

Foreign Exchange Position

Positions as at: 27 September 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	387,296.36	1,032,527.88	1,419,824.23
Total	387,296.36	1,032,527.88	1,419,824.23

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	43,238	109,406	152,644
Total	43,238	109,406	152,644

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	198,273.55	59,043.06	275,463.82	393,929.51	14,312.76	26,662.27	394,202.01	57,937.26	1,419,824.23
Total	198,273.55	59,043.06	275,463.82	393,929.51	14,312.76	26,662.27	394,202.01	57,937.26	1,419,824.23

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,268	11,559	37,031	38,530	2,866	6,277	38,679	5,434	152,644
Total	12,268	11,559	37,031	38,530	2,866	6,277	38,679	5,434	152,644

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	1,063,976.15	187,361.79	85,723.15	57,930.93	17,142.32	6,973.81	716.10	1,419,824.23
Total	1,063,976.15	187,361.79	85,723.15	57,930.93	17,142.32	6,973.81	716.10	1,419,824.23

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	130,784	9,964	5,534	3,511	1,918	829	104	152,644
Total	130,784	9,964	5,534	3,511	1,918	829	104	152,644

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	78.22	Afghani
ALL	110.42	Lek
AMD	475.01	Armenian Dram
ANG	1.7525	Netherlands Antillean Guilder
AOA	367.617	Kwanza
ARS	57.033	Argentine Peso
AUD	1.4815	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7891	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.25	Taka
BGN	1.7903	Bulgarian Lev

Foreign Exchange Position

Positions as at:

27 September 2019

BHD	0.3767	Bahraini Dinar
BIF	1845	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3819	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.1707	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.875	Ngultrum
BWP	10.9649	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3268	Canadian Dollar
CDF	1655	Congolese Franc
CHF	0.9935	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	725.8	Chilean Peso
CNY	7.13	Yuan Renminbi
COP	3443.75	Colombian Peso
COU	0.0781	Unidad de Valor Real
CRC	580.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	100.84	Cape Verde Escudo
CZK	23.649	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.837	Danish Krone
DOP	52.04	Dominican Peso
DZD	120.2848	Algerian Dinar
EGP	16.26	Egyptian Pound
ERN	15	Nakfa
ETB	29.22	Ethiopian Birr
EUR	0.9155	Euro
FJD	2.1617	Fiji Dollar
FKP	0.8094	Falkland Islands Pound
GBP	0.8114	Pound Sterling
GEL	2.935	Lari
GHS	5.4	Cedi
GIP	0.8093	Gibraltar Pound
GMD	51	Dalasi
GNF	9223	Guinea Franc
GTQ	7.72	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8379	Hong Kong Dollar
HNL	24.5748	Lempira

Foreign Exchange Position

Positions as at:

27 September 2019

HRK	6.7793	Croatian Kuna
HTG	93.654	Gourde
HUF	307.03	Forint
IDR	14175	Rupiah
ILS	3.4858	New Israeli Sheqel
INR	70.9481	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.02	Iceland Krona
JMD	133.18	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.82	Yen
KES	103.7	Kenyan Shilling
KGS	69.774	Som
KHR	4072.745	Riel
KMF	448.3	Comoro Franc
KPW	130	North Korean Won
KRW	1199.46	Won
KWD	0.3038	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	387.31	Tenge
LAK	8793.54	Kip
LBP	1505.7	Lebanese Pound
LKR	181.65	Sri Lanka Rupee
LRD	207.26	Liberian Dollar
LSL	14.9988	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4114	Libyan Dinar
MAD	9.7378	Moroccan Dirham
MDL	17.64	Moldovan Leu
MGA	3730	Malagasy Ariary
MKD	55.95	Denar
MMK	1529	Kyat
MNT	2640	Tugrik
MOP	8.073	Pataca
MRO	356	Ouguiya
MUR	36.25	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	727.93	Kwacha
MXN	19.665	Mexican Peso
MXV	3.1271	Mexican Unidad de Inversion (UDI)
MYR	4.193	Malaysian Ringgit
MZN	61.2	Metical

Foreign Exchange Position

Positions as at:

27 September 2019

NAD	14.98	Namibia Dollar
NGN	305.95	Naira
NIO	33.11	Cordoba Oro
NOK	9,0797	Norwegian Krone
NPR	113.41	Nepalese Rupee
NZD	1.5868	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.382	Nuevo Sol
PGK	3.3167	Kina
PHP	52.13	Philippine Peso
PKR	156.15	Pakistan Rupee
PLN	4.0147	Zloty
PYG	6362	Guarani
QAR	3.6415	Qatari Rial
RON	4.3454	Leu
RSD	107.35	Serbian Dinar
RUB	64.2419	Russian Ruble
RWF	923.042	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	44.9952	Sudanese Pound
SEK	9.7635	Swedish Krona
SGD	1.3819	Singapore Dollar
SHP	0.8099	Saint Helena Pound
SLL	9350	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.4682	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	435	Syrian Pound
SZL	15.0048	Lilangeni
THB	30.64	Baht
TJS	9.686	Somoni
TMT	3.49	New Manat
TND	2.879	Tunisian Dinar
TOP	2.2217	Pa'anga
TRY	5.6617	Turkish Lira
TTD	6.728	Trinidad and Tobago Dollar
TWD	31.021	New Taiwan Dollar
TZS	2294	Tanzanian Shilling
UAH	24.08	Hryvnia

Foreign Exchange Position

Positions as at:

27 September 2019

UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	36.86	Peso Uruguayo
UZS	9419.52	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23200	Dong
VUV	115.46	Vatu
WST	2.5426	Tala
XAF	616.66	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	599.7	CFA Franc BCEAO
XPF	107.73	CFP Franc
YER	249.2	Yemeni Rial
ZAR	15.0157	Rand
ZMK	5185	Zambian Kwacha
ZWL	14.6735	Zimbabwe Dollar

Interest Rate Position

Positions as at:

27 September 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	860,603.30	542,573.15	1,403,176.45
Floating vs. Fixed	9,814,721.24	4,132,490.04	13,947,211.28
Overnight Index Swap	1,042,073.30	681,976.97	1,724,050.26
Total	11,717,397.84	5,357,040.15	17,074,437.99

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,294	4,376	15,669
Floating vs. Fixed	201,965	119,216	321,181
Overnight Index Swap	13,227	7,907	21,134
Total	226,486	131,498	357,984

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	323,050.71	13.19	29,758.28	6,316.93	221,311.61	144,602.38	678,123.34	1,403,176.45
Floating vs. Fixed	3,174,135.70	1,802,214.99	242,210.05	40,613.04	1,287,493.40	2,410,877.12	4,989,666.98	13,947,211.28
Overnight Index Swap	222,101.06	0.00	99,157.87	1,170.82	72,984.19	229.65	1,328,406.66	1,724,050.26
Total	3,719,287.47	1,802,228.18	371,126.21	48,100.79	1,581,789.21	2,555,709.16	6,996,196.98	17,074,437.99

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,629	1	235	83	2,424	3,573	5,724	15,669
Floating vs. Fixed	61,780	60,974	4,687	1,080	18,091	60,072	114,497	321,181
Overnight Index Swap	796	0	456	4	322	8	19,548	21,134
Total	66,205	60,975	5,378	1,167	20,837	63,653	139,769	357,984

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	613,951.29	243,932.74	324,059.89	172,826.58	25,772.35	14,267.24	8,366.36	1,403,176.45
Floating vs. Fixed	6,111,364.68	2,435,978.54	3,322,087.12	1,610,981.79	199,675.57	127,424.11	139,699.46	13,947,211.28
Overnight Index Swap	1,434,482.47	120,679.63	144,008.46	21,940.29	1,009.39	1,202.63	727.39	1,724,050.26
Total	8,159,798.45	2,800,590.91	3,790,155.47	1,805,748.65	226,457.32	142,893.97	148,793.22	17,074,437.99

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	3,256	2,547	4,504	3,413	763	647	539	15,669
Floating vs. Fixed	70,102	47,103	119,263	64,234	8,413	5,671	6,397	321,181
Overnight Index Swap	7,493	4,505	8,574	456	45	45	16	21,134
Total	80,851	54,155	132,341	68,103	9,221	6,363	6,952	357,984

Interest Rate Position

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27 September 2019

Foreign Exchange Rate

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AED	3.6726	UAE Dirham
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AMD	475.01	Armenian Dram
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CZK	23.649	Czech Koruna
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KGS	69.774	Som
KHR	4072.745	Riel
KMF	448.3	Comoro Franc
KPW	130	North Korean Won

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KYD	0.825 Cayman Islands Dollar
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LKR	181.65 Sri Lanka Rupee
LRD	207.26 Liberian Dollar
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LTL	2.8536 Lithuanian Litas
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LYD	1.4114 Libyan Dinar
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MRO	356 Ouguiya
MUR	36.25 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	727.93 Kwacha
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MXV	3.1271 Mexican Unidad de Inversion (UDI)
MYR	4.193 Malaysian Ringgit
MZN	61.2 Metical
NAD	14.98 Namibia Dollar
NGN	305.95 Naira
NIO	33.11 Cordoba Oro
NOK	9.0797 Norwegian Krone
NPR	113.41 Nepalese Rupee
NZD	1.5868 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.382 Nuevo Sol
PGK	3.3167 Kina
PHP	52.13 Philippine Peso
PKR	156.15 Pakistan Rupee

Interest Rate Position

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27 September 2019

PLN	4.0147 Zloty
PYG	6362 Guarani
QAR	3.6415 Qatari Rial
RON	4.3454 Leu
RSD	107.35 Serbian Dinar
RUB	64.2419 Russian Ruble
RWF	923.042 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	44.9952 Sudanese Pound
SEK	9.7635 Swedish Krona
SGD	1.3819 Singapore Dollar
SHP	0.8099 Saint Helena Pound
SLL	9350 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.4682 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	15.0048 Lilangeni
THB	30.64 Baht
TJS	9.686 Somoni
TMT	3.49 New Manat
TND	2.879 Tunisian Dinar
TOP	2.2217 Pa'anga
TRY	5.6617 Turkish Lira
TTD	6.728 Trinidad and Tobago Dollar
TWD	31.021 New Taiwan Dollar
TZS	2294 Tanzanian Shilling
UAH	24.08 Hryvnia
UGX	3675 Uganda Shilling
USD	1 US Dollar
UYU	36.86 Peso Uruguayo
UZS	9419.52 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23200 Dong
VUV	115.46 Vatu

Interest Rate Position

Positions as at:

27 September 2019

WST	2.5426 Tala
XAF	616.66 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	599.7 CFA Franc BCEAO
XPF	107.73 CFP Franc
YER	249.2 Yemeni Rial
ZAR	15.0157 Rand
ZMK	5185 Zambian Kwacha
ZWL	14.6735 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 23 September 2019 to

27 September 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	102,961.88	192,803.15	295,765.04
Total	102,961.88	192,803.15	295,765.04

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,857	23,613	35,470
Total	11,857	23,613	35,470

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	35,072.97	12,611.08	84,909.87	56,330.54	3,573.65	7,862.66	78,761.37	16,642.91	295,765.04
Total	35,072.97	12,611.08	84,909.87	56,330.54	3,573.65	7,862.66	78,761.37	16,642.91	295,765.04

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,669	2,756	9,585	9,013	742	1,649	8,183	875	35,470
Total	2,669	2,756	9,585	9,013	742	1,649	8,183	875	35,470

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	266,749.60	15,744.28	7,356.16	2,099.62	3,284.59	521.98	8.80	295,765.04
Total	266,749.60	15,744.28	7,356.16	2,099.62	3,284.59	521.98	8.80	295,765.04

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	33,979	691	343	134	260	62	2	35,470
Total	33,979	691	343	134	260	62	2	35,470

Interest Rate Turnover

Turnover for the period:

23 September 2019 to

27 September 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	40,822.74	678,324.35	719,147.09
Floating vs. Fixed	859,721.27	746,116.73	1,605,838.00
Overnight Index Swap	382,077.89	223,200.95	605,278.84
Total	1,282,621.90	1,647,642.03	2,930,263.93

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	692	2,563	3,255
Floating vs. Fixed	16,503	5,083	21,586
Overnight Index Swap	905	424	1,329
Total	18,100	8,070	26,170

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	95,233.77	0.00	31,693.39	1,361.06	26,840.38	20,970.02	543,048.47	719,147.09
Floating vs. Fixed	219,310.25	59,500.50	23,455.59	3,851.30	134,725.62	374,011.64	790,983.09	1,605,838.00
Overnight Index Swap	35,611.74	0.00	6,053.58	0.00	4,003.22	0.00	559,610.31	605,278.84
Total	350,155.76	59,500.50	61,202.56	5,212.36	165,569.22	394,981.67	1,893,641.86	2,930,263.93

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	716	0	307	66	276	481	1,409	3,255
Floating vs. Fixed	3,292	1,721	427	166	1,519	6,822	7,641	21,586
Overnight Index Swap	121	0	5	0	6	0	1,198	1,329
Total	4,128	1,721	739	232	1,801	7,303	10,247	26,170

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	549,426.09	82,371.58	60,195.30	18,345.58	6,214.69	994.23	1,599.61	719,147.09
Floating vs. Fixed	871,663.19	265,366.10	239,962.34	162,649.84	42,521.69	13,046.09	10,628.74	1,605,838.00
Overnight Index Swap	572,307.97	13,021.18	12,353.75	7,560.16	33.58	2.20	0.00	605,278.84
Total	1,993,397.26	360,758.86	312,511.39	188,555.58	48,769.97	14,042.52	12,228.36	2,930,263.93

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	441	349	826	629	331	206	474	3,255
Floating vs. Fixed	5,595	2,644	5,155	5,249	1,551	515	879	21,586
Overnight Index Swap	472	136	338	368	8	8	0	1,329
Total	6,508	3,129	6,319	6,245	1,889	728	1,353	26,170