

Foreign Exchange Position

Positions as at: 13 September 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	404,055.28	1,144,928.46	1,548,983.75
Total	404,055.28	1,144,928.46	1,548,983.75

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,072	129,141	175,213
Total	46,072	129,141	175,213

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	198,072.50	66,215.33	274,021.74	481,566.88	17,809.50	32,031.45	422,531.19	56,735.16	1,548,983.75
Total	198,072.50	66,215.33	274,021.74	481,566.88	17,809.50	32,031.45	422,531.19	56,735.16	1,548,983.75

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,300	13,547	38,758	47,822	4,074	8,148	44,404	6,161	175,213
Total	12,300	13,547	38,758	47,822	4,074	8,148	44,404	6,161	175,213

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	1,127,328.59	248,592.17	89,607.62	59,037.15	16,750.65	6,945.77	721.79	1,548,983.75
Total	1,127,328.59	248,592.17	89,607.62	59,037.15	16,750.65	6,945.77	721.79	1,548,983.75

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	148,204	14,993	5,659	3,565	1,856	833	104	175,213
Total	148,204	14,993	5,659	3,565	1,856	833	104	175,213

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.49	Afghani
ALL	109.91	Lek
AMD	475.33	Armenian Dram
ANG	1.7625	Netherlands Antillean Guilder
AOA	361.985	Kwanza
ARS	56.17	Argentine Peso
AUD	1.4571	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7748	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.25	Taka
BGN	1.7762	Bulgarian Lev

Foreign Exchange Position

Positions as at:

13 September 2019

BHD	0.3769	Bahraini Dinar
BIF	1840.95	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3792	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.0671	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.657	Ngultrum
BWP	10.8696	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3191	Canadian Dollar
CDF	1650	Congolese Franc
CHF	0.9926	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	715.66	Chilean Peso
CNY	7.1153	Yuan Renminbi
COP	3374.1	Colombian Peso
COU	0.0798	Unidad de Valor Real
CRC	573.05	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	100.06	Cape Verde Escudo
CZK	23.511	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7757	Danish Krone
DOP	51.23	Dominican Peso
DZD	119.775	Algerian Dinar
EGP	16.38	Egyptian Pound
ERN	15	Nakfa
ETB	29.1245	Ethiopian Birr
EUR	0.9082	Euro
FJD	2.1418	Fiji Dollar
FKP	0.8091	Falkland Islands Pound
GBP	0.811	Pound Sterling
GEL	2.95	Lari
GHS	5.4	Cedi
GIP	0.809	Gibraltar Pound
GMD	50.8	Dalasi
GNF	9192	Guinea Franc
GTQ	7.695	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.838	Hong Kong Dollar
HNL	24.544	Lempira

Foreign Exchange Position

Positions as at:

13 September 2019

HRK	6.7127	Croatian Kuna
HTG	93.5147	Gourde
HUF	301.43	Forint
IDR	14055	Rupiah
ILS	3.5387	New Israeli Sheqel
INR	71.5495	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.64	Iceland Krona
JMD	134.12	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.81	Yen
KES	103.7	Kenyan Shilling
KGS	69.85	Som
KHR	4078.727	Riel
KMF	444.75	Comoro Franc
KPW	130	North Korean Won
KRW	1189.68	Won
KWD	0.3039	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	386.46	Tenge
LAK	8769.61	Kip
LBP	1505.7	Lebanese Pound
LKR	180.25	Sri Lanka Rupee
LRD	207.83	Liberian Dollar
LSL	14.6688	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4077	Libyan Dinar
MAD	9.6588	Moroccan Dirham
MDL	17.649	Moldovan Leu
MGA	3735	Malagasy Ariary
MKD	55.73	Denar
MMK	1527	Kyat
MNT	2660	Tugrik
MOP	8.06	Pataca
MRO	356	Ouguiya
MUR	36.05	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	720.56	Kwacha
MXN	19.503	Mexican Peso
MXV	3.1066	Mexican Unidad de Inversion (UDI)
MYR	4.178	Malaysian Ringgit
MZN	61.3	Metical

Foreign Exchange Position

Positions as at:

13 September 2019

NAD	14.672	Namibia Dollar
NGN	305.8	Naira
NIO	33.09	Cordoba Oro
NOK	8.9554	Norwegian Krone
NPR	114.64	Nepalese Rupee
NZD	1.5588	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.338	Nuevo Sol
PGK	3.3167	Kina
PHP	52.07	Philippine Peso
PKR	156	Pakistan Rupee
PLN	3.9403	Zloty
PYG	6306	Guarani
QAR	3.6415	Qatari Rial
RON	4.2989	Leu
RSD	106.55	Serbian Dinar
RUB	65.5105	Russian Ruble
RWF	921.049	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.6722	Swedish Krona
SGD	1.3791	Singapore Dollar
SHP	0.8111	Saint Helena Pound
SLL	9241.09	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.4075	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.6748	Lilangeni
THB	30.58	Baht
TJS	9.6871	Somoni
TMT	3.49	New Manat
TND	2.8706	Tunisian Dinar
TOP	2.208	Pa'anga
TRY	5.7456	Turkish Lira
TTD	6.7347	Trinidad and Tobago Dollar
TWD	31.124	New Taiwan Dollar
TZS	2294	Tanzanian Shilling
UAH	24.905	Hryvnia

Foreign Exchange Position

Positions as at:

13 September 2019

UGX	3659	Uganda Shilling
USD	1	US Dollar
UYU	36.58	Peso Uruguayo
UZS	9335.88	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23199	Dong
VUV	114.19	Vatu
WST	2.5853	Tala
XAF	611.91	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	590.7	CFA Franc BCEAO
XPF	107.81	CFP Franc
YER	249.35	Yemeni Rial
ZAR	14.6688	Rand
ZMK	5185	Zambian Kwacha
ZWL	11.5139	Zimbabwe Dollar

Interest Rate Position

Positions as at:

13 September 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	861,081.63	508,462.73	1,369,544.36
Floating vs. Fixed	9,809,394.55	4,221,995.32	14,031,389.87
Overnight Index Swap	1,020,316.90	768,831.75	1,789,148.65
Total	11,690,793.08	5,499,289.80	17,190,082.89

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,236	4,281	15,516
Floating vs. Fixed	200,317	120,439	320,755
Overnight Index Swap	13,439	8,224	21,663
Total	224,991	132,943	357,934

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	321,084.35	13.22	32,470.18	6,427.27	218,415.27	148,669.20	642,464.88	1,369,544.36
Floating vs. Fixed	3,252,847.16	1,791,249.39	242,526.41	39,304.83	1,304,432.56	2,448,082.37	4,952,947.15	14,031,389.87
Overnight Index Swap	281,505.70	0.00	107,034.83	3,637.48	67,666.87	229.65	1,329,074.11	1,789,148.65
Total	3,855,437.21	1,791,262.61	382,031.42	49,369.58	1,590,514.70	2,596,981.22	6,924,486.15	17,190,082.89

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,629	1	199	81	2,372	3,587	5,647	15,516
Floating vs. Fixed	63,547	59,986	4,593	1,003	18,426	60,263	112,938	320,755
Overnight Index Swap	811	0	454	5	316	8	20,069	21,663
Total	67,987	59,987	5,246	1,089	21,114	63,858	138,654	357,934

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	567,607.60	256,436.19	325,142.45	170,968.71	26,411.69	14,594.62	8,383.11	1,369,544.36
Floating vs. Fixed	6,095,328.24	2,444,903.84	3,332,533.07	1,673,899.57	208,504.66	128,509.21	147,711.29	14,031,389.87
Overnight Index Swap	1,500,041.82	119,459.96	143,767.19	22,927.36	1,011.48	1,204.30	736.55	1,789,148.65
Total	8,162,977.65	2,820,799.99	3,801,442.71	1,867,795.64	235,927.82	144,308.13	156,830.95	17,190,082.89

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	3,215	2,560	4,500	3,336	753	640	512	15,516
Floating vs. Fixed	68,991	46,235	115,794	68,083	9,038	5,776	6,840	320,755
Overnight Index Swap	7,545	4,469	8,964	574	47	47	17	21,663
Total	79,751	53,264	129,258	71,993	9,838	6,463	7,369	357,934

Interest Rate Position

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Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
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ALL	109.91	Lek
AMD	475.33	Armenian Dram
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CRC	573.05	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

Interest Rate Position

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CVE	100.06	Cape Verde Escudo
CZK	23.511	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7757	Danish Krone
DOP	51.23	Dominican Peso
DZD	119.775	Algerian Dinar
EGP	16.38	Egyptian Pound
ERN	15	Nakfa
ETB	29.1245	Ethiopian Birr
EUR	0.9082	Euro
FJD	2.1418	Fiji Dollar
FKP	0.8091	Falkland Islands Pound
GBP	0.811	Pound Sterling
GEL	2.95	Lari
GHS	5.4	Cedi
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GNF	9192	Guinea Franc
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ISK	125.64	Iceland Krona
JMD	134.12	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.81	Yen
KES	103.7	Kenyan Shilling
KGS	69.85	Som
KHR	4078.727	Riel
KMF	444.75	Comoro Franc
KPW	130	North Korean Won

Interest Rate Position

Positions as at:

13 September 2019

KRW	1189.68 Won
KWD	0.3039 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	386.46 Tenge
LAK	8769.61 Kip
LBP	1505.7 Lebanese Pound
LKR	180.25 Sri Lanka Rupee
LRD	207.83 Liberian Dollar
LSL	14.6688 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.4077 Libyan Dinar
MAD	9.6588 Moroccan Dirham
MDL	17.649 Moldovan Leu
MGA	3735 Malagasy Ariary
MKD	55.73 Denar
MMK	1527 Kyat
MNT	2660 Tugrik
MOP	8.06 Pataca
MRO	356 Ouguiya
MUR	36.05 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	720.56 Kwacha
MXN	19.503 Mexican Peso
MXV	3.1066 Mexican Unidad de Inversion (UDI)
MYR	4.178 Malaysian Ringgit
MZN	61.3 Metical
NAD	14.672 Namibia Dollar
NGN	305.8 Naira
NIO	33.09 Cordoba Oro
NOK	8.9554 Norwegian Krone
NPR	114.64 Nepalese Rupee
NZD	1.5588 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.338 Nuevo Sol
PGK	3.3167 Kina
PHP	52.07 Philippine Peso
PKR	156 Pakistan Rupee

Interest Rate Position

Positions as at:

13 September 2019

PLN	3.9403 Zloty
PYG	6306 Guarani
QAR	3.6415 Qatari Rial
RON	4.2989 Leu
RSD	106.55 Serbian Dinar
RUB	65.5105 Russian Ruble
RWF	921.049 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.6722 Swedish Krona
SGD	1.3791 Singapore Dollar
SHP	0.8111 Saint Helena Pound
SLL	9241.09 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.4075 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.6748 Lilangeni
THB	30.58 Baht
TJS	9.6871 Somoni
TMT	3.49 New Manat
TND	2.8706 Tunisian Dinar
TOP	2.208 Pa'anga
TRY	5.7456 Turkish Lira
TTD	6.7347 Trinidad and Tobago Dollar
TWD	31.124 New Taiwan Dollar
TZS	2294 Tanzanian Shilling
UAH	24.905 Hryvnia
UGX	3659 Uganda Shilling
USD	1 US Dollar
UYU	36.58 Peso Uruguayo
UZS	9335.88 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23199 Dong
VUV	114.19 Vatu

Interest Rate Position

Positions as at:

13 September 2019

WST	2.5853 Tala
XAF	611.91 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	590.7 CFA Franc BCEAO
XPF	107.81 CFP Franc
YER	249.35 Yemeni Rial
ZAR	14.6688 Rand
ZMK	5185 Zambian Kwacha
ZWL	11.5139 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 09 September 2019 to

13 September 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,007.75	179,552.40	279,560.15
Total	100,007.75	179,552.40	279,560.15

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,694	25,583	37,277
Total	11,694	25,583	37,277

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	36,014.56	15,616.85	46,588.39	76,159.36	4,540.45	6,586.96	82,349.14	11,704.44	279,560.15
Total	36,014.56	15,616.85	46,588.39	76,159.36	4,540.45	6,586.96	82,349.14	11,704.44	279,560.15

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,355	3,086	9,039	8,942	1,110	1,919	10,164	664	37,277
Total	2,355	3,086	9,039	8,942	1,110	1,919	10,164	664	37,277

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	229,207.11	39,789.57	5,241.61	2,068.34	3,042.71	179.77	31.04	279,560.15
Total	229,207.11	39,789.57	5,241.61	2,068.34	3,042.71	179.77	31.04	279,560.15

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	33,204	3,388	271	133	211	69	2	37,277
Total	33,204	3,388	271	133	211	69	2	37,277

Interest Rate Turnover

Turnover for the period:

09 September 2019 to

13 September 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	62,613.82	401,972.35	464,586.18
Floating vs. Fixed	776,212.21	738,874.94	1,515,087.15
Overnight Index Swap	245,948.27	160,215.46	406,163.72
Total	1,084,774.30	1,301,062.76	2,385,837.06

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	356	2,179	2,535
Floating vs. Fixed	14,436	5,463	19,898
Overnight Index Swap	549	383	931
Total	15,340	8,024	23,364

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	67,004.66	13.22	20,375.14	1,323.23	50,187.14	3,393.41	322,289.38	464,586.18
Floating vs. Fixed	122,727.16	237,342.58	15,662.30	1,929.58	36,590.78	386,899.45	713,935.30	1,515,087.15
Overnight Index Swap	65,888.21	0.00	11,272.47	0.00	13,420.86	0.00	315,582.17	406,163.72
Total	255,620.04	237,355.80	47,309.91	3,252.81	100,198.78	390,292.86	1,351,806.86	2,385,837.06

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	678	1	173	64	257	106	1,257	2,535
Floating vs. Fixed	1,993	2,343	192	61	426	6,872	8,013	19,898
Overnight Index Swap	94	0	10	0	27	0	801	931
Total	2,765	2,344	375	125	709	6,978	10,070	23,364

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	327,933.82	81,108.73	32,779.74	16,091.44	4,690.93	1,196.38	785.15	464,586.18
Floating vs. Fixed	662,351.68	391,223.40	270,592.52	147,910.84	27,306.21	3,794.70	11,907.80	1,515,087.15
Overnight Index Swap	384,771.04	11,875.64	4,839.35	4,551.63	124.79	1.28	0.00	406,163.72
Total	1,375,056.53	484,207.76	308,211.61	168,553.91	32,121.93	4,992.36	12,692.95	2,385,837.06

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	237	343	580	561	292	162	363	2,535
Floating vs. Fixed	3,485	2,396	5,738	5,848	1,497	213	723	19,898
Overnight Index Swap	335	103	239	235	14	6	0	931
Total	4,056	2,842	6,556	6,644	1,802	380	1,086	23,364