

Foreign Exchange Position

Positions as at: 02 August 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	361,334.73	986,093.84	1,347,428.58
Total	361,334.73	986,093.84	1,347,428.58

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	43,333	105,385	148,718
Total	43,333	105,385	148,718

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	174,057.07	68,887.12	242,167.76	394,561.88	14,880.56	31,717.25	368,909.75	52,247.18	1,347,428.58
Total	174,057.07	68,887.12	242,167.76	394,561.88	14,880.56	31,717.25	368,909.75	52,247.18	1,347,428.58

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,166	13,914	30,030	41,021	3,297	7,282	37,849	5,159	148,718
Total	10,166	13,914	30,030	41,021	3,297	7,282	37,849	5,159	148,718

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	987,013.84	190,770.96	85,922.85	59,049.78	17,550.56	6,465.62	654.97	1,347,428.58
Total	987,013.84	190,770.96	85,922.85	59,049.78	17,550.56	6,465.62	654.97	1,347,428.58

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	126,517	10,774	5,157	3,648	1,754	785	83	148,718
Total	126,517	10,774	5,157	3,648	1,754	785	83	148,718

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.98	Afghani
ALL	109.12	Lek
AMD	474.91	Armenian Dram
ANG	1.7825	Netherlands Antillean Guilder
AOA	345.99	Kwanza
ARS	44.2915	Argentine Peso
AUD	1.4704	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.762	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.25	Taka
BGN	1.764	Bulgarian Lev

Foreign Exchange Position

Positions as at:

02 August 2019

BHD	0.3769	Bahraini Dinar
BIF	1835.65	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3765	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8388	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.083	Ngultrum
BWP	10.7759	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3211	Canadian Dollar
CDF	1644	Congolese Franc
CHF	0.9901	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	706.27	Chilean Peso
CNY	6.8972	Yuan Renminbi
COP	3338.7	Colombian Peso
COU	0.0815	Unidad de Valor Real
CRC	567.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.34	Cape Verde Escudo
CZK	23.258	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7353	Danish Krone
DOP	50.96	Dominican Peso
DZD	119.72	Algerian Dinar
EGP	16.53	Egyptian Pound
ERN	15	Nakfa
ETB	28.7169	Ethiopian Birr
EUR	0.902	Euro
FJD	2.1354	Fiji Dollar
FKP	0.8241	Falkland Islands Pound
GBP	0.8241	Pound Sterling
GEL	2.9145	Lari
GHS	5.375	Cedi
GIP	0.8247	Gibraltar Pound
GMD	50.3	Dalasi
GNF	9180	Guinea Franc
GTQ	7.65	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8261	Hong Kong Dollar
HNL	24.4622	Lempira

Foreign Exchange Position

Positions as at:

02 August 2019

HRK	6.6597	Croatian Kuna
HTG	93.1802	Gourde
HUF	295.18	Forint
IDR	14110	Rupiah
ILS	3.5105	New Israeli Sheqel
INR	69.005	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.8	Iceland Krona
JMD	133.37	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.33	Yen
KES	103.15	Kenyan Shilling
KGS	69.59	Som
KHR	4041.2896	Riel
KMF	439.22	Comoro Franc
KPW	130	North Korean Won
KRW	1195.38	Won
KWD	0.3043	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	385.06	Tenge
LAK	8673.9	Kip
LBP	1502.48	Lebanese Pound
LKR	176.4	Sri Lanka Rupee
LRD	201.95	Liberian Dollar
LSL	14.6579	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4017	Libyan Dinar
MAD	9.6278	Moroccan Dirham
MDL	17.7765	Moldovan Leu
MGA	3640.11	Malagasy Ariary
MKD	55.01	Denar
MMK	1510	Kyat
MNT	2654	Tugrik
MOP	8.05	Pataca
MRO	356	Ouguiya
MUR	36.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.29	Kwacha
MXN	19.2323	Mexican Peso
MXV	3.0655	Mexican Unidad de Inversion (UDI)
MYR	4.144	Malaysian Ringgit
MZN	60.55	Metical

Foreign Exchange Position

Positions as at:

02 August 2019

NAD	14.663	Namibia Dollar
NGN	305.8	Naira
NIO	33.05	Cordoba Oro
NOK	8.8864	Norwegian Krone
NPR	110.48	Nepalese Rupee
NZD	1.523	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.326	Nuevo Sol
PGK	3.3113	Kina
PHP	51.29	Philippine Peso
PKR	159	Pakistan Rupee
PLN	3.8881	Zloty
PYG	6012	Guarani
QAR	3.6415	Qatari Rial
RON	4.2708	Leu
RSD	106.09	Serbian Dinar
RUB	64.366	Russian Ruble
RWF	915.8977	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.59	Seychelles Rupee
SDG	44.9952	Sudanese Pound
SEK	9.6552	Swedish Krona
SGD	1.3767	Singapore Dollar
SHP	0.8243	Saint Helena Pound
SLL	9250	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	156.779	South Sudanese Pound
STD	21005	Dobra
SVC	8.7236	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.663	Lilangeni
THB	30.82	Baht
TJS	9.4348	Somoni
TMT	3.49	New Manat
TND	2.8911	Tunisian Dinar
TOP	2.1988	Pa'anga
TRY	5.6019	Turkish Lira
TTD	6.7108	Trinidad and Tobago Dollar
TWD	31.325	New Taiwan Dollar
TZS	2294	Tanzanian Shilling
UAH	25.37	Hryvnia

Foreign Exchange Position

Positions as at:

02 August 2019

UGX	3687	Uganda Shilling
USD	1	US Dollar
UYU	34.33	Peso Uruguayo
UZS	8635.71	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23200	Dong
VUV	113.99	Vatu
WST	2.5674	Tala
XAF	603.53	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	591.75	CFA Franc BCEAO
XPF	107.09	CFP Franc
YER	249.3	Yemeni Rial
ZAR	14.6536	Rand
ZMK	5185	Zambian Kwacha
ZWL	9.0983	Zimbabwe Dollar

Interest Rate Position

Positions as at:

02 August 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	817,135.33	659,535.93	1,476,671.25
Floating vs. Fixed	9,520,063.94	4,193,066.69	13,713,130.63
Overnight Index Swap	1,632,390.86	917,341.78	2,549,732.64
Total	11,969,590.13	5,769,944.39	17,739,534.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,707	4,317	15,023
Floating vs. Fixed	208,499	117,178	325,677
Overnight Index Swap	13,451	7,986	21,437
Total	232,657	129,481	362,137

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	333,603.23	0.00	26,968.04	5,812.27	197,986.61	133,115.37	779,185.74	1,476,671.25
Floating vs. Fixed	2,323,136.49	1,791,707.69	236,685.63	36,851.22	1,289,099.29	2,878,819.02	5,156,831.29	13,713,130.63
Overnight Index Swap	250,155.67	0.00	95,589.84	3,847.83	49,345.62	268.33	2,150,525.34	2,549,732.64
Total	2,906,895.39	1,791,707.69	359,243.51	46,511.32	1,536,431.52	3,012,202.72	8,086,542.37	17,739,534.52

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,579	0	188	79	2,295	3,219	5,663	15,023
Floating vs. Fixed	61,493	55,951	4,298	970	18,372	70,791	113,804	325,677
Overnight Index Swap	699	0	433	9	274	11	20,011	21,437
Total	65,771	55,951	4,919	1,058	20,941	74,021	139,478	362,137

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	687,853.71	247,991.62	329,393.29	165,849.47	24,009.18	13,498.26	8,075.71	1,476,671.25
Floating vs. Fixed	5,881,184.38	2,358,119.21	3,363,482.44	1,621,502.53	206,528.84	128,436.42	153,876.80	13,713,130.63
Overnight Index Swap	2,268,540.37	118,715.64	140,249.33	20,061.79	869.92	1,177.26	118.32	2,549,732.64
Total	8,837,578.46	2,724,826.47	3,833,125.07	1,807,413.80	231,407.95	143,111.94	162,070.83	17,739,534.52

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	3,112	2,487	4,349	3,216	719	614	526	15,023
Floating vs. Fixed	71,323	49,075	117,555	66,588	8,678	5,750	6,710	325,677
Overnight Index Swap	7,958	4,394	8,494	504	35	42	10	21,437
Total	82,393	55,956	130,398	70,308	9,432	6,406	7,246	362,137

Interest Rate Position

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Foreign Exchange Rate

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KYD	0.825 Cayman Islands Dollar
KZT	385.06 Tenge
LAK	8673.9 Kip
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MUR	36.1 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	729.29 Kwacha
MXN	19.2323 Mexican Peso
MXV	3.0655 Mexican Unidad de Inversion (UDI)
MYR	4.144 Malaysian Ringgit
MZN	60.55 Metical
NAD	14.663 Namibia Dollar
NGN	305.8 Naira
NIO	33.05 Cordoba Oro
NOK	8.8864 Norwegian Krone
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NZD	1.523 New Zealand Dollar
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PEN	3.326 Nuevo Sol
PGK	3.3113 Kina
PHP	51.29 Philippine Peso
PKR	159 Pakistan Rupee

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02 August 2019

PLN	3.8881 Zloty
PYG	6012 Guarani
QAR	3.6415 Qatari Rial
RON	4.2708 Leu
RSD	106.09 Serbian Dinar
RUB	64.366 Russian Ruble
RWF	915.8977 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.59 Seychelles Rupee
SDG	44.9952 Sudanese Pound
SEK	9.6552 Swedish Krona
SGD	1.3767 Singapore Dollar
SHP	0.8243 Saint Helena Pound
SLL	9250 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	156.779 South Sudanese Pound
STD	21005 Dobra
SVC	8.7236 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.663 Lilangeni
THB	30.82 Baht
TJS	9.4348 Somoni
TMT	3.49 New Manat
TND	2.8911 Tunisian Dinar
TOP	2.1988 Pa'anga
TRY	5.6019 Turkish Lira
TTD	6.7108 Trinidad and Tobago Dollar
TWD	31.325 New Taiwan Dollar
TZS	2294 Tanzanian Shilling
UAH	25.37 Hryvnia
UGX	3687 Uganda Shilling
USD	1 US Dollar
UYU	34.33 Peso Uruguayo
UZS	8635.71 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23200 Dong
VUV	113.99 Vatu

Interest Rate Position

Positions as at:

02 August 2019

WST	2.5674 Tala
XAF	603.53 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	591.75 CFA Franc BCEAO
XPF	107.09 CFP Franc
YER	249.3 Yemeni Rial
ZAR	14.6536 Rand
ZMK	5185 Zambian Kwacha
ZWL	9.0983 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

29 July 2019 to

02 August 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	99,074.39	255,896.56	354,970.95
Total	99,074.39	255,896.56	354,970.95

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,263	25,100	38,363
Total	13,263	25,100	38,363

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	34,194.97	90,481.59	47,939.18	66,317.33	3,710.83	7,091.90	89,673.91	15,561.24	354,970.95
Total	34,194.97	90,481.59	47,939.18	66,317.33	3,710.83	7,091.90	89,673.91	15,561.24	354,970.95

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,919	3,978	8,642	10,150	591	1,906	10,315	864	38,363
Total	1,919	3,978	8,642	10,150	591	1,906	10,315	864	38,363

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	244,607.41	92,478.52	8,587.02	2,523.01	6,666.30	105.33	3.37	354,970.95
Total	244,607.41	92,478.52	8,587.02	2,523.01	6,666.30	105.33	3.37	354,970.95

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	36,581	909	404	164	284	17	5	38,363
Total	36,581	909	404	164	284	17	5	38,363

Interest Rate Turnover

Turnover for the period:

29 July 2019 to

02 August 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,744.99	1,003,146.10	1,016,891.09
Floating vs. Fixed	505,192.75	613,571.45	1,118,764.20
Overnight Index Swap	96,021.57	47,907.23	143,928.80
Total	614,959.32	1,664,624.78	2,279,584.09

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	101	2,064	2,165
Floating vs. Fixed	8,108	4,108	12,216
Overnight Index Swap	378	225	603
Total	8,587	6,397	14,983

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	73,144.47	0.00	14,645.33	613.20	8,480.03	4,689.59	915,318.47	1,016,891.09
Floating vs. Fixed	172,273.98	70,234.56	10,617.64	3,071.29	61,202.66	100,031.33	701,332.75	1,118,764.20
Overnight Index Swap	50,023.75	0.00	1,115.70	0.00	111.80	0.00	92,677.55	143,928.80
Total	295,442.20	70,234.56	26,378.66	3,684.49	69,794.50	104,720.92	1,709,328.77	2,279,584.09

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	647	0	96	32	134	63	1,193	2,165
Floating vs. Fixed	2,537	1,738	104	57	408	1,897	5,475	12,216
Overnight Index Swap	63	0	1	0	4	0	535	603
Total	3,247	1,738	201	89	546	1,960	7,203	14,983

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	877,960.74	90,233.28	37,367.43	7,437.33	2,442.80	783.38	666.13	1,016,891.09
Floating vs. Fixed	604,310.68	192,551.28	189,190.33	94,101.49	28,688.56	1,775.71	8,146.14	1,118,764.20
Overnight Index Swap	125,430.44	12,469.39	3,733.76	2,061.71	214.12	19.40	0.00	143,928.80
Total	1,607,701.86	295,253.95	230,291.52	103,600.53	31,345.47	2,578.49	8,812.28	2,279,584.09

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	254	256	482	462	228	157	327	2,165
Floating vs. Fixed	2,224	1,285	3,278	3,338	1,222	192	678	12,216
Overnight Index Swap	189	97	168	134	9	6	0	603
Total	2,667	1,638	3,928	3,934	1,459	354	1,005	14,983