

Foreign Exchange Position

Positions as at:

12 July 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	379,636.38	1,038,867.06	1,418,503.44
Total	379,636.38	1,038,867.06	1,418,503.44

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,306	106,982	154,288
Total	47,306	106,982	154,288

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	194,247.61	64,949.59	254,333.85	412,991.20	15,042.36	32,148.40	385,152.45	59,637.99	1,418,503.44
Total	194,247.61	64,949.59	254,333.85	412,991.20	15,042.36	32,148.40	385,152.45	59,637.99	1,418,503.44

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,077	13,042	29,675	41,534	3,388	7,062	43,340	5,170	154,288
Total	11,077	13,042	29,675	41,534	3,388	7,062	43,340	5,170	154,288

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	1,067,363.43	174,587.18	93,538.02	59,356.17	16,442.35	6,602.95	613.34	1,418,503.44
Total	1,067,363.43	174,587.18	93,538.02	59,356.17	16,442.35	6,602.95	613.34	1,418,503.44

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	132,071	10,681	5,121	3,894	1,658	784	80	154,288
Total	132,071	10,681	5,121	3,894	1,658	784	80	154,288

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	80.05	Afghani
ALL	107.89	Lek
AMD	475.55	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	344.18	Kwanza
ARS	41.788	Argentine Peso
AUD	1.4364	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7362	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.42	Taka
BGN	1.738	Bulgarian Lev

Foreign Exchange Position

Positions as at:

12 July 2019

BHD	0.3766	Bahraini Dinar
BIF	1826	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.358	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.7543	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.5384	Ngultrum
BWP	10.582	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.308	Canadian Dollar
CDF	1640	Congolese Franc
CHF	0.9894	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	685.4	Chilean Peso
CNY	6.8705	Yuan Renminbi
COP	3201.55	Colombian Peso
COU	0.0831	Unidad de Valor Real
CRC	580.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.88	Cape Verde Escudo
CZK	22.734	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.633	Danish Krone
DOP	50.73	Dominican Peso
DZD	118.93	Algerian Dinar
EGP	16.57	Egyptian Pound
ERN	15	Nakfa
ETB	28.73	Ethiopian Birr
EUR	0.8887	Euro
FJD	2.1155	Fiji Dollar
FKP	0.7965	Falkland Islands Pound
GBP	0.7999	Pound Sterling
GEL	2.81	Lari
GHS	5.3294	Cedi
GIP	0.7964	Gibraltar Pound
GMD	50.15	Dalasi
GNF	9162	Guinea Franc
GTQ	7.66	Quetzal
GYD	207.35	Guyana Dollar
HKD	7.8181	Hong Kong Dollar
HNL	24.4406	Lempira

Foreign Exchange Position

Positions as at:

12 July 2019

HRK	6.5695	Croatian Kuna
HTG	93.2408	Gourde
HUF	289.22	Forint
IDR	14125	Rupiah
ILS	3.5502	New Israeli Sheqel
INR	68.3993	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.97	Iceland Krona
JMD	131.87	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.46	Yen
KES	102.85	Kenyan Shilling
KGS	69.65	Som
KHR	4061.8641	Riel
KMF	431.9	Comoro Franc
KPW	130	North Korean Won
KRW	1175.57	Won
KWD	0.304	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	383.4	Tenge
LAK	8708	Kip
LBP	1505.7	Lebanese Pound
LKR	175.3	Sri Lanka Rupee
LRD	197.95	Liberian Dollar
LSL	13.9713	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3967	Libyan Dinar
MAD	9.56	Moroccan Dirham
MDL	17.764	Moldovan Leu
MGA	3625	Malagasy Ariary
MKD	54.8	Denar
MMK	1510	Kyat
MNT	2650	Tugrik
MOP	8.035	Pataca
MRO	356	Ouguiya
MUR	35.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	765.5	Kwacha
MXN	19.13	Mexican Peso
MXV	3.0567	Mexican Unidad de Inversion (UDI)
MYR	4.137	Malaysian Ringgit
MZN	61.3	Metical

Foreign Exchange Position

Positions as at:

12 July 2019

NAD	13.979	Namibia Dollar
NGN	306	Naira
NIO	32.92	Cordoba Oro
NOK	8.5798	Norwegian Krone
NPR	109.7	Nepalese Rupee
NZD	1.504	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.2835	Nuevo Sol
PGK	3.3003	Kina
PHP	51.3	Philippine Peso
PKR	156.75	Pakistan Rupee
PLN	3.7921	Zloty
PYG	6041	Guarani
QAR	3.6537	Qatari Rial
RON	4.204	Leu
RSD	104.39	Serbian Dinar
RUB	63.069	Russian Ruble
RWF	912.6974	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.54	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.4198	Swedish Krona
SGD	1.358	Singapore Dollar
SHP	0.7989	Saint Helena Pound
SLL	9085	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.469	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.979	Lilangeni
THB	30.69	Baht
TJS	9.4368	Somoni
TMT	3.49	New Manat
TND	2.8826	Tunisian Dinar
TOP	2.1858	Pa'anga
TRY	5.6702	Turkish Lira
TTD	6.73	Trinidad and Tobago Dollar
TWD	31.037	New Taiwan Dollar
TZS	2294	Tanzanian Shilling
UAH	25.835	Hryvnia

Foreign Exchange Position

Positions as at:

12 July 2019

UGX	3678.32	Uganda Shilling
USD	1	US Dollar
UYU	35.1	Peso Uruguayo
UZS	8573.35	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23210	Dong
VUV	113.13	Vatu
WST	2.5575	Tala
XAF	588	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	581.45	CFA Franc BCEAO
XPF	105.52	CFP Franc
YER	249.45	Yemeni Rial
ZAR	13.9793	Rand
ZMK	5185	Zambian Kwacha
ZWL	8.6103	Zimbabwe Dollar

Interest Rate Position

Positions as at:

12 July 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	811,252.79	469,087.00	1,280,339.79
Floating vs. Fixed	9,376,472.41	4,188,790.09	13,565,262.50
Overnight Index Swap	1,632,861.68	882,102.74	2,514,964.42
Total	11,820,586.88	5,539,979.83	17,360,566.71

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,568	4,312	14,879
Floating vs. Fixed	205,458	118,283	323,741
Overnight Index Swap	13,385	7,851	21,236
Total	229,411	130,445	359,856

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	306,698.59	0.00	32,215.49	6,678.75	201,280.18	130,508.84	602,957.95	1,280,339.79
Floating vs. Fixed	2,273,700.38	1,748,545.01	239,954.68	38,412.41	1,241,959.81	2,829,783.74	5,192,906.46	13,565,262.50
Overnight Index Swap	228,878.99	0.00	105,037.45	4,239.28	42,952.84	268.61	2,133,587.25	2,514,964.42
Total	2,809,277.96	1,748,545.01	377,207.62	49,330.44	1,486,192.84	2,960,561.19	7,929,451.65	17,360,566.71

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,518	0	219	105	2,268	3,164	5,605	14,879
Floating vs. Fixed	60,744	54,541	4,284	963	17,991	69,434	115,784	323,741
Overnight Index Swap	673	0	438	10	255	11	19,849	21,236
Total	64,935	54,541	4,941	1,078	20,514	72,609	141,238	359,856

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	501,393.94	238,666.76	329,267.46	166,248.18	23,293.48	13,497.79	7,972.18	1,280,339.79
Floating vs. Fixed	5,711,324.10	2,389,173.69	3,364,234.21	1,610,501.66	207,511.38	123,013.76	159,503.69	13,565,262.50
Overnight Index Swap	2,234,953.24	118,011.96	140,403.62	19,609.52	782.53	1,085.82	117.73	2,514,964.42
Total	8,447,671.29	2,745,852.41	3,833,905.29	1,796,359.35	231,587.39	137,597.37	167,593.61	17,360,566.71

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	3,036	2,445	4,341	3,218	701	613	525	14,879
Floating vs. Fixed	69,773	50,048	117,068	65,959	8,493	5,684	6,716	323,741
Overnight Index Swap	7,985	4,367	8,316	484	34	40	10	21,236
Total	80,794	56,860	129,725	69,661	9,228	6,337	7,251	359,856

Interest Rate Position

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Foreign Exchange Rate

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AED	3.6728	UAE Dirham
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ALL	107.89	Lek
AMD	475.55	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
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BDT	84.42	Taka
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COU	0.0831	Unidad de Valor Real
CRC	580.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

Interest Rate Position

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CVE	97.88 Cape Verde Escudo
CZK	22.734 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.633 Danish Krone
DOP	50.73 Dominican Peso
DZD	118.93 Algerian Dinar
EGP	16.57 Egyptian Pound
ERN	15 Nakfa
ETB	28.73 Ethiopian Birr
EUR	0.8887 Euro
FJD	2.1155 Fiji Dollar
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GBP	0.7999 Pound Sterling
GEL	2.81 Lari
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GMD	50.15 Dalasi
GNF	9162 Guinea Franc
GTQ	7.66 Quetzal
GYD	207.35 Guyana Dollar
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HNL	24.4406 Lempira
HRK	6.5695 Croatian Kuna
HTG	93.2408 Gourde
HUF	289.22 Forint
IDR	14125 Rupiah
ILS	3.5502 New Israeli Sheqel
INR	68.3993 Indian Rupee
IQD	1186.43 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	125.97 Iceland Krona
JMD	131.87 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	108.46 Yen
KES	102.85 Kenyan Shilling
KGS	69.65 Som
KHR	4061.8641 Riel
KMF	431.9 Comoro Franc
KPW	130 North Korean Won

Interest Rate Position

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KRW	1175.57 Won
KWD	0.304 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	383.4 Tenge
LAK	8708 Kip
LBP	1505.7 Lebanese Pound
LKR	175.3 Sri Lanka Rupee
LRD	197.95 Liberian Dollar
LSL	13.9713 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3967 Libyan Dinar
MAD	9.56 Moroccan Dirham
MDL	17.764 Moldovan Leu
MGA	3625 Malagasy Ariary
MKD	54.8 Denar
MMK	1510 Kyat
MNT	2650 Tugrik
MOP	8.035 Pataca
MRO	356 Ouguiya
MUR	35.6 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	765.5 Kwacha
MXN	19.13 Mexican Peso
MXV	3.0567 Mexican Unidad de Inversion (UDI)
MYR	4.137 Malaysian Ringgit
MZN	61.3 Metical
NAD	13.979 Namibia Dollar
NGN	306 Naira
NIO	32.92 Cordoba Oro
NOK	8.5798 Norwegian Krone
NPR	109.7 Nepalese Rupee
NZD	1.504 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.2835 Nuevo Sol
PGK	3.3003 Kina
PHP	51.3 Philippine Peso
PKR	156.75 Pakistan Rupee

Interest Rate Position

Positions as at:

12 July 2019

PLN	3.7921 Zloty
PYG	6041 Guarani
QAR	3.6537 Qatari Rial
RON	4.204 Leu
RSD	104.39 Serbian Dinar
RUB	63.069 Russian Ruble
RWF	912.6974 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.54 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.4198 Swedish Krona
SGD	1.358 Singapore Dollar
SHP	0.7989 Saint Helena Pound
SLL	9085 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.469 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.979 Lilangeni
THB	30.69 Baht
TJS	9.4368 Somoni
TMT	3.49 New Manat
TND	2.8826 Tunisian Dinar
TOP	2.1858 Pa'anga
TRY	5.6702 Turkish Lira
TTD	6.73 Trinidad and Tobago Dollar
TWD	31.037 New Taiwan Dollar
TZS	2294 Tanzanian Shilling
UAH	25.835 Hryvnia
UGX	3678.32 Uganda Shilling
USD	1 US Dollar
UYU	35.1 Peso Uruguayo
UZS	8573.35 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23210 Dong
VUV	113.13 Vatu

Interest Rate Position

Positions as at:

12 July 2019

WST	2.5575 Tala
XAF	588 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	581.45 CFA Franc BCEAO
XPF	105.52 CFP Franc
YER	249.45 Yemeni Rial
ZAR	13.9793 Rand
ZMK	5185 Zambian Kwacha
ZWL	8.6103 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

08 July 2019 to

12 July 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	116,274.74	221,390.79	337,665.53
Total	116,274.74	221,390.79	337,665.53

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,409	23,112	36,521
Total	13,409	23,112	36,521

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	35,761.30	20,000.92	74,238.16	97,968.76	3,305.14	7,448.11	84,633.15	14,310.00	337,665.53
Total	35,761.30	20,000.92	74,238.16	97,968.76	3,305.14	7,448.11	84,633.15	14,310.00	337,665.53

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,770	3,838	8,506	9,956	676	1,851	9,205	720	36,521
Total	1,770	3,838	8,506	9,956	676	1,851	9,205	720	36,521

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	301,469.77	22,369.89	8,932.34	2,325.02	2,356.55	184.37	27.60	337,665.53
Total	301,469.77	22,369.89	8,932.34	2,325.02	2,356.55	184.37	27.60	337,665.53

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	34,597	1,116	444	196	152	13	4	36,521
Total	34,597	1,116	444	196	152	13	4	36,521

Interest Rate Turnover

Turnover for the period:

08 July 2019 to

12 July 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,879.84	403,195.65	427,075.49
Floating vs. Fixed	497,285.72	479,118.37	976,404.09
Overnight Index Swap	245,653.30	86,515.63	332,168.93
Total	766,818.86	968,829.65	1,735,648.51

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	293	2,383	2,676
Floating vs. Fixed	8,859	4,456	13,314
Overnight Index Swap	611	319	930
Total	9,762	7,158	16,920

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	51,075.16	0.00	22,568.25	1,466.41	14,995.11	1,440.82	335,529.74	427,075.49
Floating vs. Fixed	134,697.38	76,985.67	15,075.47	2,741.47	43,128.96	119,773.91	584,001.24	976,404.09
Overnight Index Swap	56,081.05	0.00	11,046.46	0.00	1,682.66	0.00	263,358.76	332,168.93
Total	241,853.58	76,985.67	48,690.18	4,207.89	59,806.73	121,214.73	1,182,889.75	1,735,648.51

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	686	0	195	122	214	27	1,433	2,676
Floating vs. Fixed	2,429	1,927	227	79	318	2,094	6,243	13,314
Overnight Index Swap	54	0	6	0	12	0	859	930
Total	3,168	1,927	428	201	543	2,121	8,534	16,920

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	313,765.30	59,496.27	38,535.17	10,942.40	3,211.31	613.10	511.94	427,075.49
Floating vs. Fixed	479,041.21	182,092.84	188,490.74	92,111.83	27,073.63	2,013.12	5,580.72	976,404.09
Overnight Index Swap	317,092.89	8,340.94	3,985.93	2,695.91	34.07	19.19	0.00	332,168.93
Total	1,109,899.40	249,930.06	231,011.83	105,750.14	30,319.00	2,645.42	6,092.66	1,735,648.51

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	268	307	662	579	275	191	396	2,676
Floating vs. Fixed	2,363	1,725	3,755	3,515	1,169	177	612	13,314
Overnight Index Swap	377	139	233	171	6	5	0	930
Total	3,007	2,170	4,650	4,264	1,450	372	1,008	16,920