Foreign Exchange Position

Positions as at: 06 September 2019

By Product and Intention to Clear

Outstanding Notional (US$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	403,576.67	1,154,293.52	1,557,870.20
Total	403,576.67	1,154,293.52	1,557,870.20

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	48,220	125,584	173,804
Total	48,220	125,584	173,804

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	195,967.42	67,822.60	285,735.20	480,624.01	16,980.93	32,741.34	421,093.96	56,904.74	1,557,870.20
Total	195,967.42	67,822.60	285,735.20	480,624.01	16,980.93	32,741.34	421,093.96	56,904.74	1,557,870.20

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,860	13,785	38,439	47,166	3,523	8,092	44,884	6,056	173,804
Total	11,860	13,785	38,439	47,166	3,523	8,092	44,884	6,056	173,804

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	1,144,815.17	238,428.88	88,827.75	58,962.78	18,979.07	7,165.71	690.85	1,557,870.20
Total	1,144,815.17	238,428.88	88,827.75	58,962.78	18,979.07	7,165.71	690.85	1,557,870.20

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	149,048	12,846	5,525	3,569	1,915	799	102	173,804
Total	149,048	12,846	5,525	3,569	1,915	799	102	173,804

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.12	Afghani
ALL	109.97	Lek
AMD	475.5	Armenian Dram
ANG	1.7625	Netherlands Antillean Guilder
AOA	361.049	Kwanza
ARS	55.927	Argentine Peso
AUD	1.471	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijanian Manat
BAM	1.7706	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.49	Taka
BGN	1.772	Bulgarian Lev

Foreign Exchange Position

Positions as at: 06 September 2019

BHD	0.3769	Bahraini Dinar
BIF	1839.35	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3842	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.0948	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.093	Ngultrum
BWP	10.8814	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3222	Canadian Dollar
CDF	1660	Congolese Franc
CHF	0.9805	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	722.5	Chilean Peso
CNY	7.141	Yuan Renminbi
COP	3393.2	Colombian Peso
COU	0.0782	Unidad de Valor Real
CRC	575.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.82	Cape Verde Escudo
CZK	23.434	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7584	Danish Krone
DOP	51.2	Dominican Peso
DZD	119.909	Algerian Dinar
EGP	16.49	Egyptian Pound
ERN	15	Nakfa
ETB	29.27	Ethiopian Birr
EUR	0.906	Euro
FJD	2.1501	Fiji Dollar
FKP	0.8161	Falkland Islands Pound
GBP	0.816	Pound Sterling
GEL	2.945	Lari
GHS	5.455	Cedi
GIP	0.8237	Gibraltar Pound
GMD	50.65	Dalasi
GNF	9180	Guinea Franc
GTQ	7.675	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8403	Hong Kong Dollar
HNL	24.5353	Lempira

Foreign Exchange Position

Positions as at: 06 September 2019

HRK	6.709	Croatian Kuna
HTG	94.0921	Gourde
HUF	298.44	Forint
IDR	14150	Rupiah
ILS	3.525	New Israeli Sheqel
INR	71.9685	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.14	Iceland Krona
JMD	134.45	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.38	Yen
KES	103.8	Kenyan Shilling
KGS	69.85	Som
KHR	4067.76	Riel
KMF	445.63	Comoro Franc
KPW	130	North Korean Won
KRW	1203.63	Won
KWD	0.3036	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	388.56	Tenge
LAK	8785	Kip
LBP	1505.5	Lebanese Pound
LKR	180.45	Sri Lanka Rupee
LRD	206.61	Liberian Dollar
LSL	14.7927	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4118	Libyan Dinar
MAD	9.665	Moroccan Dirham
MDL	17.7662	Moldovan Leu
MGA	3723.24	Malagasy Ariary
MKD	54.38	Denar
MMK	1528	Kyat
MNT	2661	Tugrik
MOP	8.06	Pataca
MRO	356	Ouguiya
MUR	36.05	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	721.65	Kwacha
MXN	19.7136	Mexican Peso
MXV	3.1361	Mexican Unidad de Inversion (UDI)
MYR	4.204	Malaysian Ringgit
MZN	61.3	Metical

Foreign Exchange Position

Positions as at: 06 September 2019

NAD	14.789	Namibia Dollar
NGN	305.95	Naira
NIO	33.09	Cordoba Oro
NOK	9.0299	Norwegian Krone
NPR	115.38	Nepalese Rupee
NZD	1.5718	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.378	Nuevo Sol
PGK	3.3003	Kina
PHP	51.87	Philippine Peso
PKR	156	Pakistan Rupee
PLN	3.9302	Zloty
PYG	6206	Guarani
QAR	3.64	Qatari Rial
RON	4.2818	Leu
RSD	106.23	Serbian Dinar
RUB	66.1538	Russian Ruble
RWF	920.0526	Rwanda Franc
SAR	3.7506	Saudi Riyal
SBD	7.8802	Solomon Islands Dollar
SCR	13.56	Seychelles Rupee
SDG	44.9952	Sudanese Pound
SEK	9.7316	Swedish Krona
SGD	1.3842	Singapore Dollar
SHP	0.8192	Saint Helena Pound
SLL	9484.99	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.207	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.789	Lilangeni
THB	30.56	Baht
TJS	9.688	Somoni
TMT	3.49	New Manat
TND	2.8551	Tunisian Dinar
TOP	2.2207	Pa'anga
TRY	5.666	Turkish Lira
TTD	6.725	Trinidad and Tobago Dollar
TWD	31.254	New Taiwan Dollar
TZS	2293	Tanzanian Shilling
UAH	25.2525	Hryvnia

Foreign Exchange Position

Positions as at: 06 September 2019

UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	36.69	Peso Uruguayo
UZS	9331.73	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23199	Dong
VUV	115	Vatu
WST	2.6008	Tala
XAF	610.47	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	593.5	CFA Franc BCEAO
XPF	108.35	CFP Franc
YER	249.45	Yemeni Rial
ZAR	14.7913	Rand
ZMK	5185	Zambian Kwacha
ZWL	10.6628	Zimbabwe Dollar

Interest Rate Position

Positions as at: 06 September 2019

By Product and Intention to Clear

Outstanding Notional (US$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	843,047.22	437,981.59	1,281,028.81
Floating vs. Fixed	10,242,809.74	4,184,876.08	14,427,685.81
Overnight Index Swap	948,919.94	745,719.97	1,694,639.91
Total	12,034,776.89	5,368,577.63	17,403,354.53

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,135	4,314	15,448
Floating vs. Fixed	212,930	120,864	333,794
Overnight Index Swap	13,423	8,167	21,590
Total	237,488	133,344	370,832

By Product and Currency

Outstanding Notional (US$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	308,126.67	0.00	34,305.23	5,977.20	205,018.68	147,945.25	579,655.77	1,281,028.81
Floating vs. Fixed	3,237,603.05	1,768,965.54	242,926.39	38,687.13	1,310,324.31	2,930,857.80	4,898,321.58	14,427,685.81
Overnight Index Swap	238,590.48	0.00	98,958.09	3,615.20	62,628.18	229.58	1,290,618.38	1,694,639.91
Total	3,784,320.21	1,768,965.54	376,189.72	48,279.53	1,577,971.17	3,079,032.64	6,768,595.73	17,403,354.53

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,609	0	196	80	2,321	3,556	5,686	15,448
Floating vs. Fixed	63,069	59,156	4,563	989	18,294	73,230	114,493	333,794
Overnight Index Swap	768	0	448	5	304	8	20,057	21,590
Total	67,446	59,156	5,207	1,074	20,919	76,794	140,236	370,832

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	502,213.05	240,077.03	321,156.27	168,390.48	26,064.27	14,533.25	8,594.46	1,281,028.81
Floating vs. Fixed	6,273,337.93	2,542,198.47	3,450,824.92	1,679,870.43	209,525.35	127,300.75	144,627.96	14,427,685.81
Overnight Index Swap	1,409,084.41	118,338.35	141,583.35	22,670.34	965.18	1,242.04	756.25	1,694,639.91
Total	8,184,635.39	2,900,613.85	3,913,564.54	1,870,931.24	236,554.80	143,076.04	153,978.67	17,403,354.53

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	3,205	2,546	4,471	3,321	738	634	533	15,448
Floating vs. Fixed	72,064	48,942	121,990	69,128	9,112	5,838	6,720	333,794
Overnight Index Swap	7,575	4,437	8,877	592	43	48	18	21,590
Total	82,844	55,925	135,338	73,041	9,893	6,520	7,271	370,832

Interest Rate Position

Positions as at: 06 September 2019

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.12	Afghani
ALL	109.97	Lek
AMD	475.5	Armenian Dram
ANG	1.7625	Netherlands Antillean Guilder
AOA	361.049	Kwanza
ARS	55.927	Argentine Peso
AUD	1.471	Australian Dollar
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BND	1.3842	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.0948	Brazilian Real
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BTN	72.093	Ngultrum
BWP	10.8814	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3222	Canadian Dollar
CDF	1660	Congolese Franc
CHF	0.9805	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	722.5	Chilean Peso
CNY	7.141	Yuan Renminbi
COP	3393.2	Colombian Peso
COU	0.0782	Unidad de Valor Real
CRC	575.95	Costa Rican Colon
CUC	1	Peso Convertible

Interest Rate Position

Positions as at: 06 September 2019

CUP	1	Cuban Peso
CVE	99.82	Cape Verde Escudo
CZK	23.434	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7584	Danish Krone
DOP	51.2	Dominican Peso
DZD	119.909	Algerian Dinar
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JMD	134.45	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	106.38	Yen
KES	103.8	Kenyan Shilling
KGS	69.85	Som
KHR	4067.76	Riel

Interest Rate Position

Positions as at: 06 September 2019

KMF	445.63	Comoro Franc
KPW	130	North Korean Won
KRW	1203.63	Won
KWD	0.3036	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	388.56	Tenge
LAK	8785	Kip
LBP	1505.5	Lebanese Pound
LKR	180.45	Sri Lanka Rupee
LRD	206.61	Liberian Dollar
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LVL	0.5078	Latvian Lats
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MUR	36.05	Mauritius Rupee
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NAD	14.789	Namibia Dollar
NGN	305.95	Naira
NIO	33.09	Cordoba Oro
NOK	9.0299	Norwegian Krone
NPR	115.38	Nepalese Rupee
NZD	1.5718	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.378	Nuevo Sol

Interest Rate Position

Positions as at: 06 September 2019

PGK	3.3003	Kina
PHP	51.87	Philippine Peso
PKR	156	Pakistan Rupee
PLN	3.9302	Zloty
PYG	6206	Guarani
QAR	3.64	Qatari Rial
RON	4.2818	Leu
RSD	106.23	Serbian Dinar
RUB	66.1538	Russian Ruble
RWF	920.0526	Rwanda Franc
SAR	3.7506	Saudi Riyal
SBD	7.8802	Solomon Islands Dollar
SCR	13.56	Seychelles Rupee
SDG	44.9952	Sudanese Pound
SEK	9.7316	Swedish Krona
SGD	1.3842	Singapore Dollar
SHP	0.8192	Saint Helena Pound
SLL	9484.99	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.207	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.789	Lilangeni
THB	30.56	Baht
TJS	9.688	Somoni
TMT	3.49	New Manat
TND	2.8551	Tunisian Dinar
TOP	2.2207	Pa'anga
TRY	5.666	Turkish Lira
TTD	6.725	Trinidad and Tobago Dollar
TWD	31.254	New Taiwan Dollar
TZS	2293	Tanzanian Shilling
UAH	25.2525	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	36.69	Peso Uruguayo

Interest Rate Position

Positions as at: 06 September 2019

UZS	9331.73	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23199	Dong
VUV	115	Vatu
WST	2.6008	Tala
XAF	610.47	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	593.5	CFA Franc BCEAO
XPF	108.35	CFP Franc
YER	249.45	Yemeni Rial
ZAR	14.7913	Rand
ZMK	5185	Zambian Kwacha
ZWL	10.6628	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 02 September 2019 to 06 September 2019

By Product and Intention to Clear

New Trade Turnover (US$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	111,357.64	244,117.65	355,475.29
Total	111,357.64	244,117.65	355,475.29

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,238	25,125	37,363
Total	12,238	25,125	37,363

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	44,714.23	14,193.48	76,199.23	101,866.06	5,314.79	6,044.77	96,658.52	10,484.21	355,475.29
Total	44,714.23	14,193.48	76,199.23	101,866.06	5,314.79	6,044.77	96,658.52	10,484.21	355,475.29

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,615	2,809	8,543	10,985	867	1,508	9,332	705	37,363
Total	2,615	2,809	8,543	10,985	867	1,508	9,332	705	37,363

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	290,546.17	47,922.04	6,131.15	4,341.78	6,261.89	272.26	0.00	355,475.29
Total	290,546.17	47,922.04	6,131.15	4,341.78	6,261.89	272.26	0.00	355,475.29

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	34,021	2,494	264	207	361	18	0	37,363
Total	34,021	2,494	264	207	361	18	0	37,363

Interest Rate Turnover

Turnover for the period: 02 September 2019 to 06 September 2019

By Product and Intention to Clear

New Trade Turnover (US$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	34,869.31	515,204.55	550,073.86
Floating vs. Fixed	1,674,892.41	634,544.45	2,309,436.86
Overnight Index Swap	220,930.24	144,068.14	364,998.37
Total	1,930,691.96	1,293,817.14	3,224,509.10

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	427	2,579	3,005
Floating vs. Fixed	12,757	5,873	18,629
Overnight Index Swap	656	377	1,033
Total	13,839	8,828	22,667

By Product and Currency

New Trade Turnover (US$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	54,841.61	0.00	34,494.54	1,004.59	18,590.58	12,697.17	428,445.37	550,073.86
Floating vs. Fixed	1,056,292.55	70,394.82	19,288.49	2,821.33	53,475.66	161,405.44	945,758.58	2,309,436.86
Overnight Index Swap	17,197.53	0.00	8,813.32	0.00	7,126.62	0.00	331,860.91	364,998.37
Total	1,128,331.69	70,394.82	62,596.35	3,825.92	79,192.86	174,102.62	1,706,064.85	3,224,509.10

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	727	0	317	64	214	302	1,381	3,005
Floating vs. Fixed	2,355	2,487	311	76	477	3,310	9,614	18,629
Overnight Index Swap	74	0	6	0	16	0	937	1,033
Total	3,155	2,487	634	140	707	3,612	11,932	22,667

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	417,377.13	67,425.39	41,327.28	12,938.75	6,857.19	1,810.04	2,338.09	550,073.86
Floating vs. Fixed	1,320,622.22	440,471.06	337,721.87	160,925.93	35,888.15	3,413.13	10,394.50	2,309,436.86
Overnight Index Swap	349,413.21	6,850.51	2,935.04	5,711.24	15.30	72.47	0.60	364,998.37
Total	2,087,412.56	514,746.95	381,984.19	179,575.92	42,760.63	5,295.65	12,733.19	3,224,509.10

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	310	328	781	572	330	211	475	3,005
Floating vs. Fixed	3,284	1,999	5,088	5,327	1,730	384	818	18,629
Overnight Index Swap	458	116	214	226	6	12	2	1,033
Total	4,052	2,443	6,082	6,125	2,065	607	1,295	22,667