

Foreign Exchange Position

Positions as at: 20 September 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	383,239.32	1,024,411.20	1,407,650.52
Total	383,239.32	1,024,411.20	1,407,650.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	43,250	108,031	151,281
Total	43,250	108,031	151,281

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	193,728.97	60,081.30	261,314.04	397,349.86	14,191.57	24,418.10	398,303.19	58,263.49	1,407,650.52
Total	193,728.97	60,081.30	261,314.04	397,349.86	14,191.57	24,418.10	398,303.19	58,263.49	1,407,650.52

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,710	11,790	35,918	38,235	2,732	5,863	38,971	6,062	151,281
Total	11,710	11,790	35,918	38,235	2,732	5,863	38,971	6,062	151,281

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	1,053,631.08	182,318.42	88,063.12	57,407.41	18,522.96	6,988.26	719.27	1,407,650.52
Total	1,053,631.08	182,318.42	88,063.12	57,407.41	18,522.96	6,988.26	719.27	1,407,650.52

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	129,525	9,793	5,622	3,470	1,944	823	104	151,281
Total	129,525	9,793	5,622	3,470	1,944	823	104	151,281

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.89	Afghani
ALL	109.6	Lek
AMD	475.2	Armenian Dram
ANG	1.7625	Netherlands Antillean Guilder
AOA	361.985	Kwanza
ARS	56.343	Argentine Peso
AUD	1.4643	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7703	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.25	Taka
BGN	1.7729	Bulgarian Lev

Foreign Exchange Position

Positions as at:

20 September 2019

BHD	0.3769	Bahraini Dinar
BIF	1843.55	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.376	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.1106	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.23	Ngultrum
BWP	10.8108	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3284	Canadian Dollar
CDF	1655	Congolese Franc
CHF	0.9973	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	715.1	Chilean Peso
CNY	7.0849	Yuan Renminbi
COP	3373	Colombian Peso
COU	0.0797	Unidad de Valor Real
CRC	576.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.81	Cape Verde Escudo
CZK	23.449	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7697	Danish Krone
DOP	51.52	Dominican Peso
DZD	119.686	Algerian Dinar
EGP	16.3	Egyptian Pound
ERN	15	Nakfa
ETB	29.232	Ethiopian Birr
EUR	0.9065	Euro
FJD	2.1524	Fiji Dollar
FKP	0.8005	Falkland Islands Pound
GBP	0.8015	Pound Sterling
GEL	2.95	Lari
GHS	5.4309	Cedi
GIP	0.8006	Gibraltar Pound
GMD	51	Dalasi
GNF	9205	Guinea Franc
GTQ	7.695	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8308	Hong Kong Dollar
HNL	24.5653	Lempira

Foreign Exchange Position

Positions as at:

20 September 2019

HRK	6.7051	Croatian Kuna
HTG	93.3937	Gourde
HUF	301.72	Forint
IDR	14055	Rupiah
ILS	3.5349	New Israeli Sheqel
INR	71.13	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.89	Iceland Krona
JMD	133.54	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.44	Yen
KES	103.8	Kenyan Shilling
KGS	69.8088	Som
KHR	4077.73	Riel
KMF	444.88	Comoro Franc
KPW	130	North Korean Won
KRW	1190.73	Won
KWD	0.304	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	386.96	Tenge
LAK	8774.6	Kip
LBP	1500.68	Lebanese Pound
LKR	180.65	Sri Lanka Rupee
LRD	207.49	Liberian Dollar
LSL	14.6753	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4003	Libyan Dinar
MAD	9.6904	Moroccan Dirham
MDL	17.517	Moldovan Leu
MGA	3733	Malagasy Ariary
MKD	55.42	Denar
MMK	1532	Kyat
MNT	2660	Tugrik
MOP	8.058	Pataca
MRO	356	Ouguiya
MUR	36.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	728.33	Kwacha
MXN	19.397	Mexican Peso
MXV	3.0865	Mexican Unidad de Inversion (UDI)
MYR	4.182	Malaysian Ringgit
MZN	61.1	Metical

Foreign Exchange Position

Positions as at:

20 September 2019

NAD	14.68	Namibia Dollar
NGN	305.88	Naira
NIO	33.09	Cordoba Oro
NOK	8.945	Norwegian Krone
NPR	113.97	Nepalese Rupee
NZD	1.581	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.35	Nuevo Sol
PGK	3.3058	Kina
PHP	52.15	Philippine Peso
PKR	156.3	Pakistan Rupee
PLN	3.9322	Zloty
PYG	6332	Guarani
QAR	3.6415	Qatari Rial
RON	4.2979	Leu
RSD	106.53	Serbian Dinar
RUB	64.1475	Russian Ruble
RWF	921.903	Rwanda Franc
SAR	3.7506	Saudi Riyal
SBD	7.874	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.7251	Swedish Krona
SGD	1.376	Singapore Dollar
SHP	0.8001	Saint Helena Pound
SLL	9278.27	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.4325	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.6606	Lilangeni
THB	30.51	Baht
TJS	9.6849	Somoni
TMT	3.49	New Manat
TND	2.8625	Tunisian Dinar
TOP	2.2119	Pa'anga
TRY	5.672	Turkish Lira
TTD	6.7082	Trinidad and Tobago Dollar
TWD	30.956	New Taiwan Dollar
TZS	2293	Tanzanian Shilling
UAH	24.65	Hryvnia

Foreign Exchange Position

Positions as at:

20 September 2019

UGX	3660	Uganda Shilling
USD	1	US Dollar
UYU	36.73	Peso Uruguayo
UZS	9377.98	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23209	Dong
VUV	114.29	Vatu
WST	2.5907	Tala
XAF	610.36	CFA Franc BEAC
XCD	2.68	East Caribbean Dollar
XOF	592.2	CFA Franc BCEAO
XPF	107.65	CFP Franc
YER	249.05	Yemeni Rial
ZAR	14.6811	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.5532	Zimbabwe Dollar

Interest Rate Position

Positions as at:

20 September 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	863,385.93	463,033.87	1,326,419.80
Floating vs. Fixed	9,753,760.71	4,112,883.05	13,866,643.76
Overnight Index Swap	972,153.56	777,996.59	1,750,150.14
Total	11,589,300.19	5,353,913.51	16,943,213.70

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,289	4,357	15,645
Floating vs. Fixed	200,825	120,153	320,978
Overnight Index Swap	13,099	7,998	21,097
Total	225,213	132,507	357,720

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	333,383.00	13.26	30,637.50	6,517.59	217,366.63	149,400.50	589,101.33	1,326,419.80
Floating vs. Fixed	3,186,439.82	1,797,426.93	243,678.10	40,398.78	1,295,037.74	2,402,166.08	4,901,496.30	13,866,643.76
Overnight Index Swap	229,635.13	0.00	107,397.34	1,190.03	69,075.52	229.85	1,342,622.27	1,750,150.14
Total	3,749,457.96	1,797,440.19	381,712.94	48,106.39	1,581,479.88	2,551,796.43	6,833,219.91	16,943,213.70

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,643	1	199	81	2,415	3,616	5,690	15,645
Floating vs. Fixed	62,225	60,631	4,642	1,048	18,542	59,758	114,132	320,978
Overnight Index Swap	806	0	461	4	318	8	19,500	21,097
Total	66,674	60,632	5,302	1,133	21,275	63,382	139,322	357,720

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	534,464.54	244,429.84	326,786.57	172,443.31	25,680.11	14,234.55	8,380.89	1,326,419.80
Floating vs. Fixed	6,056,924.86	2,411,274.55	3,332,862.14	1,598,091.91	196,645.88	127,477.79	143,366.63	13,866,643.76
Overnight Index Swap	1,462,027.96	122,041.15	141,867.72	21,266.60	1,007.95	1,203.03	735.73	1,750,150.14
Total	8,053,417.36	2,777,745.54	3,801,516.43	1,791,801.82	223,333.94	142,915.37	152,483.25	16,943,213.70

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	3,251	2,567	4,516	3,392	751	642	526	15,645
Floating vs. Fixed	70,079	46,508	119,404	64,221	8,287	5,782	6,697	320,978
Overnight Index Swap	7,569	4,476	8,492	453	45	45	17	21,097
Total	80,899	53,551	132,412	68,066	9,083	6,469	7,240	357,720

Interest Rate Position

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Foreign Exchange Rate

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CVE	99.81	Cape Verde Escudo
CZK	23.449	Czech Koruna
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KPW	130	North Korean Won

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KYD	0.825 Cayman Islands Dollar
KZT	386.96 Tenge
LAK	8774.6 Kip
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LKR	180.65 Sri Lanka Rupee
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LVL	0.5078 Latvian Lats
LYD	1.4003 Libyan Dinar
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MDL	17.517 Moldovan Leu
MGA	3733 Malagasy Ariary
MKD	55.42 Denar
MMK	1532 Kyat
MNT	2660 Tugrik
MOP	8.058 Pataca
MRO	356 Ouguiya
MUR	36.1 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	728.33 Kwacha
MXN	19.397 Mexican Peso
MXV	3.0865 Mexican Unidad de Inversion (UDI)
MYR	4.182 Malaysian Ringgit
MZN	61.1 Metical
NAD	14.68 Namibia Dollar
NGN	305.88 Naira
NIO	33.09 Cordoba Oro
NOK	8.945 Norwegian Krone
NPR	113.97 Nepalese Rupee
NZD	1.581 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.35 Nuevo Sol
PGK	3.3058 Kina
PHP	52.15 Philippine Peso
PKR	156.3 Pakistan Rupee

Interest Rate Position

Positions as at:

20 September 2019

PLN	3.9322 Zloty
PYG	6332 Guarani
QAR	3.6415 Qatari Rial
RON	4.2979 Leu
RSD	106.53 Serbian Dinar
RUB	64.1475 Russian Ruble
RWF	921.903 Rwanda Franc
SAR	3.7506 Saudi Riyal
SBD	7.874 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.7251 Swedish Krona
SGD	1.376 Singapore Dollar
SHP	0.8001 Saint Helena Pound
SLL	9278.27 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.4325 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.6606 Lilangeni
THB	30.51 Baht
TJS	9.6849 Somoni
TMT	3.49 New Manat
TND	2.8625 Tunisian Dinar
TOP	2.2119 Pa'anga
TRY	5.672 Turkish Lira
TTD	6.7082 Trinidad and Tobago Dollar
TWD	30.956 New Taiwan Dollar
TZS	2293 Tanzanian Shilling
UAH	24.65 Hryvnia
UGX	3660 Uganda Shilling
USD	1 US Dollar
UYU	36.73 Peso Uruguayo
UZS	9377.98 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23209 Dong
VUV	114.29 Vatu

Interest Rate Position

Positions as at:

20 September 2019

WST	2.5907 Tala
XAF	610.36 CFA Franc BEAC
XCD	2.68 East Caribbean Dollar
XOF	592.2 CFA Franc BCEAO
XPF	107.65 CFP Franc
YER	249.05 Yemeni Rial
ZAR	14.6811 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.5532 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 16 September 2019 to

20 September 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	117,827.65	212,316.04	330,143.69
Total	117,827.65	212,316.04	330,143.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,349	28,924	42,273
Total	13,349	28,924	42,273

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	37,817.26	14,627.72	71,930.72	78,843.10	4,136.64	6,680.89	106,596.86	9,510.49	330,143.69
Total	37,817.26	14,627.72	71,930.72	78,843.10	4,136.64	6,680.89	106,596.86	9,510.49	330,143.69

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,463	3,238	10,874	11,423	689	1,955	10,768	865	42,273
Total	2,463	3,238	10,874	11,423	689	1,955	10,768	865	42,273

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	286,688.13	26,959.80	7,460.44	2,672.21	6,103.16	237.65	22.30	330,143.69
Total	286,688.13	26,959.80	7,460.44	2,672.21	6,103.16	237.65	22.30	330,143.69

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	39,094	2,147	453	199	355	21	4	42,273
Total	39,094	2,147	453	199	355	21	4	42,273

Interest Rate Turnover

Turnover for the period:

16 September 2019 to

20 September 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	29,583.10	367,210.76	396,793.85
Floating vs. Fixed	740,371.83	495,884.54	1,236,256.37
Overnight Index Swap	246,365.99	193,988.13	440,354.12
Total	1,016,320.91	1,057,083.43	2,073,404.34

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	176	2,354	2,530
Floating vs. Fixed	11,638	5,331	16,968
Overnight Index Swap	886	430	1,315
Total	12,699	8,114	20,813

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	92,396.99	0.00	21,303.69	1,363.72	19,199.83	2,728.66	259,800.96	396,793.85
Floating vs. Fixed	314,898.66	67,650.39	17,582.41	2,073.37	44,105.53	141,808.99	648,137.01	1,236,256.37
Overnight Index Swap	59,591.65	0.00	17,177.26	0.00	13,318.95	0.00	350,266.27	440,354.12
Total	466,887.30	67,650.39	56,063.36	3,437.09	76,624.30	144,537.66	1,258,204.24	2,073,404.34

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	707	0	199	60	210	88	1,266	2,530
Floating vs. Fixed	3,386	2,498	282	119	551	3,008	7,126	16,968
Overnight Index Swap	156	0	13	0	18	0	1,129	1,315
Total	4,248	2,498	494	179	779	3,096	9,520	20,813

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	285,313.57	62,094.44	35,542.05	9,853.71	2,680.87	385.71	923.51	396,793.85
Floating vs. Fixed	591,366.86	222,594.90	253,963.06	124,031.24	25,170.44	3,831.80	15,298.07	1,236,256.37
Overnight Index Swap	408,632.82	17,623.36	8,416.51	5,664.92	15.43	1.08	0.00	440,354.12
Total	1,285,313.25	302,312.70	297,921.61	139,549.87	27,866.74	4,218.59	16,221.58	2,073,404.34

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	281	566	564	282	172	387	2,530
Floating vs. Fixed	2,898	2,138	5,190	4,375	1,149	261	959	16,968
Overnight Index Swap	439	174	386	306	6	6	0	1,315
Total	3,616	2,592	6,141	5,244	1,437	438	1,346	20,813