

Foreign Exchange Position

Positions as at: 18 October 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	372,242.21	987,047.86	1,359,290.08
Total	372,242.21	987,047.86	1,359,290.08

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	39,862	106,492	146,354
Total	39,862	106,492	146,354

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	183,660.62	57,118.51	238,717.65	384,319.28	15,025.80	28,106.09	402,461.99	49,880.14	1,359,290.08
Total	183,660.62	57,118.51	238,717.65	384,319.28	15,025.80	28,106.09	402,461.99	49,880.14	1,359,290.08

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,097	11,200	31,914	39,436	3,309	6,443	37,332	5,623	146,354
Total	11,097	11,200	31,914	39,436	3,309	6,443	37,332	5,623	146,354

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	1,009,625.26	178,447.40	82,945.46	60,031.43	20,395.80	7,146.33	698.39	1,359,290.08
Total	1,009,625.26	178,447.40	82,945.46	60,031.43	20,395.80	7,146.33	698.39	1,359,290.08

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	124,505	10,089	5,258	3,602	1,987	816	97	146,354
Total	124,505	10,089	5,258	3,602	1,987	816	97	146,354

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.06	Afghani
ALL	111.43	Lek
AMD	475	Armenian Dram
ANG	1.7525	Netherlands Antillean Guilder
AOA	409.712	Kwanza
ARS	56	Argentine Peso
AUD	1.4791	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7631	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.5	Taka
BGN	1.7661	Bulgarian Lev

Foreign Exchange Position

Positions as at:

18 October 2019

BHD	0.3769	Bahraini Dinar
BIF	1848.23	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3697	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.1505	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.43	Ngultrum
BWP	10.8932	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3201	Canadian Dollar
CDF	1655	Congolese Franc
CHF	0.9948	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	716.3	Chilean Peso
CNY	7.092	Yuan Renminbi
COP	3456.5	Colombian Peso
COU	0.0781	Unidad de Valor Real
CRC	577.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.4	Cape Verde Escudo
CZK	23.248	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.747	Danish Krone
DOP	52.71	Dominican Peso
DZD	119.7184	Algerian Dinar
EGP	16.18	Egyptian Pound
ERN	15	Nakfa
ETB	29.48	Ethiopian Birr
EUR	0.903	Euro
FJD	2.1983	Fiji Dollar
FKP	0.784	Falkland Islands Pound
GBP	0.7792	Pound Sterling
GEL	2.959	Lari
GHS	5.4	Cedi
GIP	0.784	Gibraltar Pound
GMD	51.25	Dalasi
GNF	9245	Guinea Franc
GTQ	7.75	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8445	Hong Kong Dollar
HNL	24.5937	Lempira

Foreign Exchange Position

Positions as at:

18 October 2019

HRK	6.7127	Croatian Kuna
HTG	92.4452	Gourde
HUF	300.14	Forint
IDR	14164	Rupiah
ILS	3.5292	New Israeli Sheqel
INR	71.3511	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.75	Iceland Krona
JMD	133	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.75	Yen
KES	103.6	Kenyan Shilling
KGS	69.839	Som
KHR	4053	Riel
KMF	445.95	Comoro Franc
KPW	130	North Korean Won
KRW	1185.51	Won
KWD	0.3034	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	389.97	Tenge
LAK	8805	Kip
LBP	1505.7	Lebanese Pound
LKR	181.9	Sri Lanka Rupee
LRD	210	Liberian Dollar
LSL	14.932	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4057	Libyan Dinar
MAD	9.629	Moroccan Dirham
MDL	17.355	Moldovan Leu
MGA	3637.45	Malagasy Ariary
MKD	55.63	Denar
MMK	1530	Kyat
MNT	2650	Tugrik
MOP	8.08	Pataca
MRO	356	Ouguiya
MUR	36.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	720	Kwacha
MXN	19.2015	Mexican Peso
MXV	3.0545	Mexican Unidad de Inversion (UDI)
MYR	4.1935	Malaysian Ringgit
MZN	61.65	Metical

Foreign Exchange Position

Positions as at:

18 October 2019

NAD	14.939	Namibia Dollar
NGN	305.95	Naira
NIO	33.15	Cordoba Oro
NOK	9.1755	Norwegian Krone
NPR	114.3	Nepalese Rupee
NZD	1.5888	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.361	Nuevo Sol
PGK	3.3167	Kina
PHP	51.51	Philippine Peso
PKR	155.75	Pakistan Rupee
PLN	3.8676	Zloty
PYG	6460.48	Guarani
QAR	3.6605	Qatari Rial
RON	4.2912	Leu
RSD	105.91	Serbian Dinar
RUB	64.1055	Russian Ruble
RWF	925.601	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	7.8927	Solomon Islands Dollar
SCR	13.59	Seychelles Rupee
SDG	44.9952	Sudanese Pound
SEK	9.7749	Swedish Krona
SGD	1.37	Singapore Dollar
SHP	0.7816	Saint Helena Pound
SLL	9411.59	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.4612	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.939	Lilangeni
THB	30.36	Baht
TJS	9.6905	Somoni
TMT	3.49	New Manat
TND	2.8355	Tunisian Dinar
TOP	2.2227	Pa'anga
TRY	5.886	Turkish Lira
TTD	6.7405	Trinidad and Tobago Dollar
TWD	30.679	New Taiwan Dollar
TZS	2296	Tanzanian Shilling
UAH	24.75	Hryvnia

Foreign Exchange Position

Positions as at:

18 October 2019

UGX	3687	Uganda Shilling
USD	1	US Dollar
UYU	37.3	Peso Uruguayo
UZS	9450.24	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23202	Dong
VUV	115	Vatu
WST	2.6062	Tala
XAF	586.42	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	591.48	CFA Franc BCEAO
XPF	108.2	CFP Franc
YER	249.25	Yemeni Rial
ZAR	14.936	Rand
ZMK	5185	Zambian Kwacha
ZWL	14.9131	Zimbabwe Dollar

Interest Rate Position

Positions as at:

18 October 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	870,326.66	460,111.48	1,330,438.13
Floating vs. Fixed	9,058,376.11	4,122,178.05	13,180,554.15
Overnight Index Swap	1,031,549.70	716,650.12	1,748,199.82
Total	10,960,252.46	5,298,939.64	16,259,192.10

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,408	4,414	15,821
Floating vs. Fixed	206,329	120,043	326,371
Overnight Index Swap	13,144	7,944	21,088
Total	230,880	132,400	363,280

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	315,504.80	13.29	29,549.08	7,116.15	226,415.03	146,090.60	605,749.18	1,330,438.13
Floating vs. Fixed	2,170,980.29	1,827,633.52	249,856.98	42,072.49	1,328,412.80	2,397,216.24	5,164,381.83	13,180,554.15
Overnight Index Swap	218,034.60	0.00	98,276.40	3,803.02	73,277.09	229.46	1,354,579.24	1,748,199.82
Total	2,704,519.69	1,827,646.81	377,682.47	52,991.65	1,628,104.92	2,543,536.31	7,124,710.26	16,259,192.10

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,644	1	238	82	2,435	3,648	5,773	15,821
Floating vs. Fixed	62,380	62,029	4,774	1,068	17,588	60,933	117,599	326,371
Overnight Index Swap	797	0	459	5	329	8	19,490	21,088
Total	66,821	62,030	5,471	1,155	20,352	64,589	142,862	363,280

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	540,933.76	240,023.78	326,441.36	174,628.07	25,631.96	14,371.62	8,407.59	1,330,438.13
Floating vs. Fixed	5,501,524.38	2,256,605.15	3,316,700.07	1,633,943.11	204,204.96	129,564.59	138,011.89	13,180,554.15
Overnight Index Swap	1,452,526.95	124,538.21	144,766.65	23,423.99	1,007.34	1,198.95	737.73	1,748,199.82
Total	7,494,985.08	2,621,167.14	3,787,908.08	1,831,995.17	230,844.26	145,135.16	147,157.21	16,259,192.10

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	3,310	2,551	4,567	3,441	770	651	531	15,821
Floating vs. Fixed	70,549	47,762	121,771	65,702	8,565	5,684	6,340	326,371
Overnight Index Swap	7,358	4,504	8,571	544	46	47	18	21,088
Total	81,217	54,817	134,909	69,687	9,381	6,382	6,889	363,280

Interest Rate Position

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Foreign Exchange Rate

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KGS	69.839 Som
KHR	4053 Riel
KMF	445.95 Comoro Franc
KPW	130 North Korean Won

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KRW	1185.51	Won
KWD	0.3034	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
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LAK	8805	Kip
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
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NOK	9.1755	Norwegian Krone
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NZD	1.5888	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.361	Nuevo Sol
PGK	3.3167	Kina
PHP	51.51	Philippine Peso
PKR	155.75	Pakistan Rupee

Interest Rate Position

Positions as at:

18 October 2019

PLN	3.8676 Zloty
PYG	6460.48 Guarani
QAR	3.6605 Qatari Rial
RON	4.2912 Leu
RSD	105.91 Serbian Dinar
RUB	64.1055 Russian Ruble
RWF	925.601 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.8927 Solomon Islands Dollar
SCR	13.59 Seychelles Rupee
SDG	44.9952 Sudanese Pound
SEK	9.7749 Swedish Krona
SGD	1.37 Singapore Dollar
SHP	0.7816 Saint Helena Pound
SLL	9411.59 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.4612 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.939 Lilangeni
THB	30.36 Baht
TJS	9.6905 Somoni
TMT	3.49 New Manat
TND	2.8355 Tunisian Dinar
TOP	2.2227 Pa'anga
TRY	5.886 Turkish Lira
TTD	6.7405 Trinidad and Tobago Dollar
TWD	30.679 New Taiwan Dollar
TZS	2296 Tanzanian Shilling
UAH	24.75 Hryvnia
UGX	3687 Uganda Shilling
USD	1 US Dollar
UYU	37.3 Peso Uruguayo
UZS	9450.24 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23202 Dong
VUV	115 Vatu

Interest Rate Position

Positions as at:

18 October 2019

WST	2.6062 Tala
XAF	586.42 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	591.48 CFA Franc BCEAO
XPF	108.2 CFP Franc
YER	249.25 Yemeni Rial
ZAR	14.936 Rand
ZMK	5185 Zambian Kwacha
ZWL	14.9131 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

14 October 2019 to

18 October 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	104,295.86	182,610.36	286,906.22
Total	104,295.86	182,610.36	286,906.22

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,426	25,573	37,999
Total	12,426	25,573	37,999

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	31,072.44	14,078.63	42,642.93	68,347.89	3,933.12	6,825.20	108,774.97	11,231.04	286,906.22
Total	31,072.44	14,078.63	42,642.93	68,347.89	3,933.12	6,825.20	108,774.97	11,231.04	286,906.22

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,941	2,884	7,530	10,701	928	1,867	11,486	663	37,999
Total	1,941	2,884	7,530	10,701	928	1,867	11,486	663	37,999

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	246,033.47	21,591.83	9,561.18	2,680.58	6,587.16	452.00	0.00	286,906.22
Total	246,033.47	21,591.83	9,561.18	2,680.58	6,587.16	452.00	0.00	286,906.22

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	36,061	1,066	391	132	329	21	0	37,999
Total	36,061	1,066	391	132	329	21	0	37,999

Interest Rate Turnover

Turnover for the period:

14 October 2019 to

18 October 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,340.80	402,096.60	416,437.40
Floating vs. Fixed	651,588.21	437,308.53	1,088,896.73
Overnight Index Swap	169,722.52	102,123.89	271,846.41
Total	835,651.52	941,529.02	1,777,180.54

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	172	2,273	2,445
Floating vs. Fixed	9,699	4,055	13,754
Overnight Index Swap	447	263	710
Total	10,318	6,591	16,909

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	63,038.55	0.00	15,095.07	839.82	27,410.29	4,920.56	305,133.12	416,437.40
Floating vs. Fixed	108,475.88	41,078.80	10,434.74	837.52	260,411.71	95,301.18	572,356.91	1,088,896.73
Overnight Index Swap	14,607.05	0.00	1,899.54	0.00	1,432.81	0.00	253,907.02	271,846.41
Total	186,121.48	41,078.80	27,429.34	1,677.34	289,254.80	100,221.74	1,131,397.04	1,777,180.54

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	698	0	159	32	182	136	1,239	2,445
Floating vs. Fixed	1,739	1,536	176	51	1,953	1,902	6,399	13,754
Overnight Index Swap	44	0	5	0	12	0	650	710
Total	2,481	1,536	340	83	2,146	2,038	8,287	16,909

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	324,936.13	49,157.17	29,895.34	8,894.67	2,127.91	410.78	1,015.40	416,437.40
Floating vs. Fixed	448,791.91	184,307.19	261,613.44	151,619.00	25,894.08	10,279.55	6,391.56	1,088,896.73
Overnight Index Swap	254,167.65	10,109.27	4,744.21	2,799.96	23.85	1.48	0.00	271,846.41
Total	1,027,895.68	243,573.63	296,253.00	163,313.64	28,045.84	10,691.81	7,406.95	1,777,180.54

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	258	282	573	532	260	159	381	2,445
Floating vs. Fixed	1,918	1,526	4,145	3,858	1,143	496	670	13,754
Overnight Index Swap	262	91	209	133	8	8	0	710
Total	2,438	1,899	4,927	4,523	1,411	663	1,051	16,909