

Foreign Exchange Position

Positions as at: 26 July 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	361,844.51	995,936.51	1,357,781.02
Total	361,844.51	995,936.51	1,357,781.02

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,211	102,207	144,418
Total	42,211	102,207	144,418

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	171,428.74	63,433.89	261,754.29	395,226.20	15,097.68	30,859.56	359,667.12	60,313.55	1,357,781.02
Total	171,428.74	63,433.89	261,754.29	395,226.20	15,097.68	30,859.56	359,667.12	60,313.55	1,357,781.02

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,987	12,799	29,431	39,541	3,474	6,890	37,225	5,071	144,418
Total	9,987	12,799	29,431	39,541	3,474	6,890	37,225	5,071	144,418

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	1,004,587.53	181,687.14	87,676.10	58,905.86	17,763.18	6,501.54	659.66	1,357,781.02
Total	1,004,587.53	181,687.14	87,676.10	58,905.86	17,763.18	6,501.54	659.66	1,357,781.02

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	122,410	10,534	5,092	3,737	1,782	781	82	144,418
Total	122,410	10,534	5,092	3,737	1,782	781	82	144,418

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	79.8	Afghani
ALL	108.73	Lek
AMD	474.95	Armenian Dram
ANG	1.7825	Netherlands Antillean Guilder
AOA	345.91	Kwanza
ARS	42.823	Argentine Peso
AUD	1.4331	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7549	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.25	Taka
BGN	1.756	Bulgarian Lev

Foreign Exchange Position

Positions as at:

26 July 2019

BHD	0.377	Bahraini Dinar
BIF	1828.58	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3643	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.7726	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.949	Ngultrum
BWP	10.5042	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3139	Canadian Dollar
CDF	1640	Congolese Franc
CHF	0.9847	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	690.39	Chilean Peso
CNY	6.8718	Yuan Renminbi
COP	3198.28	Colombian Peso
COU	0.0841	Unidad de Valor Real
CRC	571.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.94	Cape Verde Escudo
CZK	22.886	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.701	Danish Krone
DOP	50.89	Dominican Peso
DZD	119.4056	Algerian Dinar
EGP	16.56	Egyptian Pound
ERN	15	Nakfa
ETB	28.65	Ethiopian Birr
EUR	0.8976	Euro
FJD	2.1459	Fiji Dollar
FKP	0.8035	Falkland Islands Pound
GBP	0.801	Pound Sterling
GEL	2.89	Lari
GHS	5.39	Cedi
GIP	0.8035	Gibraltar Pound
GMD	50.25	Dalasi
GNF	9176	Guinea Franc
GTQ	7.64	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8143	Hong Kong Dollar
HNL	24.4607	Lempira

Foreign Exchange Position

Positions as at:

26 July 2019

HRK	6.6278	Croatian Kuna
HTG	92.9172	Gourde
HUF	291.93	Forint
IDR	13990	Rupiah
ILS	3.5221	New Israeli Sheqel
INR	68.97	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.84	Iceland Krona
JMD	132.31	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.17	Yen
KES	104	Kenyan Shilling
KGS	69.645	Som
KHR	4060.781	Riel
KMF	439.67	Comoro Franc
KPW	130	North Korean Won
KRW	1177.41	Won
KWD	0.3042	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	383.43	Tenge
LAK	8719	Kip
LBP	1505.7	Lebanese Pound
LKR	176.1	Sri Lanka Rupee
LRD	200.57	Liberian Dollar
LSL	13.8613	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.398	Libyan Dinar
MAD	9.6033	Moroccan Dirham
MDL	17.485	Moldovan Leu
MGA	3605	Malagasy Ariary
MKD	54.38	Denar
MMK	1510	Kyat
MNT	2653	Tugrik
MOP	8.049	Pataca
MRO	356	Ouguiya
MUR	36.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	747.16	Kwacha
MXN	19.05	Mexican Peso
MXV	3.0399	Mexican Unidad de Inversion (UDI)
MYR	4.117	Malaysian Ringgit
MZN	60.8	Metical

Foreign Exchange Position

Positions as at:

26 July 2019

NAD	13.873	Namibia Dollar
NGN	305.88	Naira
NIO	32.98	Cordoba Oro
NOK	8.6432	Norwegian Krone
NPR	110.36	Nepalese Rupee
NZD	1.4908	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.2888	Nuevo Sol
PGK	3.3003	Kina
PHP	51.17	Philippine Peso
PKR	160	Pakistan Rupee
PLN	3.8163	Zloty
PYG	5989	Guarani
QAR	3.64	Qatari Rial
RON	4.2334	Leu
RSD	105.6	Serbian Dinar
RUB	63.3023	Russian Ruble
RWF	914.78	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.764	Solomon Islands Dollar
SCR	13.54	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.4264	Swedish Krona
SGD	1.3643	Singapore Dollar
SHP	0.7997	Saint Helena Pound
SLL	9200	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.7515	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.871	Lilangeni
THB	30.9	Baht
TJS	9.4348	Somoni
TMT	3.49	New Manat
TND	2.8802	Tunisian Dinar
TOP	2.1744	Pa'anga
TRY	5.7046	Turkish Lira
TTD	6.7244	Trinidad and Tobago Dollar
TWD	31.079	New Taiwan Dollar
TZS	2297	Tanzanian Shilling
UAH	25.45	Hryvnia

Foreign Exchange Position

Positions as at:

26 July 2019

UGX	3690	Uganda Shilling
USD	1	US Dollar
UYU	33.85	Peso Uruguayo
UZS	8619.5	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23205	Dong
VUV	112	Vatu
WST	2.5329	Tala
XAF	604.46	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	585.45	CFA Franc BCEAO
XPF	106.79	CFP Franc
YER	249.45	Yemeni Rial
ZAR	13.8726	Rand
ZMK	5185	Zambian Kwacha
ZWL	8.73	Zimbabwe Dollar

Interest Rate Position

Positions as at:

26 July 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	821,455.66	774,708.52	1,596,164.18
Floating vs. Fixed	9,524,478.33	4,337,456.33	13,861,934.67
Overnight Index Swap	1,632,236.22	916,891.91	2,549,128.13
Total	11,978,170.21	6,029,056.76	18,007,226.97

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,692	5,268	15,959
Floating vs. Fixed	207,326	119,176	326,502
Overnight Index Swap	13,438	7,928	21,366
Total	231,456	132,371	363,827

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	331,026.50	0.00	34,814.72	6,680.86	197,652.18	133,321.88	892,668.03	1,596,164.18
Floating vs. Fixed	2,290,546.76	1,771,400.92	240,522.72	38,293.18	1,259,517.41	2,881,891.52	5,379,762.15	13,861,934.67
Overnight Index Swap	234,080.26	0.00	94,972.63	3,958.80	48,906.96	268.74	2,166,940.74	2,549,128.13
Total	2,855,653.53	1,771,400.92	370,310.07	48,932.85	1,506,076.54	3,015,482.14	8,439,370.93	18,007,226.97

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,813	0	228	111	2,279	3,221	6,307	15,959
Floating vs. Fixed	61,118	55,371	4,313	967	18,220	70,440	116,073	326,502
Overnight Index Swap	693	0	434	9	272	11	19,947	21,366
Total	65,624	55,371	4,975	1,087	20,771	73,672	142,327	363,827

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	763,974.59	263,628.92	347,703.54	173,187.22	25,682.74	13,650.93	8,336.24	1,596,164.18
Floating vs. Fixed	5,963,983.34	2,394,167.54	3,389,656.79	1,627,144.66	206,363.17	128,011.92	152,607.24	13,861,934.67
Overnight Index Swap	2,271,801.86	115,411.86	140,036.85	19,712.45	865.53	1,067.55	232.02	2,549,128.13
Total	8,999,759.79	2,773,208.32	3,877,397.19	1,820,044.33	232,911.44	142,730.40	161,175.50	18,007,226.97

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	3,213	2,546	4,581	3,459	824	682	654	15,959
Floating vs. Fixed	71,285	49,624	118,150	66,446	8,511	5,754	6,733	326,502
Overnight Index Swap	7,968	4,375	8,461	475	35	39	13	21,366
Total	82,466	56,545	131,192	70,380	9,370	6,475	7,400	363,827

Interest Rate Position

Positions as at:

26 July 2019

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	79.8	Afghani
ALL	108.73	Lek
AMD	474.95	Armenian Dram
ANG	1.7825	Netherlands Antillean Guilder
AOA	345.91	Kwanza
ARS	42.823	Argentine Peso
AUD	1.4331	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7549	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.25	Taka
BGN	1.756	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1828.58	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3643	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.7726	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.949	Ngultrum
BWP	10.5042	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3139	Canadian Dollar
CDF	1640	Congolese Franc
CHF	0.9847	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	690.39	Chilean Peso
CNY	6.8718	Yuan Renminbi
COP	3198.28	Colombian Peso
COU	0.0841	Unidad de Valor Real
CRC	571.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

Interest Rate Position

Positions as at:

26 July 2019

CVE	98.94 Cape Verde Escudo
CZK	22.886 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.701 Danish Krone
DOP	50.89 Dominican Peso
DZD	119.4056 Algerian Dinar
EGP	16.56 Egyptian Pound
ERN	15 Nakfa
ETB	28.65 Ethiopian Birr
EUR	0.8976 Euro
FJD	2.1459 Fiji Dollar
FKP	0.8035 Falkland Islands Pound
GBP	0.801 Pound Sterling
GEL	2.89 Lari
GHS	5.39 Cedi
GIP	0.8035 Gibraltar Pound
GMD	50.25 Dalasi
GNF	9176 Guinea Franc
GTQ	7.64 Quetzal
GYD	206.58 Guyana Dollar
HKD	7.8143 Hong Kong Dollar
HNL	24.4607 Lempira
HRK	6.6278 Croatian Kuna
HTG	92.9172 Gourde
HUF	291.93 Forint
IDR	13990 Rupiah
ILS	3.5221 New Israeli Sheqel
INR	68.97 Indian Rupee
IQD	1186.43 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	121.84 Iceland Krona
JMD	132.31 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	108.17 Yen
KES	104 Kenyan Shilling
KGS	69.645 Som
KHR	4060.781 Riel
KMF	439.67 Comoro Franc
KPW	130 North Korean Won

Interest Rate Position

Positions as at:

26 July 2019

KRW	1177.41 Won
KWD	0.3042 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	383.43 Tenge
LAK	8719 Kip
LBP	1505.7 Lebanese Pound
LKR	176.1 Sri Lanka Rupee
LRD	200.57 Liberian Dollar
LSL	13.8613 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.398 Libyan Dinar
MAD	9.6033 Moroccan Dirham
MDL	17.485 Moldovan Leu
MGA	3605 Malagasy Ariary
MKD	54.38 Denar
MMK	1510 Kyat
MNT	2653 Tugrik
MOP	8.049 Pataca
MRO	356 Ouguiya
MUR	36.15 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	747.16 Kwacha
MXN	19.05 Mexican Peso
MXV	3.0399 Mexican Unidad de Inversion (UDI)
MYR	4.117 Malaysian Ringgit
MZN	60.8 Metical
NAD	13.873 Namibia Dollar
NGN	305.88 Naira
NIO	32.98 Cordoba Oro
NOK	8.6432 Norwegian Krone
NPR	110.36 Nepalese Rupee
NZD	1.4908 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.2888 Nuevo Sol
PGK	3.3003 Kina
PHP	51.17 Philippine Peso
PKR	160 Pakistan Rupee

Interest Rate Position

Positions as at:

26 July 2019

PLN	3.8163 Zloty
PYG	5989 Guarani
QAR	3.64 Qatari Rial
RON	4.2334 Leu
RSD	105.6 Serbian Dinar
RUB	63.3023 Russian Ruble
RWF	914.78 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.764 Solomon Islands Dollar
SCR	13.54 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.4264 Swedish Krona
SGD	1.3643 Singapore Dollar
SHP	0.7997 Saint Helena Pound
SLL	9200 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.7515 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.871 Lilangeni
THB	30.9 Baht
TJS	9.4348 Somoni
TMT	3.49 New Manat
TND	2.8802 Tunisian Dinar
TOP	2.1744 Pa'anga
TRY	5.7046 Turkish Lira
TTD	6.7244 Trinidad and Tobago Dollar
TWD	31.079 New Taiwan Dollar
TZS	2297 Tanzanian Shilling
UAH	25.45 Hryvnia
UGX	3690 Uganda Shilling
USD	1 US Dollar
UYU	33.85 Peso Uruguayo
UZS	8619.5 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23205 Dong
VUV	112 Vatu

Interest Rate Position

Positions as at:

26 July 2019

WST	2.5329 Tala
XAF	604.46 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	585.45 CFA Franc BCEAO
XPF	106.79 CFP Franc
YER	249.45 Yemeni Rial
ZAR	13.8726 Rand
ZMK	5185 Zambian Kwacha
ZWL	8.73 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 22 July 2019 to 26 July 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	91,966.75	170,864.66	262,831.41
Total	91,966.75	170,864.66	262,831.41

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,042	18,687	28,729
Total	10,042	18,687	28,729

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	17,504.51	18,647.73	59,261.59	69,602.90	4,224.83	6,244.41	72,516.76	14,828.68	262,831.41
Total	17,504.51	18,647.73	59,261.59	69,602.90	4,224.83	6,244.41	72,516.76	14,828.68	262,831.41

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,130	3,280	5,956	8,114	760	1,415	7,434	641	28,729
Total	1,130	3,280	5,956	8,114	760	1,415	7,434	641	28,729

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	227,134.95	19,920.23	7,889.54	3,058.60	4,633.85	174.23	20.00	262,831.41
Total	227,134.95	19,920.23	7,889.54	3,058.60	4,633.85	174.23	20.00	262,831.41

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	27,130	852	335	129	261	21	2	28,729
Total	27,130	852	335	129	261	21	2	28,729

Interest Rate Turnover

Turnover for the period:

22 July 2019 to

26 July 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,915.44	656,556.81	666,472.24
Floating vs. Fixed	647,312.93	675,279.73	1,322,592.67
Overnight Index Swap	235,963.35	102,347.83	338,311.18
Total	893,191.72	1,434,184.37	2,327,376.09

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	145	3,094	3,239
Floating vs. Fixed	8,652	5,350	14,001
Overnight Index Swap	507	271	778
Total	9,303	8,715	18,017

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	73,083.78	0.00	26,907.88	1,331.86	8,014.30	5,415.65	551,718.76	666,472.24
Floating vs. Fixed	183,506.37	68,391.61	16,446.99	2,958.64	48,979.54	216,835.19	785,474.32	1,322,592.67
Overnight Index Swap	29,616.29	0.00	445.63	0.00	3,740.55	0.00	304,508.71	338,311.18
Total	286,206.44	68,391.61	43,800.51	4,290.50	60,734.40	222,250.84	1,641,701.79	2,327,376.09

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	884	0	204	64	120	95	1,872	3,239
Floating vs. Fixed	2,088	1,601	185	64	487	2,951	6,627	14,001
Overnight Index Swap	53	0	3	0	21	0	701	778
Total	3,024	1,601	392	128	628	3,046	9,200	18,017

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	525,416.13	76,467.03	45,879.33	13,311.60	4,159.17	525.64	713.34	666,472.24
Floating vs. Fixed	801,327.13	216,671.39	191,734.94	84,329.63	22,997.96	1,353.24	4,178.38	1,322,592.67
Overnight Index Swap	327,463.46	5,220.81	3,327.29	1,928.46	176.29	0.73	194.14	338,311.18
Total	1,654,206.72	298,359.24	240,941.56	99,569.69	27,333.42	1,879.61	5,085.86	2,327,376.09

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	386	357	711	726	354	231	474	3,239
Floating vs. Fixed	3,941	1,680	3,501	3,074	1,044	184	578	14,001
Overnight Index Swap	341	87	230	109	6	2	4	778
Total	4,668	2,124	4,441	3,909	1,404	417	1,056	18,017