

Foreign Exchange Position

Positions as at: 11 October 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	367,979.33	982,850.88	1,350,830.21
Total	367,979.33	982,850.88	1,350,830.21

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	40,615	107,208	147,823
Total	40,615	107,208	147,823

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	185,588.97	57,249.33	245,375.61	379,081.94	14,366.59	28,327.03	394,100.71	46,740.03	1,350,830.21
Total	185,588.97	57,249.33	245,375.61	379,081.94	14,366.59	28,327.03	394,100.71	46,740.03	1,350,830.21

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,375	11,302	33,401	38,342	3,043	6,622	38,193	5,545	147,823
Total	11,375	11,302	33,401	38,342	3,043	6,622	38,193	5,545	147,823

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	985,801.45	194,667.60	84,419.39	57,755.35	20,534.19	6,941.14	711.09	1,350,830.21
Total	985,801.45	194,667.60	84,419.39	57,755.35	20,534.19	6,941.14	711.09	1,350,830.21

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	125,465	10,555	5,453	3,463	1,969	816	102	147,823
Total	125,465	10,555	5,453	3,463	1,969	816	102	147,823

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.03	Afghani
ALL	111.62	Lek
AMD	475.65	Armenian Dram
ANG	1.7525	Netherlands Antillean Guilder
AOA	382.947	Kwanza
ARS	56	Argentine Peso
AUD	1.4863	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7804	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.25	Taka
BGN	1.7823	Bulgarian Lev

Foreign Exchange Position

Positions as at:

11 October 2019

BHD	0.377	Bahraini Dinar
BIF	1847.62	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3806	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.1089	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.062	Ngultrum
BWP	10.9769	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.333	Canadian Dollar
CDF	1655	Congolese Franc
CHF	0.9956	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	723.2	Chilean Peso
CNY	7.1316	Yuan Renminbi
COP	3464	Colombian Peso
COU	0.078	Unidad de Valor Real
CRC	579.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	100.38	Cape Verde Escudo
CZK	23.519	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.8074	Danish Krone
DOP	52.66	Dominican Peso
DZD	120.1751	Algerian Dinar
EGP	16.25	Egyptian Pound
ERN	15	Nakfa
ETB	29.1742	Ethiopian Birr
EUR	0.9113	Euro
FJD	2.1622	Fiji Dollar
FKP	0.8193	Falkland Islands Pound
GBP	0.8191	Pound Sterling
GEL	2.954	Lari
GHS	5.4	Cedi
GIP	0.8193	Gibraltar Pound
GMD	51.25	Dalasi
GNF	9248	Guinea Franc
GTQ	7.75	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8454	Hong Kong Dollar
HNL	24.5794	Lempira

Foreign Exchange Position

Positions as at:

11 October 2019

HRK	6.7657	Croatian Kuna
HTG	93.5322	Gourde
HUF	304.42	Forint
IDR	14165	Rupiah
ILS	3.5014	New Israeli Sheqel
INR	71.11	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.34	Iceland Krona
JMD	133	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.46	Yen
KES	103.6	Kenyan Shilling
KGS	69.844	Som
KHR	4075	Riel
KMF	447.12	Comoro Franc
KPW	130	North Korean Won
KRW	1197.5	Won
KWD	0.304	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	388.73	Tenge
LAK	8815	Kip
LBP	1505.5	Lebanese Pound
LKR	180.45	Sri Lanka Rupee
LRD	210	Liberian Dollar
LSL	15.157	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4124	Libyan Dinar
MAD	9.693	Moroccan Dirham
MDL	17.484	Moldovan Leu
MGA	3658	Malagasy Ariary
MKD	55.87	Denar
MMK	1508	Kyat
MNT	2629	Tugrik
MOP	8.076	Pataca
MRO	356	Ouguiya
MUR	36.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	720	Kwacha
MXN	19.5625	Mexican Peso
MXV	3.106	Mexican Unidad de Inversion (UDI)
MYR	4.1955	Malaysian Ringgit
MZN	61.45	Metical

Foreign Exchange Position

Positions as at:

11 October 2019

NAD	15.161 Namibia Dollar
NGN	306 Naira
NIO	33.15 Cordoba Oro
NOK	9.1721 Norwegian Krone
NPR	113.71 Nepalese Rupee
NZD	1.5886 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.365 Nuevo Sol
PGK	3.3167 Kina
PHP	51.75 Philippine Peso
PKR	156.01 Pakistan Rupee
PLN	3.9392 Zloty
PYG	6391 Guarani
QAR	3.64 Qatari Rial
RON	4.3254 Leu
RSD	106.84 Serbian Dinar
RUB	64.8765 Russian Ruble
RWF	924.514 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	44.95 Sudanese Pound
SEK	9.9586 Swedish Krona
SGD	1.3805 Singapore Dollar
SHP	0.8192 Saint Helena Pound
SLL	9475 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.4972 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYR	435 Syrian Pound
SZL	15.161 Lilangeni
THB	30.31 Baht
TJS	9.687 Somoni
TMT	3.49 New Manat
TND	2.8532 Tunisian Dinar
TOP	2.2212 Pa'anga
TRY	5.8679 Turkish Lira
TTD	6.7272 Trinidad and Tobago Dollar
TWD	30.752 New Taiwan Dollar
TZS	2290 Tanzanian Shilling
UAH	24.58 Hryvnia

Foreign Exchange Position

Positions as at:

11 October 2019

UGX	3690	Uganda Shilling
USD	1	US Dollar
UYU	37.2	Peso Uruguayo
UZS	9428	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23225	Dong
VUV	115	Vatu
WST	2.6062	Tala
XAF	597.14	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	593.98	CFA Franc BCEAO
XPF	108.7	CFP Franc
YER	249.85	Yemeni Rial
ZAR	15.1685	Rand
ZMK	5185	Zambian Kwacha
ZWL	14.8315	Zimbabwe Dollar

Interest Rate Position

Positions as at:

11 October 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	866,587.24	432,592.38	1,299,179.62
Floating vs. Fixed	8,889,954.79	4,075,466.88	12,965,421.67
Overnight Index Swap	1,095,000.32	715,078.40	1,810,078.71
Total	10,851,542.35	5,223,137.66	16,074,680.00

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,354	4,405	15,758
Floating vs. Fixed	204,669	119,811	324,480
Overnight Index Swap	13,227	7,929	21,156
Total	229,250	132,145	361,394

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	311,570.51	13.22	29,188.33	6,482.12	222,829.93	145,044.35	584,051.16	1,299,179.62
Floating vs. Fixed	2,190,372.77	1,809,001.39	245,759.77	41,944.37	1,254,099.91	2,395,707.06	5,028,536.40	12,965,421.67
Overnight Index Swap	237,746.52	0.00	102,306.62	3,671.44	75,409.00	229.54	1,390,715.59	1,810,078.71
Total	2,739,689.79	1,809,014.61	377,254.71	52,097.93	1,552,338.84	2,540,980.96	7,003,303.16	16,074,680.00

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,636	1	201	81	2,433	3,634	5,772	15,758
Floating vs. Fixed	62,355	61,581	4,730	1,103	17,754	60,619	116,339	324,480
Overnight Index Swap	843	0	459	5	328	8	19,513	21,156
Total	66,834	61,582	5,390	1,189	20,515	64,261	141,624	361,394

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	512,553.75	238,335.10	326,419.88	172,453.49	26,587.23	14,398.58	8,431.57	1,299,179.62
Floating vs. Fixed	5,435,979.50	2,223,064.32	3,241,972.53	1,598,230.90	202,503.45	126,066.79	137,604.19	12,965,421.67
Overnight Index Swap	1,507,799.39	130,930.81	144,437.17	23,964.55	1,011.24	1,203.22	732.33	1,810,078.71
Total	7,456,332.65	2,592,330.23	3,712,829.58	1,794,648.94	230,101.93	141,668.59	146,768.09	16,074,680.00

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	3,293	2,550	4,531	3,424	782	647	531	15,758
Floating vs. Fixed	70,462	47,492	120,851	65,220	8,481	5,666	6,309	324,480
Overnight Index Swap	7,410	4,526	8,565	548	44	45	18	21,156
Total	81,165	54,568	133,947	69,192	9,307	6,358	6,858	361,394

Interest Rate Position

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Foreign Exchange Rate

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CZK	23.519	Czech Koruna
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KGS	69.844	Som
KHR	4075	Riel
KMF	447.12	Comoro Franc
KPW	130	North Korean Won

Interest Rate Position

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11 October 2019

KRW	1197.5 Won
KWD	0.304 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	388.73 Tenge
LAK	8815 Kip
LBP	1505.5 Lebanese Pound
LKR	180.45 Sri Lanka Rupee
LRD	210 Liberian Dollar
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LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
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MUR	36.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	720 Kwacha
MXN	19.5625 Mexican Peso
MXV	3.106 Mexican Unidad de Inversion (UDI)
MYR	4.1955 Malaysian Ringgit
MZN	61.45 Metical
NAD	15.161 Namibia Dollar
NGN	306 Naira
NIO	33.15 Cordoba Oro
NOK	9.1721 Norwegian Krone
NPR	113.71 Nepalese Rupee
NZD	1.5886 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.365 Nuevo Sol
PGK	3.3167 Kina
PHP	51.75 Philippine Peso
PKR	156.01 Pakistan Rupee

Interest Rate Position

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11 October 2019

PLN	3.9392 Zloty
PYG	6391 Guarani
QAR	3.64 Qatari Rial
RON	4.3254 Leu
RSD	106.84 Serbian Dinar
RUB	64.8765 Russian Ruble
RWF	924.514 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	44.95 Sudanese Pound
SEK	9.9586 Swedish Krona
SGD	1.3805 Singapore Dollar
SHP	0.8192 Saint Helena Pound
SLL	9475 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.4972 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	15.161 Lilangeni
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TJS	9.687 Somoni
TMT	3.49 New Manat
TND	2.8532 Tunisian Dinar
TOP	2.2212 Pa'anga
TRY	5.8679 Turkish Lira
TTD	6.7272 Trinidad and Tobago Dollar
TWD	30.752 New Taiwan Dollar
TZS	2290 Tanzanian Shilling
UAH	24.58 Hryvnia
UGX	3690 Uganda Shilling
USD	1 US Dollar
UYU	37.2 Peso Uruguayo
UZS	9428 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23225 Dong
VUV	115 Vatu

Interest Rate Position

Positions as at:

11 October 2019

WST	2.6062 Tala
XAF	597.14 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	593.98 CFA Franc BCEAO
XPF	108.7 CFP Franc
YER	249.85 Yemeni Rial
ZAR	15.1685 Rand
ZMK	5185 Zambian Kwacha
ZWL	14.8315 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

08 October 2019 to

11 October 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	78,424.70	143,403.47	221,828.17
Total	78,424.70	143,403.47	221,828.17

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	9,965	20,483	30,447
Total	9,965	20,483	30,447

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	28,641.83	12,502.80	38,987.38	44,736.66	2,726.80	5,769.15	77,932.67	10,530.89	221,828.17
Total	28,641.83	12,502.80	38,987.38	44,736.66	2,726.80	5,769.15	77,932.67	10,530.89	221,828.17

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,977	2,825	5,793	8,862	595	1,298	8,403	695	30,447
Total	1,977	2,825	5,793	8,862	595	1,298	8,403	695	30,447

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	186,520.39	18,804.66	4,823.11	3,233.98	8,341.45	104.58	0.00	221,828.17
Total	186,520.39	18,804.66	4,823.11	3,233.98	8,341.45	104.58	0.00	221,828.17

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	28,949	820	219	176	265	19	0	30,447
Total	28,949	820	219	176	265	19	0	30,447

Interest Rate Turnover

Turnover for the period:

08 October 2019 to

11 October 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,511.59	265,678.26	281,189.85
Floating vs. Fixed	267,699.43	386,567.60	654,267.03
Overnight Index Swap	142,103.30	160,068.65	302,171.95
Total	425,314.32	812,314.50	1,237,628.82

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	115	1,709	1,823
Floating vs. Fixed	6,248	3,845	10,093
Overnight Index Swap	498	181	679
Total	6,860	5,734	12,594

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	40,950.77	0.00	13,927.54	796.31	15,524.70	3,193.60	206,796.93	281,189.85
Floating vs. Fixed	85,029.27	51,059.49	10,055.34	1,125.80	24,612.46	74,125.53	408,259.13	654,267.03
Overnight Index Swap	26,660.75	0.00	2,752.09	0.00	1,343.09	0.00	271,416.02	302,171.95
Total	152,640.79	51,059.49	26,734.97	1,922.11	41,480.25	77,319.13	886,472.08	1,237,628.82

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	481	0	86	32	157	134	934	1,823
Floating vs. Fixed	1,860	1,485	149	41	401	1,639	4,520	10,093
Overnight Index Swap	69	0	1	0	5	0	604	679
Total	2,409	1,485	236	73	563	1,773	6,057	12,594

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	205,914.72	36,231.10	28,231.02	6,396.41	2,901.95	537.97	976.67	281,189.85
Floating vs. Fixed	329,421.96	120,692.47	115,992.06	59,605.43	19,720.48	4,525.77	4,308.85	654,267.03
Overnight Index Swap	273,923.46	18,321.33	4,774.95	5,124.93	25.69	1.58	0.00	302,171.95
Total	809,260.15	175,244.91	148,998.03	71,126.77	22,648.12	5,065.31	5,285.52	1,237,628.82

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	202	202	431	378	211	119	281	1,823
Floating vs. Fixed	1,559	1,402	3,039	2,691	707	236	460	10,093
Overnight Index Swap	217	118	189	148	4	4	0	679
Total	1,977	1,721	3,659	3,217	922	359	741	12,594