

Foreign Exchange Position

Positions as at:

21 June 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	380,140.87	1,031,597.89	1,411,738.77
Total	380,140.87	1,031,597.89	1,411,738.77

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	54,579	109,444	164,022
Total	54,579	109,444	164,022

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	199,538.48	63,636.80	242,635.36	400,470.77	14,799.12	31,629.00	401,863.25	57,165.99	1,411,738.77
Total	199,538.48	63,636.80	242,635.36	400,470.77	14,799.12	31,629.00	401,863.25	57,165.99	1,411,738.77

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,766	13,430	32,386	44,036	3,111	7,167	47,148	4,979	164,022
Total	11,766	13,430	32,386	44,036	3,111	7,167	47,148	4,979	164,022

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	1,068,097.79	168,052.64	88,247.69	62,182.23	18,098.25	6,462.62	597.53	1,411,738.77
Total	1,068,097.79	168,052.64	88,247.69	62,182.23	18,098.25	6,462.62	597.53	1,411,738.77

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	141,985	10,665	4,849	3,884	1,767	798	76	164,022
Total	141,985	10,665	4,849	3,884	1,767	798	76	164,022

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	80.55	Afghani
ALL	107.75	Lek
AMD	476.78	Armenian Dram
ANG	1.8725	Netherlands Antillean Guilder
AOA	338.562	Kwanza
ARS	43.33	Argentine Peso
AUD	1.4529	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.74	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	84.42	Taka
BGN	1.7421	Bulgarian Lev

Foreign Exchange Position

Positions as at:

21 June 2019

BHD	0.3765	Bahraini Dinar
BIF	1822.99	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.363	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8388	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.6879	Ngultrum
BWP	10.7411	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3278	Canadian Dollar
CDF	1637	Congolese Franc
CHF	0.994	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	690.49	Chilean Peso
CNY	6.8996	Yuan Renminbi
COP	3238.5	Colombian Peso
COU	0.0819	Unidad de Valor Real
CRC	583.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.1	Cape Verde Escudo
CZK	22.825	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.651	Danish Krone
DOP	50.66	Dominican Peso
DZD	119.2081	Algerian Dinar
EGP	16.69	Egyptian Pound
ERN	15	Nakfa
ETB	28.7	Ethiopian Birr
EUR	0.8906	Euro
FJD	2.1295	Fiji Dollar
FKP	0.7965	Falkland Islands Pound
GBP	0.791	Pound Sterling
GEL	2.775	Lari
GHS	5.3684	Cedi
GIP	0.7964	Gibraltar Pound
GMD	50	Dalasi
GNF	9151	Guinea Franc
GTQ	7.69	Quetzal
GYD	206.99	Guyana Dollar
HKD	7.8239	Hong Kong Dollar
HNL	24.4643	Lempira

Foreign Exchange Position

Positions as at:

21 June 2019

HRK	6.5921	Croatian Kuna
HTG	92.6573	Gourde
HUF	287.96	Forint
IDR	14265	Rupiah
ILS	3.5865	New Israeli Sheqel
INR	69.64	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.89	Iceland Krona
JMD	128.16	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.09	Yen
KES	101.79	Kenyan Shilling
KGS	69.7	Som
KHR	4057.8022	Riel
KMF	433.2	Comoro Franc
KPW	130	North Korean Won
KRW	1171.48	Won
KWD	0.3036	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	381.4	Tenge
LAK	8680	Kip
LBP	1505.7	Lebanese Pound
LKR	176.55	Sri Lanka Rupee
LRD	193.85	Liberian Dollar
LSL	14.3138	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3934	Libyan Dinar
MAD	9.5636	Moroccan Dirham
MDL	18.1015	Moldovan Leu
MGA	3599	Malagasy Ariary
MKD	54.6	Denar
MMK	1526	Kyat
MNT	2647	Tugrik
MOP	8.059	Pataca
MRO	356	Ouguiya
MUR	35.95	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	761.43	Kwacha
MXN	19.0175	Mexican Peso
MXV	3.0395	Mexican Unidad de Inversion (UDI)
MYR	4.172	Malaysian Ringgit
MZN	61.35	Metical

Foreign Exchange Position

Positions as at:

21 June 2019

NAD	14,3089	Namibia Dollar
NGN	305.95	Naira
NIO	32.92	Cordoba Oro
NOK	8.7054	Norwegian Krone
NPR	111.49	Nepalese Rupee
NZD	1.5291	New Zealand Dollar
OMR	0,3849	Rial Omani
PAB	1	Balboa
PEN	3,3315	Nuevo Sol
PGK	3,3003	Kina
PHP	51.72	Philippine Peso
PKR	156.25	Pakistan Rupee
PLN	3,7951	Zloty
PYG	6184	Guarani
QAR	3,6405	Qatari Rial
RON	4,2104	Leu
RSD	104,8	Serbian Dinar
RUB	63,7166	Russian Ruble
RWF	910,1087	Rwanda Franc
SAR	3,7498	Saudi Riyal
SBD	7,7519	Solomon Islands Dollar
SCR	13,54	Seychelles Rupee
SDG	44,9952	Sudanese Pound
SEK	9,4877	Swedish Krona
SGD	1,363	Singapore Dollar
SHP	0,794	Saint Helena Pound
SLL	9032	Leone
SOS	575	Somali Shilling
SRD	7,43	Surinam Dollar
SSP	157,3737	South Sudanese Pound
STD	21005	Dobra
SVC	8,7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	14,3198	Lilangeni
THB	31,23	Baht
TJS	9,4357	Somoni
TMT	3,49	New Manat
TND	2,9689	Tunisian Dinar
TOP	2,1939	Pa'anga
TRY	5,7833	Turkish Lira
TTD	6,7192	Trinidad and Tobago Dollar
TWD	31,149	New Taiwan Dollar
TZS	2294	Tanzanian Shilling
UAH	26,3	Hryvnia

Foreign Exchange Position

Positions as at:

21 June 2019

UGX	3700	Uganda Shilling
USD	1	US Dollar
UYU	35.32	Peso Uruguayo
UZS	8530.74	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23315	Dong
VUV	113.24	Vatu
WST	2.576	Tala
XAF	617.44	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	582.5	CFA Franc BCEAO
XPF	105.74	CFP Franc
YER	249.55	Yemeni Rial
ZAR	14.3164	Rand
ZMK	5185	Zambian Kwacha
ZWL	6.2999	Zimbabwe Dollar

Interest Rate Position

Positions as at:

21 June 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	783,981.68	440,511.65	1,224,493.33
Floating vs. Fixed	9,134,571.46	4,186,934.84	13,321,506.31
Overnight Index Swap	1,597,932.37	1,095,944.51	2,693,876.88
Total	11,516,485.51	5,723,391.01	17,239,876.51

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,354	4,117	14,470
Floating vs. Fixed	199,602	117,009	316,611
Overnight Index Swap	13,143	8,654	21,797
Total	223,099	129,780	352,878

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	297,239.97	0.00	26,723.16	6,349.68	199,769.59	125,947.06	568,463.87	1,224,493.33
Floating vs. Fixed	2,230,501.61	1,673,933.84	230,905.03	38,246.26	1,244,841.66	2,869,065.99	5,034,011.92	13,321,506.31
Overnight Index Swap	195,660.66	0.00	108,187.49	4,008.85	44,649.51	268.41	2,341,101.95	2,693,876.88
Total	2,723,402.25	1,673,933.84	365,815.68	48,604.79	1,489,260.76	2,995,281.46	7,943,577.74	17,239,876.51

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,486	0	178	107	2,215	3,106	5,378	14,470
Floating vs. Fixed	59,382	52,453	4,124	946	17,663	69,665	112,379	316,611
Overnight Index Swap	635	0	432	9	253	11	20,457	21,797
Total	63,503	52,453	4,734	1,062	20,131	72,782	138,214	352,878

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	460,672.18	233,335.99	321,776.16	163,310.37	24,215.75	13,273.60	7,909.27	1,224,493.33
Floating vs. Fixed	5,599,764.36	2,367,652.84	3,281,049.52	1,586,079.04	207,282.31	122,608.77	157,069.47	13,321,506.31
Overnight Index Swap	2,407,188.64	114,776.91	150,168.18	19,788.32	761.76	1,070.60	122.46	2,693,876.88
Total	8,467,625.18	2,715,765.73	3,752,993.86	1,769,177.74	232,259.82	136,952.98	165,101.20	17,239,876.51

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	2,910	2,375	4,280	3,151	674	588	492	14,470
Floating vs. Fixed	69,278	49,202	113,779	64,152	8,115	5,593	6,493	316,611
Overnight Index Swap	8,116	4,415	8,699	481	34	41	11	21,797
Total	80,304	55,992	126,758	67,784	8,823	6,222	6,996	352,878

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Foreign Exchange Rate

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IRR	42000 Iranian Rial
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KMF	433.2 Comoro Franc
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KZT	381.4 Tenge
LAK	8680 Kip
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LKR	176.55 Sri Lanka Rupee
LRD	193.85 Liberian Dollar
LSL	14.3138 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3934 Libyan Dinar
MAD	9.5636 Moroccan Dirham
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MUR	35.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	761.43 Kwacha
MXN	19.0175 Mexican Peso
MXV	3.0395 Mexican Unidad de Inversion (UDI)
MYR	4.172 Malaysian Ringgit
MZN	61.35 Metical
NAD	14.3089 Namibia Dollar
NGN	305.95 Naira
NIO	32.92 Cordoba Oro
NOK	8.7054 Norwegian Krone
NPR	111.49 Nepalese Rupee
NZD	1.5291 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3315 Nuevo Sol
PGK	3.3003 Kina
PHP	51.72 Philippine Peso
PKR	156.25 Pakistan Rupee

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PLN	3.7951 Zloty
PYG	6184 Guarani
QAR	3.6405 Qatari Rial
RON	4.2104 Leu
RSD	104.8 Serbian Dinar
RUB	63.7166 Russian Ruble
RWF	910.1087 Rwanda Franc
SAR	3.7498 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.54 Seychelles Rupee
SDG	44.9952 Sudanese Pound
SEK	9.4877 Swedish Krona
SGD	1.363 Singapore Dollar
SHP	0.794 Saint Helena Pound
SLL	9032 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.3737 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.3198 Lilangeni
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TJS	9.4357 Somoni
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TTD	6.7192 Trinidad and Tobago Dollar
TWD	31.149 New Taiwan Dollar
TZS	2294 Tanzanian Shilling
UAH	26.3 Hryvnia
UGX	3700 Uganda Shilling
USD	1 US Dollar
UYU	35.32 Peso Uruguayo
UZS	8530.74 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23315 Dong
VUV	113.24 Vatu

Interest Rate Position

Positions as at:

21 June 2019

WST	2.576 Tala
XAF	617.44 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	582.5 CFA Franc BCEAO
XPF	105.74 CFP Franc
YER	249.55 Yemeni Rial
ZAR	14.3164 Rand
ZMK	5185 Zambian Kwacha
ZWL	6.2999 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

17 June 2019 to

21 June 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	105,396.76	232,573.73	337,970.49
Total	105,396.76	232,573.73	337,970.49

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,574	30,139	46,713
Total	16,574	30,139	46,713

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	38,601.62	17,765.42	45,693.10	90,777.18	4,068.66	8,444.87	126,492.10	6,127.54	337,970.49
Total	38,601.62	17,765.42	45,693.10	90,777.18	4,068.66	8,444.87	126,492.10	6,127.54	337,970.49

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,439	4,688	7,469	12,842	799	2,682	15,060	736	46,713
Total	2,439	4,688	7,469	12,842	799	2,682	15,060	736	46,713

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	292,542.41	27,443.89	8,834.20	3,519.42	5,494.51	129.47	6.60	337,970.49
Total	292,542.41	27,443.89	8,834.20	3,519.42	5,494.51	129.47	6.60	337,970.49

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	43,801	2,004	378	219	296	16	1	46,713
Total	43,801	2,004	378	219	296	16	1	46,713

Interest Rate Turnover

Turnover for the period:

17 June 2019 to

21 June 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	42,946.06	503,100.76	546,046.82
Floating vs. Fixed	617,297.62	643,125.59	1,260,423.21
Overnight Index Swap	444,280.47	257,752.20	702,032.68
Total	1,104,524.16	1,403,978.55	2,508,502.71

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	323	2,169	2,492
Floating vs. Fixed	10,303	5,089	15,392
Overnight Index Swap	665	323	988
Total	11,291	7,581	18,871

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	54,731.34	0.00	18,693.77	933.06	21,492.44	4,665.98	445,530.23	546,046.82
Floating vs. Fixed	171,820.79	91,041.11	14,328.28	1,759.29	45,915.37	244,348.84	691,209.52	1,260,423.21
Overnight Index Swap	50,794.29	0.00	25,368.92	0.00	2,658.06	0.00	623,211.41	702,032.68
Total	277,346.43	91,041.11	58,390.97	2,692.35	70,065.86	249,014.82	1,759,951.16	2,508,502.71

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	632	0	209	60	194	142	1,255	2,492
Floating vs. Fixed	2,639	2,480	205	55	559	3,467	5,988	15,392
Overnight Index Swap	64	0	21	0	7	0	897	988
Total	3,335	2,480	435	115	760	3,609	8,140	18,871

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	388,250.49	93,282.12	43,988.25	14,520.39	4,384.86	858.16	762.55	546,046.82
Floating vs. Fixed	696,218.04	209,393.41	201,461.34	106,192.50	34,569.84	4,834.29	7,753.78	1,260,423.21
Overnight Index Swap	689,665.36	4,009.89	5,796.81	2,433.77	10.95	0.66	115.23	702,032.68
Total	1,774,133.89	306,685.41	251,246.41	123,146.67	38,965.65	5,693.11	8,631.57	2,508,502.71

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	333	577	549	266	153	367	2,492
Floating vs. Fixed	3,360	1,724	4,269	3,878	1,276	223	663	15,392
Overnight Index Swap	485	99	253	135	4	4	10	988
Total	4,091	2,155	5,099	4,561	1,546	380	1,039	18,871