

Foreign Exchange Position

Positions as at:

28 June 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	369,140.24	1,013,396.69	1,382,536.93
Total	369,140.24	1,013,396.69	1,382,536.93

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,043	100,885	147,928
Total	47,043	100,885	147,928

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	196,374.03	59,981.85	241,696.19	384,759.84	14,608.08	29,202.80	390,077.33	65,836.81	1,382,536.93
Total	196,374.03	59,981.85	241,696.19	384,759.84	14,608.08	29,202.80	390,077.33	65,836.81	1,382,536.93

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,372	12,078	28,435	39,435	3,100	6,494	41,856	5,158	147,928
Total	11,372	12,078	28,435	39,435	3,100	6,494	41,856	5,158	147,928

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	1,036,377.11	168,962.54	92,299.90	59,541.51	18,196.49	6,543.84	615.53	1,382,536.93
Total	1,036,377.11	168,962.54	92,299.90	59,541.51	18,196.49	6,543.84	615.53	1,382,536.93

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	126,125	10,353	4,943	3,818	1,785	824	80	147,928
Total	126,125	10,353	4,943	3,818	1,785	824	80	147,928

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	80.7	Afghani
ALL	107.32	Lek
AMD	476.32	Armenian Dram
ANG	1.8725	Netherlands Antillean Guilder
AOA	338.562	Kwanza
ARS	42.69	Argentine Peso
AUD	1.4265	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7179	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.49	Taka
BGN	1.7203	Bulgarian Lev

Foreign Exchange Position

Positions as at:

28 June 2019

BHD	0.3769	Bahraini Dinar
BIF	1824.68	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3529	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8194	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.0721	Ngultrum
BWP	10.582	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3095	Canadian Dollar
CDF	1637	Congolese Franc
CHF	0.9763	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	679.3	Chilean Peso
CNY	6.8762	Yuan Renminbi
COP	3196.15	Colombian Peso
COU	0.0842	Unidad de Valor Real
CRC	581.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.85	Cape Verde Escudo
CZK	22.371	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5647	Danish Krone
DOP	50.7	Dominican Peso
DZD	118.6136	Algerian Dinar
EGP	16.66	Egyptian Pound
ERN	15	Nakfa
ETB	28.8	Ethiopian Birr
EUR	0.8795	Euro
FJD	2.1053	Fiji Dollar
FKP	0.7877	Falkland Islands Pound
GBP	0.7887	Pound Sterling
GEL	2.83	Lari
GHS	5.4	Cedi
GIP	0.7877	Gibraltar Pound
GMD	50.15	Dalasi
GNF	9154	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.815	Hong Kong Dollar
HNL	24.4593	Lempira

Foreign Exchange Position

Positions as at:

28 June 2019

HRK	6.5048	Croatian Kuna
HTG	93.1568	Gourde
HUF	284.44	Forint
IDR	14135	Rupiah
ILS	3.57	New Israeli Sheqel
INR	69.0679	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.48	Iceland Krona
JMD	129	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.78	Yen
KES	102.25	Kenyan Shilling
KGS	69.42	Som
KHR	4060	Riel
KMF	433.02	Comoro Franc
KPW	130	North Korean Won
KRW	1157	Won
KWD	0.3031	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	379.8	Tenge
LAK	8672	Kip
LBP	1505.7	Lebanese Pound
LKR	176.5	Sri Lanka Rupee
LRD	195.1	Liberian Dollar
LSL	14.1575	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3881	Libyan Dinar
MAD	9.5748	Moroccan Dirham
MDL	18.05	Moldovan Leu
MGA	3590	Malagasy Ariary
MKD	53.96	Denar
MMK	1515	Kyat
MNT	2640	Tugrik
MOP	8.05	Pataca
MRO	356	Ouguiya
MUR	35.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	764.85	Kwacha
MXN	19.1779	Mexican Peso
MXV	3.0634	Mexican Unidad de Inversion (UDI)
MYR	4.142	Malaysian Ringgit
MZN	61.45	Metical

Foreign Exchange Position

Positions as at:

28 June 2019

NAD	14.16 Namibia Dollar
NGN	305.9 Naira
NIO	32.92 Cordoba Oro
NOK	8.5124 Norwegian Krone
NPR	110.5 Nepalese Rupee
NZD	1.4921 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.289 Nuevo Sol
PGK	3.3003 Kina
PHP	51.13 Philippine Peso
PKR	162 Pakistan Rupee
PLN	3.7383 Zloty
PYG	6184.35 Guarani
QAR	3.658 Qatari Rial
RON	4.1516 Leu
RSD	103.48 Serbian Dinar
RUB	63.0525 Russian Ruble
RWF	911.4585 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.54 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.2757 Swedish Krona
SGD	1.3529 Singapore Dollar
SHP	0.7861 Saint Helena Pound
SLL	9032 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.3933 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYR	515 Syrian Pound
SZL	14.1635 Lilangeni
THB	30.78 Baht
TJS	9.4357 Somoni
TMT	3.49 New Manat
TND	2.8756 Tunisian Dinar
TOP	2.1786 Pa'anga
TRY	5.7698 Turkish Lira
TTD	6.7109 Trinidad and Tobago Dollar
TWD	31.013 New Taiwan Dollar
TZS	2298 Tanzanian Shilling
UAH	26.1445 Hryvnia

Foreign Exchange Position

Positions as at:

28 June 2019

UGX	3690	Uganda Shilling
USD	1	US Dollar
UYU	35.21	Peso Uruguayo
UZS	8557.34	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23310	Dong
VUV	112.4	Vatu
WST	2.5439	Tala
XAF	579	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	573.5	CFA Franc BCEAO
XPF	104.41	CFP Franc
YER	249.45	Yemeni Rial
ZAR	14.1627	Rand
ZMK	5185	Zambian Kwacha
ZWL	6.3375	Zimbabwe Dollar

Interest Rate Position

Positions as at:

28 June 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	800,143.43	525,934.86	1,326,078.29
Floating vs. Fixed	9,210,619.64	4,285,572.09	13,496,191.73
Overnight Index Swap	1,704,139.33	927,049.42	2,631,188.75
Total	11,714,902.40	5,738,556.37	17,453,458.77

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,457	4,154	14,610
Floating vs. Fixed	200,212	117,538	317,750
Overnight Index Swap	13,185	8,493	21,678
Total	223,853	130,185	354,038

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	299,520.86	0.00	25,544.96	6,378.97	200,384.57	128,365.60	665,883.33	1,326,078.29
Floating vs. Fixed	2,240,150.45	1,684,981.96	236,203.29	39,105.16	1,233,444.47	2,838,693.37	5,223,613.03	13,496,191.73
Overnight Index Swap	199,267.94	0.00	100,508.00	4,299.48	45,102.67	268.71	2,281,741.96	2,631,188.75
Total	2,738,939.25	1,684,981.96	362,256.25	49,783.61	1,478,931.71	2,967,327.68	8,171,238.32	17,453,458.77

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,489	0	179	105	2,216	3,139	5,482	14,610
Floating vs. Fixed	59,833	52,899	4,173	962	17,795	68,944	113,145	317,750
Overnight Index Swap	646	0	432	10	253	11	20,326	21,678
Total	63,968	52,899	4,784	1,077	20,264	72,094	138,953	354,038

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	545,301.49	239,470.15	330,326.43	166,123.23	23,145.97	13,727.09	7,983.94	1,326,078.29
Floating vs. Fixed	5,728,834.19	2,375,903.26	3,293,122.47	1,612,843.32	203,073.76	123,958.35	158,456.37	13,496,191.73
Overnight Index Swap	2,341,983.29	120,017.99	147,839.62	19,384.86	764.74	1,075.36	122.88	2,631,188.75
Total	8,616,118.97	2,735,391.40	3,771,288.52	1,798,351.42	226,984.47	138,760.80	166,563.19	17,453,458.77

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	2,921	2,424	4,306	3,189	679	599	492	14,610
Floating vs. Fixed	69,080	49,141	114,164	64,962	8,194	5,636	6,574	317,750
Overnight Index Swap	7,996	4,432	8,698	470	32	39	11	21,678
Total	79,997	55,997	127,168	68,621	8,905	6,274	7,077	354,038

Interest Rate Position

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28 June 2019

Foreign Exchange Rate

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JMD	129	Jamaican Dollar
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KRW	1157 Won
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KYD	0.825 Cayman Islands Dollar
KZT	379.8 Tenge
LAK	8672 Kip
LBP	1505.7 Lebanese Pound
LKR	176.5 Sri Lanka Rupee
LRD	195.1 Liberian Dollar
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LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3881 Libyan Dinar
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MOP	8.05 Pataca
MRO	356 Ouguiya
MUR	35.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	764.85 Kwacha
MXN	19.1779 Mexican Peso
MXV	3.0634 Mexican Unidad de Inversion (UDI)
MYR	4.142 Malaysian Ringgit
MZN	61.45 Metical
NAD	14.16 Namibia Dollar
NGN	305.9 Naira
NIO	32.92 Cordoba Oro
NOK	8.5124 Norwegian Krone
NPR	110.5 Nepalese Rupee
NZD	1.4921 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.289 Nuevo Sol
PGK	3.3003 Kina
PHP	51.13 Philippine Peso
PKR	162 Pakistan Rupee

Interest Rate Position

Positions as at:

28 June 2019

PLN	3.7383 Zloty
PYG	6184.35 Guarani
QAR	3.658 Qatari Rial
RON	4.1516 Leu
RSD	103.48 Serbian Dinar
RUB	63.0525 Russian Ruble
RWF	911.4585 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.54 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.2757 Swedish Krona
SGD	1.3529 Singapore Dollar
SHP	0.7861 Saint Helena Pound
SLL	9032 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.3933 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
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THB	30.78 Baht
TJS	9.4357 Somoni
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TND	2.8756 Tunisian Dinar
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TRY	5.7698 Turkish Lira
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TWD	31.013 New Taiwan Dollar
TZS	2298 Tanzanian Shilling
UAH	26.1445 Hryvnia
UGX	3690 Uganda Shilling
USD	1 US Dollar
UYU	35.21 Peso Uruguayo
UZS	8557.34 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23310 Dong
VUV	112.4 Vatu

Interest Rate Position

Positions as at:

28 June 2019

WST	2.5439 Tala
XAF	579 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	573.5 CFA Franc BCEAO
XPF	104.41 CFP Franc
YER	249.45 Yemeni Rial
ZAR	14.1627 Rand
ZMK	5185 Zambian Kwacha
ZWL	6.3375 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

24 June 2019 to

28 June 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	102,209.70	251,283.50	353,493.21
Total	102,209.70	251,283.50	353,493.21

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,713	26,087	40,800
Total	14,713	26,087	40,800

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	35,929.42	14,191.99	77,533.77	102,533.94	4,222.34	7,550.15	94,993.22	16,538.36	353,493.21
Total	35,929.42	14,191.99	77,533.77	102,533.94	4,222.34	7,550.15	94,993.22	16,538.36	353,493.21

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,205	3,130	8,597	10,801	843	1,909	12,460	855	40,800
Total	2,205	3,130	8,597	10,801	843	1,909	12,460	855	40,800

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	321,510.22	18,042.25	5,181.63	3,382.49	5,032.72	319.29	24.60	353,493.21
Total	321,510.22	18,042.25	5,181.63	3,382.49	5,032.72	319.29	24.60	353,493.21

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	39,322	720	268	144	286	56	5	40,800
Total	39,322	720	268	144	286	56	5	40,800

Interest Rate Turnover

Turnover for the period:

24 June 2019 to

28 June 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	51,798.08	566,549.36	618,347.43
Floating vs. Fixed	760,217.90	641,789.98	1,402,007.87
Overnight Index Swap	286,794.19	131,230.98	418,025.17
Total	1,098,810.16	1,339,570.32	2,438,380.48

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	575	2,045	2,620
Floating vs. Fixed	12,687	4,807	17,493
Overnight Index Swap	510	229	739
Total	13,771	7,080	20,851

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	44,185.90	0.00	11,959.18	946.55	17,211.01	7,130.17	536,914.63	618,347.43
Floating vs. Fixed	149,314.42	76,034.37	9,736.50	2,763.92	25,783.04	273,986.18	864,389.44	1,402,007.87
Overnight Index Swap	14,101.46	0.00	2,539.22	0.00	668.09	0.00	400,716.41	418,025.17
Total	207,601.79	76,034.37	24,234.89	3,710.47	43,662.14	281,116.36	1,802,020.47	2,438,380.48

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	538	0	90	58	207	118	1,609	2,620
Floating vs. Fixed	2,576	2,244	155	74	470	3,953	8,024	17,493
Overnight Index Swap	34	0	6	0	1	0	698	739
Total	3,148	2,244	251	132	678	4,070	10,330	20,851

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	452,828.77	74,957.33	62,244.12	19,450.54	6,059.25	1,994.74	812.68	618,347.43
Floating vs. Fixed	711,788.67	259,241.19	240,194.84	143,370.60	34,363.34	5,749.90	7,299.34	1,402,007.87
Overnight Index Swap	406,880.51	6,128.75	4,090.18	914.14	10.89	0.70	0.00	418,025.17
Total	1,571,497.95	340,327.27	306,529.15	163,735.28	40,433.48	7,745.33	8,112.02	2,438,380.48

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	335	670	585	267	181	337	2,620
Floating vs. Fixed	2,995	2,473	5,084	4,856	1,225	223	638	17,493
Overnight Index Swap	429	105	146	56	2	2	0	739
Total	3,670	2,912	5,899	5,497	1,494	406	974	20,851