

## Foreign Exchange Position

Positions as at:

19 July 2019

### *By Product and Intention to Clear*

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total               |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward      | 368,592.69        | 1,020,032.02          | 1,388,624.71        |
| <b>Total</b>                 | <b>368,592.69</b> | <b>1,020,032.02</b>   | <b>1,388,624.71</b> |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total          |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward      | 47,232            | 107,045               | 154,277        |
| <b>Total</b>                 | <b>47,232</b>     | <b>107,045</b>        | <b>154,277</b> |

### *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      | 186,479.08        | 63,846.78        | 255,552.32        | 398,392.58        | 14,401.00        | 32,285.23        | 381,967.25        | 55,700.46        | 1,388,624.71        |
| <b>Total</b>                 | <b>186,479.08</b> | <b>63,846.78</b> | <b>255,552.32</b> | <b>398,392.58</b> | <b>14,401.00</b> | <b>32,285.23</b> | <b>381,967.25</b> | <b>55,700.46</b> | <b>1,388,624.71</b> |

| Number of Outstanding Trades | USD/CNY       | USD/IDR       | USD/INR       | USD/KRW       | USD/MYR      | USD/PHP      | USD/TWD       | Others       | Total          |
|------------------------------|---------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward      | 10,985        | 13,471        | 30,148        | 41,823        | 3,367        | 7,193        | 42,162        | 5,128        | 154,277        |
| <b>Total</b>                 | <b>10,985</b> | <b>13,471</b> | <b>30,148</b> | <b>41,823</b> | <b>3,367</b> | <b>7,193</b> | <b>42,162</b> | <b>5,128</b> | <b>154,277</b> |

### *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      | 1,038,590.94        | 178,750.37        | 89,855.07        | 57,519.64        | 16,861.98        | 6,407.05        | 639.67        | 1,388,624.71        |
| <b>Total</b>                 | <b>1,038,590.94</b> | <b>178,750.37</b> | <b>89,855.07</b> | <b>57,519.64</b> | <b>16,861.98</b> | <b>6,407.05</b> | <b>639.67</b> | <b>1,388,624.71</b> |

| 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      | 132,313        | 10,501        | 5,151        | 3,748         | 1,707        | 777         | 80        | 154,277        |
| <b>Total</b>                 | <b>132,313</b> | <b>10,501</b> | <b>5,151</b> | <b>3,748</b>  | <b>1,707</b> | <b>777</b>  | <b>80</b> | <b>154,277</b> |

### *Foreign Exchange Rate*

| Currency Code | Exchange Rate | Description                   |
|---------------|---------------|-------------------------------|
| AED           | 3.6728        | UAE Dirham                    |
| AFN           | 79.95         | Afghani                       |
| ALL           | 108.5         | Lek                           |
| AMD           | 475.44        | Armenian Dram                 |
| ANG           | 1.77          | Netherlands Antillean Guilder |
| AOA           | 344.47        | Kwanza                        |
| ARS           | 42.45         | Argentine Peso                |
| AUD           | 1.4263        | Australian Dollar             |
| AWG           | 1.78          | Aruban Florin                 |
| AZN           | 1.693         | Azerbaijani Manat             |
| BAM           | 1.7408        | Convertible Mark              |
| BBD           | 1.9981        | Barbados Dollar               |
| BDT           | 84.41         | Taka                          |
| BGN           | 1.7423        | Bulgarian Lev                 |

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|     |          |                        |
|-----|----------|------------------------|
| BHD | 0.3765   | Bahraini Dinar         |
| BIF | 1828.15  | Burundi Franc          |
| BMD | 1        | Bermudian Dollar       |
| BND | 1.3608   | Brunei Dollar          |
| BOB | 6.85     | Boliviano              |
| BRL | 3.7632   | Brazilian Real         |
| BSD | 1        | Bahamian Dollar        |
| BTN | 68.7975  | Ngultrum               |
| BWP | 10.5485  | Pula                   |
| BYR | 19560    | Belarussian Ruble      |
| BZD | 1.9982   | Belize Dollar          |
| CAD | 1.3047   | Canadian Dollar        |
| CDF | 1640     | Congolese Franc        |
| CHF | 0.9873   | Swiss Franc            |
| CLF | 24948.04 | Unidades de fomento    |
| CLP | 681.99   | Chilean Peso           |
| CNY | 6.8731   | Yuan Renminbi          |
| COP | 3180.51  | Colombian Peso         |
| COU | 0.084    | Unidad de Valor Real   |
| CRC | 573.25   | Costa Rican Colon      |
| CUC | 1        | Peso Convertible       |
| CUP | 1        | Cuban Peso             |
| CVE | 98.14    | Cape Verde Escudo      |
| CZK | 22.806   | Czech Koruna           |
| DJF | 177.5    | Djibouti Franc         |
| DKK | 6.6525   | Danish Krone           |
| DOP | 50.95    | Dominican Peso         |
| DZD | 119.1172 | Algerian Dinar         |
| EGP | 16.57    | Egyptian Pound         |
| ERN | 15       | Nakfa                  |
| ETB | 28.6832  | Ethiopian Birr         |
| EUR | 0.8909   | Euro                   |
| FJD | 2.1044   | Fiji Dollar            |
| FKP | 0.8042   | Falkland Islands Pound |
| GBP | 0.8042   | Pound Sterling         |
| GEL | 2.84     | Lari                   |
| GHS | 5.3097   | Cedi                   |
| GIP | 0.8072   | Gibraltar Pound        |
| GMD | 50.15    | Dalasi                 |
| GNF | 9115.88  | Guinea Franc           |
| GTQ | 7.655    | Quetzal                |
| GYD | 207.77   | Guyana Dollar          |
| HKD | 7.8132   | Hong Kong Dollar       |
| HNL | 24.448   | Lempira                |

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|     |          |                                   |
|-----|----------|-----------------------------------|
| HRK | 6.582    | Croatian Kuna                     |
| HTG | 93.4405  | Gourde                            |
| HUF | 290.74   | Forint                            |
| IDR | 13975    | Rupiah                            |
| ILS | 3.5393   | New Israeli Sheqel                |
| INR | 68.8296  | Indian Rupee                      |
| IQD | 1186.43  | Iraqi Dinar                       |
| IRR | 42000    | Iranian Rial                      |
| ISK | 125.75   | Iceland Krona                     |
| JMD | 132.67   | Jamaican Dollar                   |
| JOD | 0.708    | Jordanian Dinar                   |
| JPY | 107.94   | Yen                               |
| KES | 103      | Kenyan Shilling                   |
| KGS | 69.49    | Som                               |
| KHR | 4068.927 | Riel                              |
| KMF | 431.55   | Comoro Franc                      |
| KPW | 130      | North Korean Won                  |
| KRW | 1179.62  | Won                               |
| KWD | 0.3042   | Kuwaiti Dinar                     |
| KYD | 0.825    | Cayman Islands Dollar             |
| KZT | 383.76   | Tenge                             |
| LAK | 8708     | Kip                               |
| LBP | 1504.49  | Lebanese Pound                    |
| LKR | 175.6    | Sri Lanka Rupee                   |
| LRD | 200.2    | Liberian Dollar                   |
| LSL | 14.0002  | Loti                              |
| LTL | 2.8536   | Lithuanian Litas                  |
| LVL | 0.5078   | Latvian Lats                      |
| LYD | 1.3937   | Libyan Dinar                      |
| MAD | 9.5614   | Moroccan Dirham                   |
| MDL | 17.5025  | Moldovan Leu                      |
| MGA | 3610     | Malagasy Ariary                   |
| MKD | 54.38    | Denar                             |
| MMK | 1511     | Kyat                              |
| MNT | 2640     | Tugrik                            |
| MOP | 8.048    | Pataca                            |
| MRO | 356      | Ouguiya                           |
| MUR | 35.77    | Mauritius Rupee                   |
| MVR | 15.42    | Rufiyaa                           |
| MWK | 760.37   | Kwacha                            |
| MXN | 19.0624  | Mexican Peso                      |
| MXV | 3.0431   | Mexican Unidad de Inversion (UDI) |
| MYR | 4.1125   | Malaysian Ringgit                 |
| MZN | 61.1     | Metical                           |

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|     |          |                            |
|-----|----------|----------------------------|
| NAD | 14.007   | Namibia Dollar             |
| NGN | 305.9    | Naira                      |
| NIO | 32.98    | Cordoba Oro                |
| NOK | 8,5889   | Norwegian Krone            |
| NPR | 110.1    | Nepalese Rupee             |
| NZD | 1.485    | New Zealand Dollar         |
| OMR | 0,3848   | Rial Omani                 |
| PAB | 1        | Balboa                     |
| PEN | 3,2842   | Nuevo Sol                  |
| PGK | 3,3113   | Kina                       |
| PHP | 51.05    | Philippine Peso            |
| PKR | 159.25   | Pakistan Rupee             |
| PLN | 3,7971   | Zloty                      |
| PYG | 6005     | Guarani                    |
| QAR | 3.64     | Qatari Rial                |
| RON | 4,2137   | Leu                        |
| RSD | 104,8    | Serbian Dinar              |
| RUB | 62,8364  | Russian Ruble              |
| RWF | 913,7841 | Rwanda Franc               |
| SAR | 3,7503   | Saudi Riyal                |
| SBD | 7,7519   | Solomon Islands Dollar     |
| SCR | 13,54    | Seychelles Rupee           |
| SDG | 45,0002  | Sudanese Pound             |
| SEK | 9,3653   | Swedish Krona              |
| SGD | 1,3608   | Singapore Dollar           |
| SHP | 0,8036   | Saint Helena Pound         |
| SLL | 9150     | Leone                      |
| SOS | 575      | Somali Shilling            |
| SRD | 7,43     | Surinam Dollar             |
| SSP | 157,645  | South Sudanese Pound       |
| STD | 21005    | Dobra                      |
| SVC | 8,7411   | El Salvador Colon          |
| SYR | 515      | Syrian Pound               |
| SZL | 14,007   | Lilangeni                  |
| THB | 30,86    | Baht                       |
| TJS | 9,4357   | Somoni                     |
| TMT | 3,49     | New Manat                  |
| TND | 2,8734   | Tunisian Dinar             |
| TOP | 2,1749   | Pa'anga                    |
| TRY | 5,6806   | Turkish Lira               |
| TTD | 6,7217   | Trinidad and Tobago Dollar |
| TWD | 31,045   | New Taiwan Dollar          |
| TZS | 2295     | Tanzanian Shilling         |
| UAH | 25,8596  | Hryvnia                    |

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|     |             |                       |
|-----|-------------|-----------------------|
| UGX | 3684.31     | Uganda Shilling       |
| USD | 1           | US Dollar             |
| UYU | 35.08       | Peso Uruguayo         |
| UZS | 8551.44     | Uzbekistan Sum        |
| VEF | 248209.9219 | Bolivar Fuerte        |
| VND | 23200       | Dong                  |
| VUV | 112.34      | Vatu                  |
| WST | 2.54        | Tala                  |
| XAF | 584.41      | CFA Franc BEAC        |
| XCD | 2.7         | East Caribbean Dollar |
| XOF | 578.87      | CFA Franc BCEAO       |
| XPF | 105.76      | CFP Franc             |
| YER | 249.75      | Yemeni Rial           |
| ZAR | 14.0066     | Rand                  |
| ZMK | 5185        | Zambian Kwacha        |
| ZWL | 8.6162      | Zimbabwe Dollar       |

## Interest Rate Position

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### *By Product and Intention to Clear*

| Outstanding Notional (US\$m) | Intended to Clear    | Not Intended to Clear | Total                |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap                   | 825,317.48           | 465,495.14            | 1,290,812.61         |
| Floating vs. Fixed           | 9,475,947.46         | 4,170,114.16          | 13,646,061.62        |
| Overnight Index Swap         | 1,770,179.87         | 919,423.89            | 2,689,603.75         |
| <b>Total</b>                 | <b>12,071,444.81</b> | <b>5,555,033.19</b>   | <b>17,626,477.99</b> |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total          |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap                   | 10,640            | 4,247                 | 14,887         |
| Floating vs. Fixed           | 207,308           | 118,571               | 325,878        |
| Overnight Index Swap         | 13,481            | 7,891                 | 21,372         |
| <b>Total</b>                 | <b>231,428</b>    | <b>130,709</b>        | <b>362,137</b> |

### *By Product and Currency*

| Outstanding Notional (US\$m) | USD                 | CNY                 | EUR               | GBP              | JPY                 | HKD                 | Others              | Total                |
|------------------------------|---------------------|---------------------|-------------------|------------------|---------------------|---------------------|---------------------|----------------------|
| Basis Swap                   | 316,361.97          | 0.00                | 29,382.81         | 6,065.64         | 200,228.66          | 130,469.58          | 608,303.96          | 1,290,812.61         |
| Floating vs. Fixed           | 2,266,126.49        | 1,761,620.59        | 240,128.12        | 38,369.45        | 1,253,304.07        | 2,831,165.54        | 5,255,347.36        | 13,646,061.62        |
| Overnight Index Swap         | 244,740.69          | 0.00                | 106,561.51        | 3,980.67         | 47,742.24           | 268.68              | 2,286,309.96        | 2,689,603.75         |
| <b>Total</b>                 | <b>2,827,229.15</b> | <b>1,761,620.59</b> | <b>376,072.45</b> | <b>48,415.75</b> | <b>1,501,274.97</b> | <b>2,961,903.80</b> | <b>8,149,961.28</b> | <b>17,626,477.99</b> |

| Number of Outstanding Trades | USD           | CNY           | EUR          | GBP          | JPY           | HKD           | Others         | Total          |
|------------------------------|---------------|---------------|--------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap                   | 3,552         | 0             | 218          | 79           | 2,243         | 3,180         | 5,615          | 14,887         |
| Floating vs. Fixed           | 61,052        | 55,028        | 4,280        | 967          | 18,017        | 69,783        | 116,752        | 325,878        |
| Overnight Index Swap         | 689           | 0             | 436          | 9            | 260           | 11            | 19,967         | 21,372         |
| <b>Total</b>                 | <b>65,293</b> | <b>55,028</b> | <b>4,934</b> | <b>1,055</b> | <b>20,520</b> | <b>72,973</b> | <b>142,334</b> | <b>362,137</b> |

### *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                   | 496,188.35          | 242,072.93          | 336,943.35          | 169,237.53          | 24,318.91         | 13,990.96         | 8,060.58          | 1,290,812.61         |
| Floating vs. Fixed           | 5,717,261.57        | 2,409,523.82        | 3,394,623.28        | 1,631,207.98        | 208,473.18        | 130,002.41        | 154,969.37        | 13,646,061.62        |
| Overnight Index Swap         | 2,410,058.22        | 117,056.75          | 140,659.69          | 19,818.75           | 797.82            | 1,076.52          | 136.00            | 2,689,603.75         |
| <b>Total</b>                 | <b>8,623,508.13</b> | <b>2,768,653.51</b> | <b>3,872,226.32</b> | <b>1,820,264.27</b> | <b>233,589.92</b> | <b>145,069.89</b> | <b>163,165.95</b> | <b>17,626,477.99</b> |

| 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                   | 3,056         | 2,452         | 4,344          | 3,218         | 701           | 610           | 506          | 14,887         |
| Floating vs. Fixed           | 70,159        | 50,215        | 118,003        | 66,637        | 8,457         | 5,726         | 6,682        | 325,878        |
| Overnight Index Swap         | 8,052         | 4,350         | 8,398          | 488           | 34            | 39            | 11           | 21,372         |
| <b>Total</b>                 | <b>81,267</b> | <b>57,017</b> | <b>130,744</b> | <b>70,343</b> | <b>9,192</b>  | <b>6,375</b>  | <b>7,199</b> | <b>362,137</b> |

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| Currency Code | Exchange Rate | Description                   |
|---------------|---------------|-------------------------------|
| AED           | 3.6728        | UAE Dirham                    |
| AFN           | 79.95         | Afghani                       |
| ALL           | 108.5         | Lek                           |
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| ARS           | 42.45         | Argentine Peso                |
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| AZN           | 1.693         | Azerbaijani Manat             |
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| BBD           | 1.9981        | Barbados Dollar               |
| BDT           | 84.41         | Taka                          |
| BGN           | 1.7423        | Bulgarian Lev                 |
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| BMD           | 1             | Bermudian Dollar              |
| BND           | 1.3608        | Brunei Dollar                 |
| BOB           | 6.85          | Boliviano                     |
| BRL           | 3.7632        | Brazilian Real                |
| BSD           | 1             | Bahamian Dollar               |
| BTN           | 68.7975       | Ngultrum                      |
| BWP           | 10.5485       | Pula                          |
| BYR           | 19560         | Belarussian Ruble             |
| BZD           | 1.9982        | Belize Dollar                 |
| CAD           | 1.3047        | Canadian Dollar               |
| CDF           | 1640          | Congolese Franc               |
| CHF           | 0.9873        | Swiss Franc                   |
| CLF           | 24948.04      | Unidades de fomento           |
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| CNY           | 6.8731        | Yuan Renminbi                 |
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| COU           | 0.084         | Unidad de Valor Real          |
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| CUC           | 1             | Peso Convertible              |
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| GBP | 0.8042 Pound Sterling         |
| GEL | 2.84 Lari                     |
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| GTQ | 7.655 Quetzal                 |
| GYD | 207.77 Guyana Dollar          |
| HKD | 7.8132 Hong Kong Dollar       |
| HNL | 24.448 Lempira                |
| HRK | 6.582 Croatian Kuna           |
| HTG | 93.4405 Gourde                |
| HUF | 290.74 Forint                 |
| IDR | 13975 Rupiah                  |
| ILS | 3.5393 New Israeli Sheqel     |
| INR | 68.8296 Indian Rupee          |
| IQD | 1186.43 Iraqi Dinar           |
| IRR | 42000 Iranian Rial            |
| ISK | 125.75 Iceland Krona          |
| JMD | 132.67 Jamaican Dollar        |
| JOD | 0.708 Jordanian Dinar         |
| JPY | 107.94 Yen                    |
| KES | 103 Kenyan Shilling           |
| KGS | 69.49 Som                     |
| KHR | 4068.927 Riel                 |
| KMF | 431.55 Comoro Franc           |
| KPW | 130 North Korean Won          |

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|     |         |                                   |
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| KRW | 1179.62 | Won                               |
| KWD | 0.3042  | Kuwaiti Dinar                     |
| KYD | 0.825   | Cayman Islands Dollar             |
| KZT | 383.76  | Tenge                             |
| LAK | 8708    | Kip                               |
| LBP | 1504.49 | Lebanese Pound                    |
| LKR | 175.6   | Sri Lanka Rupee                   |
| LRD | 200.2   | Liberian Dollar                   |
| LSL | 14.0002 | Loti                              |
| LTL | 2.8536  | Lithuanian Litas                  |
| LVL | 0.5078  | Latvian Lats                      |
| LYD | 1.3937  | Libyan Dinar                      |
| MAD | 9.5614  | Moroccan Dirham                   |
| MDL | 17.5025 | Moldovan Leu                      |
| MGA | 3610    | Malagasy Ariary                   |
| MKD | 54.38   | Denar                             |
| MMK | 1511    | Kyat                              |
| MNT | 2640    | Tugrik                            |
| MOP | 8.048   | Pataca                            |
| MRO | 356     | Ouguiya                           |
| MUR | 35.77   | Mauritius Rupee                   |
| MVR | 15.42   | Rufiyaa                           |
| MWK | 760.37  | Kwacha                            |
| MXN | 19.0624 | Mexican Peso                      |
| MXV | 3.0431  | Mexican Unidad de Inversion (UDI) |
| MYR | 4.1125  | Malaysian Ringgit                 |
| MZN | 61.1    | Metical                           |
| NAD | 14.007  | Namibia Dollar                    |
| NGN | 305.9   | Naira                             |
| NIO | 32.98   | Cordoba Oro                       |
| NOK | 8.5889  | Norwegian Krone                   |
| NPR | 110.1   | Nepalese Rupee                    |
| NZD | 1.485   | New Zealand Dollar                |
| OMR | 0.3848  | Rial Omani                        |
| PAB | 1       | Balboa                            |
| PEN | 3.2842  | Nuevo Sol                         |
| PGK | 3.3113  | Kina                              |
| PHP | 51.05   | Philippine Peso                   |
| PKR | 159.25  | Pakistan Rupee                    |

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|     |                                   |
|-----|-----------------------------------|
| PLN | 3.7971 Zloty                      |
| PYG | 6005 Guarani                      |
| QAR | 3.64 Qatari Rial                  |
| RON | 4.2137 Leu                        |
| RSD | 104.8 Serbian Dinar               |
| RUB | 62.8364 Russian Ruble             |
| RWF | 913.7841 Rwanda Franc             |
| SAR | 3.7503 Saudi Riyal                |
| SBD | 7.7519 Solomon Islands Dollar     |
| SCR | 13.54 Seychelles Rupee            |
| SDG | 45.0002 Sudanese Pound            |
| SEK | 9.3653 Swedish Krona              |
| SGD | 1.3608 Singapore Dollar           |
| SHP | 0.8036 Saint Helena Pound         |
| SLL | 9150 Leone                        |
| SOS | 575 Somali Shilling               |
| SRD | 7.43 Surinam Dollar               |
| SSP | 157.645 South Sudanese Pound      |
| STD | 21005 Dobra                       |
| SVC | 8.7411 El Salvador Colon          |
| SYP | 515 Syrian Pound                  |
| SZL | 14.007 Lilangeni                  |
| THB | 30.86 Baht                        |
| TJS | 9.4357 Somoni                     |
| TMT | 3.49 New Manat                    |
| TND | 2.8734 Tunisian Dinar             |
| TOP | 2.1749 Pa'anga                    |
| TRY | 5.6806 Turkish Lira               |
| TTD | 6.7217 Trinidad and Tobago Dollar |
| TWD | 31.045 New Taiwan Dollar          |
| TZS | 2295 Tanzanian Shilling           |
| UAH | 25.8596 Hryvnia                   |
| UGX | 3684.31 Uganda Shilling           |
| USD | 1 US Dollar                       |
| UYU | 35.08 Peso Uruguayo               |
| UZS | 8551.44 Uzbekistan Sum            |
| VEF | 248209.9219 Bolivar Fuerte        |
| VND | 23200 Dong                        |
| VUV | 112.34 Vatu                       |

## Interest Rate Position

Positions as at:

19 July 2019

|     |                           |
|-----|---------------------------|
| WST | 2.54 Tala                 |
| XAF | 584.41 CFA Franc BEAC     |
| XCD | 2.7 East Caribbean Dollar |
| XOF | 578.87 CFA Franc BCEAO    |
| XPF | 105.76 CFP Franc          |
| YER | 249.75 Yemeni Rial        |
| ZAR | 14.0066 Rand              |
| ZMK | 5185 Zambian Kwacha       |
| ZWL | 8.6162 Zimbabwe Dollar    |

## Foreign Exchange Turnover

Turnover for the period:

15 July 2019 to

19 July 2019

### *By Product and Intention to Clear*

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total      |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward    | 88,304.32         | 177,771.21            | 266,075.53 |
| Total                      | 88,304.32         | 177,771.21            | 266,075.53 |

| Number of New Trade     | Intended to Clear | Not Intended to Clear | Total  |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 11,669            | 22,475                | 34,144 |
| Total                   | 11,669            | 22,475                | 34,144 |

### *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    | 31,979.80 | 14,835.66 | 53,156.18 | 70,162.27 | 3,077.15 | 6,334.46 | 81,061.34 | 5,468.66 | 266,075.53 |
| Total                      | 31,979.80 | 14,835.66 | 53,156.18 | 70,162.27 | 3,077.15 | 6,334.46 | 81,061.34 | 5,468.66 | 266,075.53 |

| Number of New Trade     | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total  |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,940   | 3,718   | 7,008   | 9,756   | 680     | 2,082   | 8,478   | 483    | 34,144 |
| Total                   | 1,940   | 3,718   | 7,008   | 9,756   | 680     | 2,082   | 8,478   | 483    | 34,144 |

### *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    | 231,592.58   | 19,970.93    | 8,542.53     | 2,712.17      | 3,157.11    | 57.22       | 43.00     | 266,075.53 |
| Total                      | 231,592.58   | 19,970.93    | 8,542.53     | 2,712.17      | 3,157.11    | 57.22       | 43.00     | 266,075.53 |

| 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 | 32,578       | 835          | 388          | 142           | 175         | 22          | 5         | 34,144 |
| Total                   | 32,578       | 835          | 388          | 142           | 175         | 22          | 5         | 34,144 |

## Interest Rate Turnover

Turnover for the period:

15 July 2019 to

19 July 2019

### By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total               |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap                 | 18,153.88         | 449,445.12            | 467,599.00          |
| Floating vs. Fixed         | 379,550.50        | 452,555.94            | 832,106.44          |
| Overnight Index Swap       | 297,643.78        | 117,086.55            | 414,730.33          |
| <b>Total</b>               | <b>695,348.17</b> | <b>1,019,087.60</b>   | <b>1,714,435.77</b> |

| Number of New Trade  | Intended to Clear | Not Intended to Clear | Total         |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap           | 181               | 2,218                 | 2,398         |
| Floating vs. Fixed   | 7,348             | 4,123                 | 11,471        |
| Overnight Index Swap | 616               | 268                   | 884           |
| <b>Total</b>         | <b>8,144</b>      | <b>6,608</b>          | <b>14,752</b> |

### By Product and Currency

| New Trade Turnover (US\$m) | USD               | CNY              | EUR              | GBP             | JPY              | HKD               | Others              | Total               |
|----------------------------|-------------------|------------------|------------------|-----------------|------------------|-------------------|---------------------|---------------------|
| Basis Swap                 | 65,728.72         | 0.00             | 19,794.84        | 687.09          | 13,618.48        | 1,471.18          | 366,298.68          | 467,599.00          |
| Floating vs. Fixed         | 96,217.43         | 86,606.47        | 14,319.60        | 1,619.92        | 18,219.84        | 107,755.12        | 507,368.06          | 832,106.44          |
| Overnight Index Swap       | 33,454.00         | 0.00             | 7,484.69         | 0.00            | 8,748.50         | 0.00              | 365,043.14          | 414,730.33          |
| <b>Total</b>               | <b>195,400.16</b> | <b>86,606.47</b> | <b>41,599.13</b> | <b>2,307.01</b> | <b>40,586.82</b> | <b>109,226.30</b> | <b>1,238,709.88</b> | <b>1,714,435.77</b> |

| Number of New Trade  | USD          | CNY          | EUR        | GBP       | JPY        | HKD          | Others       | Total         |
|----------------------|--------------|--------------|------------|-----------|------------|--------------|--------------|---------------|
| Basis Swap           | 725          | 0            | 194        | 32        | 170        | 55           | 1,224        | 2,398         |
| Floating vs. Fixed   | 1,837        | 1,986        | 165        | 42        | 220        | 2,003        | 5,220        | 11,471        |
| Overnight Index Swap | 36           | 0            | 7          | 0         | 11         | 0            | 830          | 884           |
| <b>Total</b>         | <b>2,597</b> | <b>1,986</b> | <b>366</b> | <b>74</b> | <b>401</b> | <b>2,057</b> | <b>7,273</b> | <b>14,752</b> |

### 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                 | 348,781.74          | 61,347.18         | 41,126.16         | 10,762.04        | 3,955.71         | 1,172.75        | 453.41          | 467,599.00          |
| Floating vs. Fixed         | 423,151.40          | 155,604.17        | 153,094.27        | 72,674.71        | 21,917.34        | 2,752.06        | 2,912.49        | 832,106.44          |
| Overnight Index Swap       | 400,268.81          | 5,176.70          | 7,022.48          | 2,216.06         | 10.78            | 0.75            | 34.74           | 414,730.33          |
| <b>Total</b>               | <b>1,172,201.96</b> | <b>222,128.05</b> | <b>201,242.91</b> | <b>85,652.81</b> | <b>25,883.83</b> | <b>3,925.57</b> | <b>3,400.64</b> | <b>1,714,435.77</b> |

| 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           | 247          | 295          | 535          | 529          | 257           | 174           | 362        | 2,398         |
| Floating vs. Fixed   | 2,159        | 1,411        | 3,454        | 2,950        | 875           | 171           | 451        | 11,471        |
| Overnight Index Swap | 340          | 85           | 294          | 147          | 8             | 8             | 2          | 884           |
| <b>Total</b>         | <b>2,746</b> | <b>1,791</b> | <b>4,283</b> | <b>3,626</b> | <b>1,140</b>  | <b>353</b>    | <b>815</b> | <b>14,752</b> |