
MOP	8.08	Pataca
MRO	356	Ouguiya
MUR	36.02	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	721.63	Kwacha
MXN	20.0967	Mexican Peso
MXV	3.1973	Mexican Unidad de Inversion (UDI)
MYR	4.211	Malaysian Ringgit
MZN	61	Metical

Foreign Exchange Position

Positions as at: 30 August 2019

NAD	15.395	Namibia Dollar
NGN	306	Naira
NIO	33.05	Cordoba Oro
NOK	9.0461	Norwegian Krone
NPR	114.83	Nepalese Rupee
NZD	1.577	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.4	Nuevo Sol
PGK	3.3113	Kina
PHP	52.42	Philippine Peso
PKR	157.35	Pakistan Rupee
PLN	3.9631	Zloty
PYG	6183.74	Guarani
QAR	3.6395	Qatari Rial
RON	4.265	Leu
RSD	106.08	Serbian Dinar
RUB	66.768	Russian Ruble
RWF	918.9143	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.56	Seychelles Rupee
SDG	44.95	Sudanese Pound
SEK	9.7232	Swedish Krona
SGD	1.3885	Singapore Dollar
SHP	0.8186	Saint Helena Pound
SLL	9585	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.0355	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	15.395	Lilangeni
THB	30.6	Baht
TJS	9.6755	Somoni
TMT	3.49	New Manat
TND	2.862	Tunisian Dinar
TOP	2.2178	Pa'anga
TRY	5.8101	Turkish Lira
TTD	6.7294	Trinidad and Tobago Dollar
TWD	31.393	New Taiwan Dollar
TZS	2294	Tanzanian Shilling
UAH	25.2	Hryvnia

Foreign Exchange Position

Positions as at: 30 August 2019

UGX	3680	Uganda Shilling
USD	1	US Dollar
UYU	36.48	Peso Uruguayo
UZS	9330	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23206	Dong
VUV	115.09	Vatu
WST	2.5994	Tala
XAF	608.05	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	595	CFA Franc BCEAO
XPF	107.32	CFP Franc
YER	249.85	Yemeni Rial
ZAR	15.3971	Rand
ZMK	5185	Zambian Kwacha
ZWL	10.3354	Zimbabwe Dollar

Interest Rate Position

Positions as at: 30 August 2019

By Product and Intention to Clear

Outstanding Notional (US$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	820,733.81	542,672.69	1,363,406.51
Floating vs. Fixed	9,381,347.84	4,223,218.51	13,604,566.35
Overnight Index Swap	1,377,166.02	815,073.18	2,192,239.20
Total	11,579,247.68	5,580,964.38	17,160,212.06

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,938	4,322	15,259
Floating vs. Fixed	214,520	120,289	334,809
Overnight Index Swap	13,577	8,162	21,739
Total	239,035	132,772	371,807

By Product and Currency

Outstanding Notional (US$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	303,352.09	0.00	28,940.89	5,957.01	200,876.54	142,561.34	681,718.63	1,363,406.51
Floating vs. Fixed	2,299,838.70	1,789,348.22	241,335.87	37,588.18	1,297,122.04	2,921,055.16	5,018,278.18	13,604,566.35
Overnight Index Swap	236,448.79	0.00	96,998.49	3,596.68	57,550.94	267.66	1,797,376.64	2,192,239.20
Total	2,839,639.57	1,789,348.22	367,275.25	47,141.87	1,555,549.52	3,063,884.17	7,497,373.45	17,160,212.06

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,595	0	227	86	2,290	3,427	5,634	15,259
Floating vs. Fixed	62,833	59,317	4,531	972	18,149	72,914	116,093	334,809
Overnight Index Swap	752	0	447	5	296	11	20,228	21,739
Total	67,180	59,317	5,205	1,063	20,735	76,352	141,955	371,807

By Product and Residual Maturity

Outstanding Notional (US$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	593,369.74	239,777.70	317,616.89	165,674.44	24,689.78	14,079.78	8,198.17	1,363,406.51
Floating vs. Fixed	5,756,467.30	2,345,531.57	3,353,955.03	1,669,568.22	208,955.68	126,522.10	143,566.43	13,604,566.35
Overnight Index Swap	1,905,117.71	119,503.51	143,960.47	20,719.43	945.17	1,231.25	761.67	2,192,239.20
Total	8,254,954.75	2,704,812.79	3,815,532.39	1,855,962.09	234,590.64	141,833.14	152,526.27	17,160,212.06

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	3,181	2,501	4,404	3,299	724	628	522	15,259
Floating vs. Fixed	72,250	49,569	122,037	69,346	9,098	5,816	6,694	334,809
Overnight Index Swap	7,859	4,426	8,825	529	39	44	17	21,739
Total	83,290	56,496	135,266	73,174	9,861	6,488	7,233	371,807

Interest Rate Position

Positions as at: 30 August 2019

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.03	Afghani
ALL	109.57	Lek
AMD	474	Armenian Dram
ANG	1.7825	Netherlands Antillean Guilder
AOA	358.346	Kwanza
ARS	57.94	Argentine Peso
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BAM	1.7636	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.49	Taka
BGN	1.7656	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1838.65	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3885	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.1677	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.747	Ngultrum
BWP	11.0988	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3305	Canadian Dollar
CDF	1660	Congolese Franc
CHF	0.9815	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	723.05	Chilean Peso
CNY	7.1628	Yuan Renminbi
COP	3473	Colombian Peso
COU	0.0778	Unidad de Valor Real
CRC	566.45	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

Interest Rate Position

Positions as at: 30 August 2019

CVE	99.43	Cape Verde Escudo
CZK	23.343	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7298	Danish Krone
DOP	51.21	Dominican Peso
DZD	119.68	Algerian Dinar
EGP	16.51	Egyptian Pound
ERN	15	Nakfa
ETB	29.4	Ethiopian Birr
EUR	0.9027	Euro
FJD	2.157	Fiji Dollar
FKP	0.8147	Falkland Islands Pound
GBP	0.8188	Pound Sterling
GEL	2.918	Lari
GHS	5.45	Cedi
GIP	0.8146	Gibraltar Pound
GMD	50.6	Dalasi
GNF	9167.9	Guinea Franc
GTQ	7.665	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8439	Hong Kong Dollar
HNL	24.5124	Lempira
HRK	6.6787	Croatian Kuna
HTG	93.3274	Gourde
HUF	297.95	Forint
IDR	14250	Rupiah
ILS	3.5252	New Israeli Sheqel
INR	71.795	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.32	Iceland Krona
JMD	134	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.11	Yen
KES	103.35	Kenyan Shilling
KGS	69.6	Som
KHR	4081	Riel
KMF	444	Comoro Franc
KPW	130	North Korean Won

Interest Rate Position

Positions as at: 30 August 2019

KRW	1212.29	Won
KWD	0.3037	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	387.56	Tenge
LAK	8740	Kip
LBP	1504	Lebanese Pound
LKR	180.2	Sri Lanka Rupee
LRD	205.21	Liberian Dollar
LSL	15.4038	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4055	Libyan Dinar
MAD	9.5971	Moroccan Dirham
MDL	17.69	Moldovan Leu
MGA	3702	Malagasy Ariary
MKD	54.38	Denar
MMK	1518	Kyat
MNT	2658	Tugrik
MOP	8.08	Pataca
MRO	356	Ouguiya
MUR	36.02	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	721.63	Kwacha
MXN	20.0967	Mexican Peso
MXV	3.1973	Mexican Unidad de Inversion (UDI)
MYR	4.211	Malaysian Ringgit
MZN	61	Metical
NAD	15.395	Namibia Dollar
NGN	306	Naira
NIO	33.05	Cordoba Oro
NOK	9.0461	Norwegian Krone
NPR	114.83	Nepalese Rupee
NZD	1.577	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.4	Nuevo Sol
PGK	3.3113	Kina
PHP	52.42	Philippine Peso
PKR	157.35	Pakistan Rupee

Interest Rate Position

Positions as at: 30 August 2019

PLN	3.9631	Zloty
PYG	6183.74	Guarani
QAR	3.6395	Qatari Rial
RON	4.265	Leu
RSD	106.08	Serbian Dinar
RUB	66.768	Russian Ruble
RWF	918.9143	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.56	Seychelles Rupee
SDG	44.95	Sudanese Pound
SEK	9.7232	Swedish Krona
SGD	1.3885	Singapore Dollar
SHP	0.8186	Saint Helena Pound
SLL	9585	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.0355	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	15.395	Lilangeni
THB	30.6	Baht
TJS	9.6755	Somoni
TMT	3.49	New Manat
TND	2.862	Tunisian Dinar
TOP	2.2178	Pa'anga
TRY	5.8101	Turkish Lira
TTD	6.7294	Trinidad and Tobago Dollar
TWD	31.393	New Taiwan Dollar
TZS	2294	Tanzanian Shilling
UAH	25.2	Hryvnia
UGX	3680	Uganda Shilling
USD	1	US Dollar
UYU	36.48	Peso Uruguayo
UZS	9330	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23206	Dong
VUV	115.09	Vatu

Interest Rate Position

Positions as at: 30 August 2019

WST	2.5994	Tala
XAF	608.05	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	595	CFA Franc BCEAO
XPF	107.32	CFP Franc
YER	249.85	Yemeni Rial
ZAR	15.3971	Rand
ZMK	5185	Zambian Kwacha
ZWL	10.3354	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 26 August 2019 to 30 August 2019

By Product and Intention to Clear

New Trade Turnover (US$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	128,086.57	287,062.62	415,149.19
Total	128,086.57	287,062.62	415,149.19

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,550	29,294	42,844
Total	13,550	29,294	42,844

By Product and Currency

New Trade Turnover (US$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	42,116.91	12,666.55	90,725.63	124,839.28	3,273.29	5,474.42	122,623.48	13,429.63	415,149.19
Total	42,116.91	12,666.55	90,725.63	124,839.28	3,273.29	5,474.42	122,623.48	13,429.63	415,149.19

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,618	3,234	11,281	11,993	725	1,336	10,739	919	42,844
Total	2,618	3,234	11,281	11,993	725	1,336	10,739	919	42,844

By Product and Residual Maturity

New Trade Turnover (US$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	347,115.06	44,975.19	5,362.87	3,008.99	14,287.85	374.23	25.00	415,149.19
Total	347,115.06	44,975.19	5,362.87	3,008.99	14,287.85	374.23	25.00	415,149.19

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	39,910	2,016	343	222	331	22	1	42,844
Total	39,910	2,016	343	222	331	22	1	42,844

Interest Rate Turnover

Turnover for the period: 26 August 2019 to 30 August 2019

By Product and Intention to Clear

New Trade Turnover (US$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,253.03	735,282.77	754,535.80
Floating vs. Fixed	487,242.05	724,660.15	1,211,902.20
Overnight Index Swap	136,763.54	75,694.80	212,458.34
Total	643,258.62	1,535,637.71	2,178,896.33

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	300	2,730	3,029
Floating vs. Fixed	8,949	6,295	15,244
Overnight Index Swap	614	332	946
Total	9,862	9,357	19,218

By Product and Currency

New Trade Turnover (US$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	76,927.24	0.00	23,104.96	1,050.62	7,498.49	7,745.67	638,208.81	754,535.80
Floating vs. Fixed	179,084.67	90,284.10	16,407.18	4,185.28	83,532.49	106,777.60	731,630.87	1,211,902.20
Overnight Index Swap	17,798.77	0.00	3,579.36	0.00	8,189.95	0.00	182,890.26	212,458.34
Total	273,810.68	90,284.10	43,091.50	5,235.90	99,220.94	114,523.27	1,552,729.94	2,178,896.33

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	786	0	252	70	131	249	1,542	3,029
Floating vs. Fixed	2,801	2,554	263	80	660	2,131	6,756	15,244
Overnight Index Swap	77	0	8	0	10	0	851	946
Total	3,664	2,554	523	150	801	2,380	9,149	19,218

By Product and Residual Maturity

New Trade Turnover (US$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	613,140.07	85,455.83	37,124.13	11,558.13	5,451.26	860.34	946.04	754,535.80
Floating vs. Fixed	659,561.11	193,780.90	178,635.65	136,578.94	30,838.21	2,628.00	9,879.40	1,211,902.20
Overnight Index Swap	179,508.19	21,711.91	7,741.00	2,900.02	11.35	0.81	585.05	212,458.34
Total	1,452,209.36	300,948.64	223,500.78	151,037.09	36,300.82	3,489.15	11,410.49	2,178,896.33

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	333	345	733	660	332	195	433	3,029
Floating vs. Fixed	2,347	1,827	4,156	4,122	1,502	414	877	15,244
Overnight Index Swap	302	187	245	203	2	2	5	946
Total	2,981	2,359	5,134	4,985	1,836	610	1,314	19,218