Foreign Exchange Position

Positions as at: 05 July 2019

By Product and Intention to Clear

Outstanding Notional (US$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	363,689.50	1,021,222.62	1,384,912.12
Total	363,689.50	1,021,222.62	1,384,912.12

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	48,513	106,325	154,838
Total	48,513	106,325	154,838

By Product and Currency

Outstanding Notional (US$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	192,388.24	63,085.15	240,730.25	401,148.68	15,154.81	32,216.22	382,506.95	57,681.82	1,384,912.12
Total	192,388.24	63,085.15	240,730.25	401,148.68	15,154.81	32,216.22	382,506.95	57,681.82	1,384,912.12

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,238	13,444	29,957	41,530	3,338	7,010	43,103	5,218	154,838
Total	11,238	13,444	29,957	41,530	3,338	7,010	43,103	5,218	154,838

By Product and Residual Maturity

Outstanding Notional (US$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,035,486.13	173,148.31	93,662.81	58,785.60	16,642.33	6,596.19	590.75	1,384,912.12
Total	1,035,486.13	173,148.31	93,662.81	58,785.60	16,642.33	6,596.19	590.75	1,384,912.12

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	132,906	10,505	5,108	3,792	1,661	790	76	154,838
Total	132,906	10,505	5,108	3,792	1,661	790	76	154,838

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	80.39	Afghani
ALL	107.46	Lek
AMD	476.02	Armenian Dram
ANG	1.8725	Netherlands Antillean Guilder
AOA	342.11	Kwanza
ARS	42.03	Argentine Peso
AUD	1.4225	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.691	Azerbaijanian Manat
BAM	1.7263	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.49	Taka
BGN	1.734	Bulgarian Lev

Foreign Exchange Position

Positions as at: 05 July 2019

BHD	0.3769	Bahraini Dinar
BIF	1831.03	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3558	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8258	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.8925	Ngultrum
BWP	10.582	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3053	Canadian Dollar
CDF	1640.8	Congolese Franc
CHF	0.9865	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	677.8	Chilean Peso
CNY	6.8806	Yuan Renminbi
COP	3194.98	Colombian Peso
COU	0.0833	Unidad de Valor Real
CRC	576.49	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.57	Cape Verde Escudo
CZK	22.544	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6168	Danish Krone
DOP	50.7	Dominican Peso
DZD	118.677	Algerian Dinar
EGP	16.57	Egyptian Pound
ERN	15.05	Nakfa
ETB	28.72	Ethiopian Birr
EUR	0.8866	Euro
FJD	2.1039	Fiji Dollar
FKP	0.7952	Falkland Islands Pound
GBP	0.7952	Pound Sterling
GEL	2.787	Lari
GHS	5.4	Cedi
GIP	0.7952	Gibraltar Pound
GMD	49.95	Dalasi
GNF	9150	Guinea Franc
GTQ	7.702	Quetzal
GYD	207.14	Guyana Dollar
HKD	7.7976	Hong Kong Dollar
HNL	24.475	Lempira

Foreign Exchange Position

Positions as at: 05 July 2019

HRK	6.5576	Croatian Kuna
HTG	93.3266	Gourde
HUF	285.54	Forint
IDR	14115	Rupiah
ILS	3.5656	New Israeli Sheqel
INR	68.79	Indian Rupee
IQD	1186.3	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.5	Iceland Krona
JMD	131	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.82	Yen
KES	102.15	Kenyan Shilling
KGS	69.45	Som
KHR	4060	Riel
KMF	432.05	Comoro Franc
KPW	130	North Korean Won
KRW	1169.72	Won
KWD	0.3035	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	384.56	Tenge
LAK	8680	Kip
LBP	1505.7	Lebanese Pound
LKR	175.95	Sri Lanka Rupee
LRD	195.7	Liberian Dollar
LSL	14.0425	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3915	Libyan Dinar
MAD	9.5837	Moroccan Dirham
MDL	17.9	Moldovan Leu
MGA	3610	Malagasy Ariary
MKD	53.93	Denar
MMK	1509	Kyat
MNT	2635	Tugrik
MOP	8.032	Pataca
MRO	356	Ouguiya
MUR	35.78	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	765.55	Kwacha
MXN	19.0105	Mexican Peso
MXV	3.0372	Mexican Unidad de Inversion (UDI)
MYR	4.135	Malaysian Ringgit
MZN	61.62	Metical

Foreign Exchange Position

Positions as at: 05 July 2019

NAD	14.043	Namibia Dollar
NGN	305.95	Naira
NIO	33.14	Cordoba Oro
NOK	8.5337	Norwegian Krone
NPR	110.26	Nepalese Rupee
NZD	1.4908	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.291	Nuevo Sol
PGK	3.3003	Kina
PHP	51.12	Philippine Peso
PKR	156.75	Pakistan Rupee
PLN	3.7583	Zloty
PYG	6182.02	Guarani
QAR	3.6415	Qatari Rial
RON	4.181	Leu
RSD	104.17	Serbian Dinar
RUB	63.314	Russian Ruble
RWF	889.79	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.595	Seychelles Rupee
SDG	44.9952	Sudanese Pound
SEK	9.3113	Swedish Krona
SGD	1.3558	Singapore Dollar
SHP	0.7942	Saint Helena Pound
SLL	8738	Leone
SOS	575	Somali Shilling
SRD	7.396	Surinam Dollar
SSP	157.5656	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.043	Lilangeni
THB	30.59	Baht
TJS	9.4347	Somoni
TMT	3.49	New Manat
TND	2.8888	Tunisian Dinar
TOP	2.1692	Pa'anga
TRY	5.6171	Turkish Lira
TTD	6.6807	Trinidad and Tobago Dollar
TWD	31.072	New Taiwan Dollar
TZS	2298	Tanzanian Shilling
UAH	26	Hryvnia

Foreign Exchange Position

Positions as at: 05 July 2019

UGX	3695	Uganda Shilling
USD	1	US Dollar
UYU	35.18	Peso Uruguayo
UZS	8569.74	Uzbekistan Sum
VEF	248209.9	Bolivar Fuerte
VND	23245	Dong
VUV	112.45	Vatu
WST	2.5381	Tala
XAF	583	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	578.5	CFA Franc BCEAO
XPF	105.25	CFP Franc
YER	249.65	Yemeni Rial
ZAR	14.0431	Rand
ZMK	5185	Zambian Kwacha
ZWL	8.6956	Zimbabwe Dollar

Interest Rate Position

Positions as at: 05 July 2019

By Product and Intention to Clear

Outstanding Notional (US$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	802,346.41	463,773.12	1,266,119.52
Floating vs. Fixed	9,259,794.22	4,227,883.43	13,487,677.66
Overnight Index Swap	1,578,031.67	881,531.44	2,459,563.11
Total	11,640,172.30	5,573,187.98	17,213,360.29

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,415	4,169	14,583
Floating vs. Fixed	202,492	117,908	320,400
Overnight Index Swap	13,304	7,781	21,085
Total	226,211	129,858	356,068

By Product and Currency

Outstanding Notional (US$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	296,758.82	0.00	25,777.28	6,851.52	199,651.36	131,247.34	605,833.20	1,266,119.52
Floating vs. Fixed	2,248,511.92	1,733,730.30	236,183.18	38,816.71	1,240,165.54	2,853,747.71	5,136,522.31	13,487,677.66
Overnight Index Swap	204,303.64	0.00	100,605.78	4,266.48	45,005.71	269.70	2,105,111.79	2,459,563.11
Total	2,749,574.37	1,733,730.30	362,566.24	49,934.71	1,484,822.61	2,985,264.75	7,847,467.30	17,213,360.29

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,439	0	183	105	2,224	3,175	5,457	14,583
Floating vs. Fixed	60,165	54,039	4,221	960	17,891	69,223	113,902	320,400
Overnight Index Swap	647	0	435	10	252	11	19,730	21,085
Total	64,251	54,039	4,839	1,075	20,367	72,409	139,089	356,068

By Product and Residual Maturity

Outstanding Notional (US$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	493,984.62	236,117.98	326,843.98	164,827.74	22,810.15	13,569.64	7,965.40	1,266,119.52
Floating vs. Fixed	5,722,608.70	2,362,906.61	3,312,547.60	1,605,186.16	202,917.04	122,627.36	158,884.19	13,487,677.66
Overnight Index Swap	2,180,775.18	117,601.01	139,642.03	19,589.75	763.62	1,073.24	118.27	2,459,563.11
Total	8,397,368.50	2,716,625.59	3,779,033.61	1,789,603.66	226,490.82	137,270.25	166,967.85	17,213,360.29

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	3,008	2,391	4,268	3,163	669	601	483	14,583
Floating vs. Fixed	69,575	49,577	115,721	65,039	8,234	5,644	6,611	320,400
Overnight Index Swap	7,931	4,369	8,217	487	32	39	10	21,085
Total	80,514	56,337	128,206	68,689	8,935	6,284	7,104	356,068

Interest Rate Position

Positions as at: 05 July 2019

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	80.39	Afghani
ALL	107.46	Lek
AMD	476.02	Armenian Dram
ANG	1.8725	Netherlands Antillean Guilder
AOA	342.11	Kwanza
ARS	42.03	Argentine Peso
AUD	1.4225	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.691	Azerbaijanian Manat
BAM	1.7263	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.49	Taka
BGN	1.734	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1831.03	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3558	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8258	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.8925	Ngultrum
BWP	10.582	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3053	Canadian Dollar
CDF	1640.8	Congolese Franc
CHF	0.9865	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	677.8	Chilean Peso
CNY	6.8806	Yuan Renminbi
COP	3194.98	Colombian Peso
COU	0.0833	Unidad de Valor Real
CRC	576.49	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

Interest Rate Position

Positions as at: 05 July 2019

CVE	97.57	Cape Verde Escudo
CZK	22.544	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6168	Danish Krone
DOP	50.7	Dominican Peso
DZD	118.677	Algerian Dinar
EGP	16.57	Egyptian Pound
ERN	15.05	Nakfa
ETB	28.72	Ethiopian Birr
EUR	0.8866	Euro
FJD	2.1039	Fiji Dollar
FKP	0.7952	Falkland Islands Pound
GBP	0.7952	Pound Sterling
GEL	2.787	Lari
GHS	5.4	Cedi
GIP	0.7952	Gibraltar Pound
GMD	49.95	Dalasi
GNF	9150	Guinea Franc
GTQ	7.702	Quetzal
GYD	207.14	Guyana Dollar
HKD	7.7976	Hong Kong Dollar
HNL	24.475	Lempira
HRK	6.5576	Croatian Kuna
HTG	93.3266	Gourde
HUF	285.54	Forint
IDR	14115	Rupiah
ILS	3.5656	New Israeli Sheqel
INR	68.79	Indian Rupee
IQD	1186.3	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.5	Iceland Krona
JMD	131	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	107.82	Yen
KES	102.15	Kenyan Shilling
KGS	69.45	Som
KHR	4060	Riel
KMF	432.05	Comoro Franc
KPW	130	North Korean Won

Interest Rate Position

Positions as at: 05 July 2019

KRW	1169.72	Won
KWD	0.3035	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	384.56	Tenge
LAK	8680	Kip
LBP	1505.7	Lebanese Pound
LKR	175.95	Sri Lanka Rupee
LRD	195.7	Liberian Dollar
LSL	14.0425	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3915	Libyan Dinar
MAD	9.5837	Moroccan Dirham
MDL	17.9	Moldovan Leu
MGA	3610	Malagasy Ariary
MKD	53.93	Denar
MMK	1509	Kyat
MNT	2635	Tugrik
MOP	8.032	Pataca
MRO	356	Ouguiya
MUR	35.78	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	765.55	Kwacha
MXN	19.0105	Mexican Peso
MXV	3.0372	Mexican Unidad de Inversion (UDI)
MYR	4.135	Malaysian Ringgit
MZN	61.62	Metical
NAD	14.043	Namibia Dollar
NGN	305.95	Naira
NIO	33.14	Cordoba Oro
NOK	8.5337	Norwegian Krone
NPR	110.26	Nepalese Rupee
NZD	1.4908	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.291	Nuevo Sol
PGK	3.3003	Kina
PHP	51.12	Philippine Peso
PKR	156.75	Pakistan Rupee

Interest Rate Position

Positions as at: 05 July 2019

PLN	3.7583	Zloty
PYG	6182.02	Guarani
QAR	3.6415	Qatari Rial
RON	4.181	Leu
RSD	104.17	Serbian Dinar
RUB	63.314	Russian Ruble
RWF	889.79	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.595	Seychelles Rupee
SDG	44.9952	Sudanese Pound
SEK	9.3113	Swedish Krona
SGD	1.3558	Singapore Dollar
SHP	0.7942	Saint Helena Pound
SLL	8738	Leone
SOS	575	Somali Shilling
SRD	7.396	Surinam Dollar
SSP	157.5656	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.043	Lilangeni
THB	30.59	Baht
TJS	9.4347	Somoni
TMT	3.49	New Manat
TND	2.8888	Tunisian Dinar
TOP	2.1692	Pa'anga
TRY	5.6171	Turkish Lira
TTD	6.6807	Trinidad and Tobago Dollar
TWD	31.072	New Taiwan Dollar
TZS	2298	Tanzanian Shilling
UAH	26	Hryvnia
UGX	3695	Uganda Shilling
USD	1	US Dollar
UYU	35.18	Peso Uruguayo
UZS	8569.74	Uzbekistan Sum
VEF	248209.9	Bolivar Fuerte
VND	23245	Dong
VUV	112.45	Vatu

Interest Rate Position

Positions as at: 05 July 2019

WST	2.5381	Tala
XAF	583	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	578.5	CFA Franc BCEAO
XPF	105.25	CFP Franc
YER	249.65	Yemeni Rial
ZAR	14.0431	Rand
ZMK	5185	Zambian Kwacha
ZWL	8.6956	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 02 July 2019 to 05 July 2019

By Product and Intention to Clear

New Trade Turnover (US$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,501.11	168,426.89	237,928.00
Total	69,501.11	168,426.89	237,928.00

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,526	23,010	34,535
Total	11,526	23,010	34,535

By Product and Currency

New Trade Turnover (US$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	22,451.49	10,581.74	43,825.07	76,647.03	3,634.37	7,695.93	61,979.45	11,112.93	237,928.00
Total	22,451.49	10,581.74	43,825.07	76,647.03	3,634.37	7,695.93	61,979.45	11,112.93	237,928.00

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,779	2,588	6,080	11,223	874	1,728	9,621	643	34,535
Total	1,779	2,588	6,080	11,223	874	1,728	9,621	643	34,535

By Product and Residual Maturity

New Trade Turnover (US$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	208,169.09	20,964.03	3,565.96	2,451.67	2,577.25	195.51	4.50	237,928.00
Total	208,169.09	20,964.03	3,565.96	2,451.67	2,577.25	195.51	4.50	237,928.00

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	33,111	892	200	178	148	7	1	34,535
Total	33,111	892	200	178	148	7	1	34,535

Interest Rate Turnover

Turnover for the period: 02 July 2019 to 05 July 2019

By Product and Intention to Clear

New Trade Turnover (US$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	29,140.28	523,495.27	552,635.55
Floating vs. Fixed	375,566.99	605,855.26	981,422.25
Overnight Index Swap	192,851.32	134,807.82	327,659.15
Total	597,558.59	1,264,158.35	1,861,716.94

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	206	2,162	2,368
Floating vs. Fixed	8,221	5,122	13,343
Overnight Index Swap	663	266	929
Total	9,089	7,550	16,639

By Product and Currency

New Trade Turnover (US$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	42,321.99	0.00	13,093.93	2,633.55	13,241.45	6,539.85	474,804.78	552,635.55
Floating vs. Fixed	122,800.51	104,529.60	9,477.46	5,034.29	25,188.27	89,407.31	624,984.81	981,422.25
Overnight Index Swap	20,340.60	0.00	3,837.47	0.00	0.00	0.00	303,481.07	327,659.15
Total	185,463.10	104,529.60	26,408.86	7,667.84	38,429.71	95,947.16	1,403,270.67	1,861,716.94

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	568	0	123	110	160	88	1,320	2,368
Floating vs. Fixed	1,941	2,852	171	97	345	1,469	6,469	13,343
Overnight Index Swap	44	0	5	0	0	0	880	929
Total	2,552	2,852	299	207	505	1,556	8,669	16,639

By Product and Residual Maturity

New Trade Turnover (US$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	434,203.67	66,419.20	39,127.84	9,538.58	2,070.17	786.40	489.68	552,635.55
Floating vs. Fixed	548,683.13	142,546.26	172,793.53	84,838.44	25,578.26	1,735.15	5,247.46	981,422.25
Overnight Index Swap	313,988.20	8,425.73	3,667.43	1,553.04	10.53	0.71	13.50	327,659.15
Total	1,296,875.00	217,391.20	215,588.80	95,930.06	27,658.96	2,522.27	5,750.65	1,861,716.94

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	325	254	536	511	235	164	344	2,368
Floating vs. Fixed	2,180	1,670	4,286	3,338	1,166	179	525	13,343
Overnight Index Swap	523	106	184	110	2	2	3	929
Total	3,027	2,030	5,005	3,959	1,403	344	872	16,639