

Foreign Exchange Position

Positions as at:

06 June 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	403,181.02	1,132,324.50	1,535,505.52
Total	403,181.02	1,132,324.50	1,535,505.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,017	131,461	191,478
Total	60,017	131,461	191,478

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	201,550.10	70,853.12	264,947.11	474,169.14	19,770.29	38,001.94	405,545.44	60,668.38	1,535,505.52
Total	201,550.10	70,853.12	264,947.11	474,169.14	19,770.29	38,001.94	405,545.44	60,668.38	1,535,505.52

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,477	15,781	36,506	57,294	4,638	9,192	49,967	5,623	191,478
Total	12,477	15,781	36,506	57,294	4,638	9,192	49,967	5,623	191,478

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	1,167,891.11	182,704.33	98,624.02	61,293.95	17,974.37	6,424.72	593.02	1,535,505.52
Total	1,167,891.11	182,704.33	98,624.02	61,293.95	17,974.37	6,424.72	593.02	1,535,505.52

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	167,362	12,654	5,204	3,675	1,721	788	76	191,478
Total	167,362	12,654	5,204	3,675	1,721	788	76	191,478

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	79.2	Afghani
ALL	108.21	Lek
AMD	479	Armenian Dram
ANG	1.8725	Netherlands Antillean Guilder
AOA	330.382	Kwanza
ARS	44.664	Argentine Peso
AUD	1.4302	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7368	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	84.09	Taka
BGN	1.738	Bulgarian Lev

Foreign Exchange Position

Positions as at:

06 June 2019

BHD	0.3768	Bahraini Dinar
BIF	1819.55	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3659	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8542	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.255	Ngultrum
BWP	10.8225	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.339	Canadian Dollar
CDF	1630	Congolese Franc
CHF	0.9919	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	692.99	Chilean Peso
CNY	6.9072	Yuan Renminbi
COP	3290.33	Colombian Peso
COU	0.079	Unidad de Valor Real
CRC	586.55	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.92	Cape Verde Escudo
CZK	22.852	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6362	Danish Krone
DOP	50.49	Dominican Peso
DZD	119.1031	Algerian Dinar
EGP	16.74	Egyptian Pound
ERN	15	Nakfa
ETB	28.8511	Ethiopian Birr
EUR	0.8887	Euro
FJD	2.1191	Fiji Dollar
FKP	0.7886	Falkland Islands Pound
GBP	0.7874	Pound Sterling
GEL	2.735	Lari
GHS	5.3294	Cedi
GIP	0.7886	Gibraltar Pound
GMD	50	Dalasi
GNF	9131	Guinea Franc
GTQ	7.7	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.8413	Hong Kong Dollar
HNL	24.4427	Lempira

Foreign Exchange Position

Positions as at:

06 June 2019

HRK	6.592	Croatian Kuna
HTG	91.7393	Gourde
HUF	286.01	Forint
IDR	14270	Rupiah
ILS	3.6172	New Israeli Sheqel
INR	69.278	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.88	Iceland Krona
JMD	131	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.14	Yen
KES	101.3	Kenyan Shilling
KGS	69.848	Som
KHR	4051.884	Riel
KMF	436.27	Comoro Franc
KPW	130	North Korean Won
KRW	1177.56	Won
KWD	0.3039	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	384.1	Tenge
LAK	8642	Kip
LBP	1505.7	Lebanese Pound
LKR	176.35	Sri Lanka Rupee
LRD	191.04	Liberian Dollar
LSL	14.6522	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3963	Libyan Dinar
MAD	9.6586	Moroccan Dirham
MDL	17.981	Moldovan Leu
MGA	3630	Malagasy Ariary
MKD	54.65	Denar
MMK	1525	Kyat
MNT	2622	Tugrik
MOP	8.059	Pataca
MRO	356	Ouguiya
MUR	35.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	743.13	Kwacha
MXN	19.5598	Mexican Peso
MXV	3.1201	Mexican Unidad de Inversion (UDI)
MYR	4.173	Malaysian Ringgit
MZN	61.35	Metical

Foreign Exchange Position

Positions as at:

06 June 2019

NAD	14.6653	Namibia Dollar
NGN	305.95	Naira
NIO	32.9	Cordoba Oro
NOK	8.6931	Norwegian Krone
NPR	110.81	Nepalese Rupee
NZD	1.5129	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3475	Nuevo Sol
PGK	3.2895	Kina
PHP	51.73	Philippine Peso
PKR	147.84	Pakistan Rupee
PLN	3.8006	Zloty
PYG	6266	Guarani
QAR	3.6517	Qatari Rial
RON	4.2023	Leu
RSD	104.55	Serbian Dinar
RUB	65.1405	Russian Ruble
RWF	908.0889	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.58	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.4352	Swedish Krona
SGD	1.3659	Singapore Dollar
SHP	0.7881	Saint Helena Pound
SLL	9022	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	156.882	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.6375	Lilangeni
THB	31.31	Baht
TJS	9.4346	Somoni
TMT	3.49	New Manat
TND	2.9845	Tunisian Dinar
TOP	2.1834	Pa'anga
TRY	5.7746	Turkish Lira
TTD	6.7218	Trinidad and Tobago Dollar
TWD	31.35	New Taiwan Dollar
TZS	2293	Tanzanian Shilling
UAH	27.135	Hryvnia

Foreign Exchange Position

Positions as at:

06 June 2019

UGX	3755.14	Uganda Shilling
USD	1	US Dollar
UYU	35.18	Peso Uruguayo
UZS	8507.55	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23395	Dong
VUV	112.79	Vatu
WST	2.551	Tala
XAF	616.29	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	581.6	CFA Franc BCEAO
XPF	105.51	CFP Franc
YER	249.35	Yemeni Rial
ZAR	14.65	Rand
ZMK	5185	Zambian Kwacha
ZWL	5.5446	Zimbabwe Dollar

Interest Rate Position

Positions as at:

06 June 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	775,352.25	742,203.65	1,517,555.89
Floating vs. Fixed	8,994,317.81	4,431,274.16	13,425,591.97
Overnight Index Swap	1,464,003.49	1,071,217.84	2,535,221.34
Total	11,233,673.56	6,244,695.65	17,478,369.21

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,224	4,556	14,779
Floating vs. Fixed	195,588	120,007	315,595
Overnight Index Swap	12,898	8,518	21,416
Total	218,710	133,080	351,790

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	301,191.77	0.00	25,120.50	6,998.45	194,381.30	124,804.51	865,059.37	1,517,555.89
Floating vs. Fixed	2,239,749.27	1,624,942.78	231,343.35	37,959.32	1,247,598.29	2,821,281.20	5,222,717.76	13,425,591.97
Overnight Index Swap	173,461.13	0.00	98,200.50	6,211.58	51,629.88	267.81	2,205,450.43	2,535,221.34
Total	2,714,402.17	1,624,942.78	354,664.35	51,169.35	1,493,609.47	2,946,353.52	8,293,227.56	17,478,369.21

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,547	0	176	112	2,167	3,071	5,706	14,779
Floating vs. Fixed	59,722	50,804	4,087	927	17,520	68,303	114,232	315,595
Overnight Index Swap	625	0	419	11	256	11	20,094	21,416
Total	63,894	50,804	4,682	1,050	19,943	71,385	140,032	351,790

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	735,194.82	253,417.15	322,046.13	163,281.07	23,169.41	12,644.72	7,802.58	1,517,555.89
Floating vs. Fixed	5,587,117.38	2,414,842.79	3,307,711.15	1,628,092.83	211,327.97	119,765.03	156,734.82	13,425,591.97
Overnight Index Swap	2,222,231.88	136,071.12	154,097.70	20,923.89	760.90	1,028.99	106.84	2,535,221.34
Total	8,544,544.09	2,804,331.07	3,783,854.99	1,812,297.80	235,258.29	133,438.75	164,644.23	17,478,369.21

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	2,919	2,323	4,385	3,284	715	606	547	14,779
Floating vs. Fixed	67,422	48,425	112,883	65,935	8,814	5,573	6,543	315,595
Overnight Index Swap	7,879	4,390	8,578	492	32	37	8	21,416
Total	78,220	55,138	125,846	69,711	9,561	6,216	7,098	351,790

Interest Rate Position

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CUP	1	Cuban Peso

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CVE	97.92 Cape Verde Escudo
CZK	22.852 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.6362 Danish Krone
DOP	50.49 Dominican Peso
DZD	119.1031 Algerian Dinar
EGP	16.74 Egyptian Pound
ERN	15 Nakfa
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KGS	69.848 Som
KHR	4051.884 Riel
KMF	436.27 Comoro Franc
KPW	130 North Korean Won

Interest Rate Position

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KYD	0.825 Cayman Islands Dollar
KZT	384.1 Tenge
LAK	8642 Kip
LBP	1505.7 Lebanese Pound
LKR	176.35 Sri Lanka Rupee
LRD	191.04 Liberian Dollar
LSL	14.6522 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3963 Libyan Dinar
MAD	9.6586 Moroccan Dirham
MDL	17.981 Moldovan Leu
MGA	3630 Malagasy Ariary
MKD	54.65 Denar
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MRO	356 Ouguiya
MUR	35.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	743.13 Kwacha
MXN	19.5598 Mexican Peso
MXV	3.1201 Mexican Unidad de Inversion (UDI)
MYR	4.173 Malaysian Ringgit
MZN	61.35 Metical
NAD	14.6653 Namibia Dollar
NGN	305.95 Naira
NIO	32.9 Cordoba Oro
NOK	8.6931 Norwegian Krone
NPR	110.81 Nepalese Rupee
NZD	1.5129 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3475 Nuevo Sol
PGK	3.2895 Kina
PHP	51.73 Philippine Peso
PKR	147.84 Pakistan Rupee

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PLN	3.8006 Zloty
PYG	6266 Guarani
QAR	3.6517 Qatari Rial
RON	4.2023 Leu
RSD	104.55 Serbian Dinar
RUB	65.1405 Russian Ruble
RWF	908.0889 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.58 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.4352 Swedish Krona
SGD	1.3659 Singapore Dollar
SHP	0.7881 Saint Helena Pound
SLL	9022 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	156.882 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.6375 Lilangeni
THB	31.31 Baht
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TMT	3.49 New Manat
TND	2.9845 Tunisian Dinar
TOP	2.1834 Pa'anga
TRY	5.7746 Turkish Lira
TTD	6.7218 Trinidad and Tobago Dollar
TWD	31.35 New Taiwan Dollar
TZS	2293 Tanzanian Shilling
UAH	27.135 Hryvnia
UGX	3755.14 Uganda Shilling
USD	1 US Dollar
UYU	35.18 Peso Uruguayo
UZS	8507.55 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23395 Dong
VUV	112.79 Vatu

Interest Rate Position

Positions as at:

06 June 2019

WST	2.551 Tala
XAF	616.29 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	581.6 CFA Franc BCEAO
XPF	105.51 CFP Franc
YER	249.35 Yemeni Rial
ZAR	14.65 Rand
ZMK	5185 Zambian Kwacha
ZWL	5.5446 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

03 June 2019 to

06 June 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,191.71	171,185.01	235,376.71
Total	64,191.71	171,185.01	235,376.71

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,779	21,127	32,905
Total	11,779	21,127	32,905

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	30,827.42	3,532.66	34,657.38	71,484.12	3,197.76	6,784.38	79,319.11	5,573.88	235,376.71
Total	30,827.42	3,532.66	34,657.38	71,484.12	3,197.76	6,784.38	79,319.11	5,573.88	235,376.71

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,651	1,163	7,242	10,449	627	1,686	9,496	592	32,905
Total	1,651	1,163	7,242	10,449	627	1,686	9,496	592	32,905

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	191,594.64	29,884.65	6,217.57	2,962.93	4,615.16	101.77	0.00	235,376.71
Total	191,594.64	29,884.65	6,217.57	2,962.93	4,615.16	101.77	0.00	235,376.71

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	30,162	2,136	272	128	199	10	0	32,905
Total	30,162	2,136	272	128	199	10	0	32,905

Interest Rate Turnover

Turnover for the period:

03 June 2019 to

06 June 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	44,348.26	931,402.96	975,751.22
Floating vs. Fixed	470,027.88	727,022.63	1,197,050.52
Overnight Index Swap	136,886.96	126,108.00	262,994.95
Total	651,263.10	1,784,533.59	2,435,796.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	273	1,732	2,004
Floating vs. Fixed	8,982	4,575	13,556
Overnight Index Swap	404	210	614
Total	9,658	6,516	16,174

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	55,235.60	0.00	7,626.64	1,344.53	21,331.22	4,285.09	885,928.14	975,751.22
Floating vs. Fixed	183,431.97	97,704.99	8,892.13	3,305.26	62,956.79	129,598.56	711,160.82	1,197,050.52
Overnight Index Swap	20,277.39	0.00	566.92	0.00	27.74	0.00	242,122.90	262,994.95
Total	258,944.96	97,704.99	17,085.69	4,649.80	84,315.75	133,883.65	1,839,211.86	2,435,796.69

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	518	0	80	56	211	82	1,058	2,004
Floating vs. Fixed	2,790	2,464	177	52	536	2,713	4,826	13,556
Overnight Index Swap	62	0	8	0	2	0	542	614
Total	3,370	2,464	265	108	749	2,794	6,425	16,174

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	797,822.93	125,020.44	41,598.16	6,443.74	2,968.80	85.27	1,811.89	975,751.22
Floating vs. Fixed	603,689.39	216,182.01	221,822.71	118,032.39	30,260.81	1,814.18	5,249.04	1,197,050.52
Overnight Index Swap	237,781.97	14,492.14	7,095.88	3,586.44	10.14	0.64	27.74	262,994.95
Total	1,639,294.28	355,694.59	270,516.76	128,062.57	33,239.74	1,900.09	7,088.67	2,435,796.69

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	197	270	509	414	222	114	279	2,004
Floating vs. Fixed	1,546	1,690	4,472	3,813	1,294	179	565	13,556
Overnight Index Swap	207	126	193	79	4	4	2	614
Total	1,949	2,086	5,173	4,305	1,520	297	846	16,174