

Foreign Exchange Position

Positions as at: 04 October 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	370,483.55	997,294.69	1,367,778.24
Total	370,483.55	997,294.69	1,367,778.24

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,015	105,713	146,728
Total	41,015	105,713	146,728

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	196,086.72	57,940.54	253,271.10	394,046.44	14,273.88	27,099.33	375,286.43	49,773.80	1,367,778.24
Total	196,086.72	57,940.54	253,271.10	394,046.44	14,273.88	27,099.33	375,286.43	49,773.80	1,367,778.24

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,239	11,142	34,000	38,437	2,921	6,534	35,869	5,586	146,728
Total	12,239	11,142	34,000	38,437	2,921	6,534	35,869	5,586	146,728

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	1,007,673.72	194,563.16	83,637.74	56,462.57	17,767.65	6,957.39	716.02	1,367,778.24
Total	1,007,673.72	194,563.16	83,637.74	56,462.57	17,767.65	6,957.39	716.02	1,367,778.24

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	124,596	10,496	5,401	3,395	1,923	814	103	146,728
Total	124,596	10,496	5,401	3,395	1,923	814	103	146,728

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.05	Afghani
ALL	111.57	Lek
AMD	475.15	Armenian Dram
ANG	1.7525	Netherlands Antillean Guilder
AOA	374.211	Kwanza
ARS	57.82	Argentine Peso
AUD	1.4908	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7832	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.25	Taka
BGN	1.7844	Bulgarian Lev

Foreign Exchange Position

Positions as at:

04 October 2019

BHD	0.3769	Bahraini Dinar
BIF	1846.2	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3839	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.1287	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.09	Ngultrum
BWP	11.0375	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3321	Canadian Dollar
CDF	1655	Congolese Franc
CHF	0.9967	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	724.18	Chilean Peso
CNY	7.1477	Yuan Renminbi
COP	3492.75	Colombian Peso
COU	0.0772	Unidad de Valor Real
CRC	578.85	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	100.53	Cape Verde Escudo
CZK	23.519	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.8112	Danish Krone
DOP	51.81	Dominican Peso
DZD	120.18	Algerian Dinar
EGP	16.3105	Egyptian Pound
ERN	15	Nakfa
ETB	29.0573	Ethiopian Birr
EUR	0.9124	Euro
FJD	2.1664	Fiji Dollar
FKP	0.8129	Falkland Islands Pound
GBP	0.8128	Pound Sterling
GEL	2.958	Lari
GHS	5.4	Cedi
GIP	0.8156	Gibraltar Pound
GMD	51.1	Dalasi
GNF	9235	Guinea Franc
GTQ	7.74	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8435	Hong Kong Dollar
HNL	24.5763	Lempira

Foreign Exchange Position

Positions as at:

04 October 2019

HRK	6.7631	Croatian Kuna
HTG	93.4295	Gourde
HUF	304.44	Forint
IDR	14190	Rupiah
ILS	3.4886	New Israeli Sheqel
INR	71.14	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.67	Iceland Krona
JMD	132.32	Jamaican Dollar
JOD	0.7059	Jordanian Dinar
JPY	107.17	Yen
KES	103.8	Kenyan Shilling
KGS	69.6651	Som
KHR	4032.25	Riel
KMF	448.68	Comoro Franc
KPW	130	North Korean Won
KRW	1204.37	Won
KWD	0.3041	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	388.03	Tenge
LAK	8815	Kip
LBP	1505.5	Lebanese Pound
LKR	181.7	Sri Lanka Rupee
LRD	208.44	Liberian Dollar
LSL	15.2812	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4088	Libyan Dinar
MAD	9.71	Moroccan Dirham
MDL	17.63	Moldovan Leu
MGA	3640.01	Malagasy Ariary
MKD	56.02	Denar
MMK	1531	Kyat
MNT	2640	Tugrik
MOP	8.05	Pataca
MRO	356	Ouguiya
MUR	36.33	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	725.01	Kwacha
MXN	19.7932	Mexican Peso
MXV	3.1463	Mexican Unidad de Inversion (UDI)
MYR	4.193	Malaysian Ringgit
MZN	61.4	Metical

Foreign Exchange Position

Positions as at:

04 October 2019

NAD	15.24	Namibia Dollar
NGN	306	Naira
NIO	33.23	Cordoba Oro
NOK	9.1291	Norwegian Krone
NPR	113.73	Nepalese Rupee
NZD	1.5946	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.3869	Nuevo Sol
PGK	3.3167	Kina
PHP	51.98	Philippine Peso
PKR	156	Pakistan Rupee
PLN	3.9758	Zloty
PYG	6397.94	Guarani
QAR	3.64	Qatari Rial
RON	4.328	Leu
RSD	107.08	Serbian Dinar
RUB	65.1112	Russian Ruble
RWF	923.7425	Rwanda Franc
SAR	3.7509	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.8706	Swedish Krona
SGD	1.3839	Singapore Dollar
SHP	0.8125	Saint Helena Pound
SLL	9305	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.4728	South Sudanese Pound
STD	21005	Dobra
SVC	8.7236	El Salvador Colon
SYR	435	Syrian Pound
SZL	15.2659	Lilangeni
THB	30.57	Baht
TJS	9.6871	Somoni
TMT	3.49	New Manat
TND	2.8502	Tunisian Dinar
TOP	2.2257	Pa'anga
TRY	5.6946	Turkish Lira
TTD	6.7007	Trinidad and Tobago Dollar
TWD	31.028	New Taiwan Dollar
TZS	2294	Tanzanian Shilling
UAH	24.61	Hryvnia

Foreign Exchange Position

Positions as at:

04 October 2019

UGX	3677	Uganda Shilling
USD	1	US Dollar
UYU	37	Peso Uruguayo
UZS	9413.28	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23200	Dong
VUV	115.93	Vatu
WST	2.5426	Tala
XAF	614.51	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	595.41	CFA Franc BCEAO
XPF	108.84	CFP Franc
YER	249.05	Yemeni Rial
ZAR	15.2852	Rand
ZMK	5185	Zambian Kwacha
ZWL	14.7881	Zimbabwe Dollar

Interest Rate Position

Positions as at:

04 October 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	859,790.97	559,623.66	1,419,414.64
Floating vs. Fixed	9,808,026.81	4,079,010.09	13,887,036.90
Overnight Index Swap	1,076,115.75	679,254.57	1,755,370.32
Total	11,743,933.54	5,317,888.32	17,061,821.85

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,312	4,798	16,109
Floating vs. Fixed	203,289	119,493	322,782
Overnight Index Swap	13,253	7,946	21,199
Total	227,853	132,237	360,090

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	322,970.24	13.16	29,393.97	6,506.50	224,859.70	144,590.81	691,080.25	1,419,414.64
Floating vs. Fixed	3,148,240.44	1,790,228.94	243,420.32	41,177.50	1,261,308.60	2,418,678.08	4,983,983.01	13,887,036.90
Overnight Index Swap	229,524.46	0.00	99,118.08	1,168.80	74,845.16	229.49	1,350,484.33	1,755,370.32
Total	3,700,735.14	1,790,242.11	371,932.37	48,852.80	1,561,013.45	2,563,498.38	7,025,547.60	17,061,821.85

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,760	1	201	109	2,463	3,596	5,979	16,109
Floating vs. Fixed	61,826	61,008	4,694	1,099	17,645	60,475	116,035	322,782
Overnight Index Swap	816	0	458	4	324	8	19,589	21,199
Total	66,402	61,009	5,353	1,212	20,432	64,079	141,603	360,090

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	619,625.68	252,205.24	326,479.13	172,989.64	25,470.96	14,316.71	8,327.27	1,419,414.64
Floating vs. Fixed	6,063,590.19	2,434,964.43	3,323,369.54	1,605,268.70	198,324.40	124,572.48	136,947.16	13,887,036.90
Overnight Index Swap	1,451,870.76	133,882.73	143,666.86	22,993.01	1,016.83	1,209.39	730.73	1,755,370.32
Total	8,135,086.63	2,821,052.39	3,793,515.53	1,801,251.36	224,812.19	140,098.59	146,005.17	17,061,821.85

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	3,300	2,601	4,608	3,528	811	675	586	16,109
Floating vs. Fixed	70,462	47,409	119,832	64,725	8,426	5,603	6,325	322,782
Overnight Index Swap	7,431	4,552	8,570	534	47	47	18	21,199
Total	81,193	54,562	133,010	68,787	9,284	6,325	6,929	360,090

Interest Rate Position

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Foreign Exchange Rate

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LVL	0.5078	Latvian Lats
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MAD	9.71	Moroccan Dirham
MDL	17.63	Moldovan Leu
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MZN	61.4	Metical
NAD	15.24	Namibia Dollar
NGN	306	Naira
NIO	33.23	Cordoba Oro
NOK	9.1291	Norwegian Krone
NPR	113.73	Nepalese Rupee
NZD	1.5946	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.3869	Nuevo Sol
PGK	3.3167	Kina
PHP	51.98	Philippine Peso
PKR	156	Pakistan Rupee

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04 October 2019

PLN	3.9758 Zloty
PYG	6397.94 Guarani
QAR	3.64 Qatari Rial
RON	4.328 Leu
RSD	107.08 Serbian Dinar
RUB	65.1112 Russian Ruble
RWF	923.7425 Rwanda Franc
SAR	3.7509 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.8706 Swedish Krona
SGD	1.3839 Singapore Dollar
SHP	0.8125 Saint Helena Pound
SLL	9305 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.4728 South Sudanese Pound
STD	21005 Dobra
SVC	8.7236 El Salvador Colon
SYP	435 Syrian Pound
SZL	15.2659 Lilangeni
THB	30.57 Baht
TJS	9.6871 Somoni
TMT	3.49 New Manat
TND	2.8502 Tunisian Dinar
TOP	2.2257 Pa'anga
TRY	5.6946 Turkish Lira
TTD	6.7007 Trinidad and Tobago Dollar
TWD	31.028 New Taiwan Dollar
TZS	2294 Tanzanian Shilling
UAH	24.61 Hryvnia
UGX	3677 Uganda Shilling
USD	1 US Dollar
UYU	37 Peso Uruguayo
UZS	9413.28 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23200 Dong
VUV	115.93 Vatu

Interest Rate Position

Positions as at:

04 October 2019

WST	2.5426 Tala
XAF	614.51 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	595.41 CFA Franc BCEAO
XPF	108.84 CFP Franc
YER	249.05 Yemeni Rial
ZAR	15.2852 Rand
ZMK	5185 Zambian Kwacha
ZWL	14.7881 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 30 September 2019 to

04 October 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,012.17	151,653.24	225,665.41
Total	74,012.17	151,653.24	225,665.41

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	9,629	20,071	29,699
Total	9,629	20,071	29,699

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	16,067.70	12,437.32	48,140.88	75,228.94	3,052.43	9,875.39	55,118.73	5,744.03	225,665.41
Total	16,067.70	12,437.32	48,140.88	75,228.94	3,052.43	9,875.39	55,118.73	5,744.03	225,665.41

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,166	2,784	7,558	8,740	645	1,784	6,364	660	29,699
Total	1,166	2,784	7,558	8,740	645	1,784	6,364	660	29,699

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	201,071.13	15,636.33	2,917.27	1,973.71	3,735.83	331.14	0.00	225,665.41
Total	201,071.13	15,636.33	2,917.27	1,973.71	3,735.83	331.14	0.00	225,665.41

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	28,368	739	178	130	258	27	0	29,699
Total	28,368	739	178	130	258	27	0	29,699

Interest Rate Turnover

Turnover for the period:

30 September 2019 to

04 October 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,149.11	482,087.67	491,236.78
Floating vs. Fixed	379,750.00	459,153.28	838,903.27
Overnight Index Swap	301,958.82	217,158.11	519,116.92
Total	690,857.93	1,158,399.05	1,849,256.98

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	115	2,604	2,719
Floating vs. Fixed	7,063	4,435	11,498
Overnight Index Swap	669	314	983
Total	7,847	7,353	15,199

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	54,694.27	0.00	16,079.16	885.75	18,677.75	3,556.89	397,342.98	491,236.78
Floating vs. Fixed	92,888.35	7,008.07	12,188.35	1,852.87	64,638.20	133,174.58	527,152.86	838,903.27
Overnight Index Swap	24,324.23	0.00	4,144.27	0.00	4,870.77	0.00	485,777.66	519,116.92
Total	171,906.84	7,008.07	32,411.78	2,738.61	88,186.71	136,731.47	1,410,273.49	1,849,256.98

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	733	0	124	60	274	90	1,439	2,719
Floating vs. Fixed	1,829	383	173	82	667	2,415	5,950	11,498
Overnight Index Swap	60	0	8	0	7	0	909	983
Total	2,621	383	305	142	947	2,505	8,297	15,199

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	381,644.58	62,588.30	34,900.34	9,131.45	1,951.41	344.61	676.10	491,236.78
Floating vs. Fixed	434,879.23	159,812.28	142,339.54	68,311.31	25,325.52	1,783.61	6,451.77	838,903.27
Overnight Index Swap	480,122.23	30,285.95	4,524.30	4,162.25	20.31	1.29	0.60	519,116.92
Total	1,296,646.04	252,686.53	181,764.18	81,605.01	27,297.24	2,129.51	7,128.47	1,849,256.98

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	292	290	624	616	299	180	419	2,719
Floating vs. Fixed	2,181	1,525	2,989	2,522	1,105	235	942	11,498
Overnight Index Swap	406	133	190	240	6	6	2	983
Total	2,879	1,948	3,802	3,377	1,410	421	1,363	15,199