

Foreign Exchange Position

Positions as at: 15 February 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	356,274.82	943,945.50	1,300,220.31
Total	356,274.82	943,945.50	1,300,220.31

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,918	108,597	156,515
Total	47,918	108,597	156,515

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	195,338.87	60,682.71	241,996.88	375,194.53	14,522.33	35,130.91	323,388.86	53,965.22	1,300,220.31
Total	195,338.87	60,682.71	241,996.88	375,194.53	14,522.33	35,130.91	323,388.86	53,965.22	1,300,220.31

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,378	14,018	39,515	40,450	3,015	9,558	34,173	5,408	156,515
Total	10,378	14,018	39,515	40,450	3,015	9,558	34,173	5,408	156,515

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	987,396.34	164,466.57	69,354.55	57,506.14	15,002.04	6,024.51	470.17	1,300,220.31
Total	987,396.34	164,466.57	69,354.55	57,506.14	15,002.04	6,024.51	470.17	1,300,220.31

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	136,902	9,316	4,648	3,314	1,492	805	39	156,515
Total	136,902	9,316	4,648	3,314	1,492	805	39	156,515

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	74.25	Afghani
ALL	110.13	Lek
AMD	487	Armenian Dram
ANG	1.8025	Netherlands Antillean Guilder
AOA	311.574	Kwanza
ARS	38.18	Argentine Peso
AUD	1.4102	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7308	Convertible Mark
BBD	1.9681	Barbados Dollar
BDT	83.52	Taka
BGN	1.736	Bulgarian Lev

Foreign Exchange Position

Positions as at:

15 February 2019

BHD	0.3767	Bahraini Dinar
BIF	1797.79	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3595	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.7543	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.803	Ngultrum
BWP	10.582	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3252	Canadian Dollar
CDF	1628	Congolese Franc
CHF	1.009	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	663.3	Chilean Peso
CNY	6.7598	Yuan Renminbi
COP	3139	Colombian Peso
COU	0.0835	Unidad de Valor Real
CRC	608	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.58	Cape Verde Escudo
CZK	22.909	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6249	Danish Krone
DOP	50.35	Dominican Peso
DZD	118.7	Algerian Dinar
EGP	17.55	Egyptian Pound
ERN	15	Nakfa
ETB	28.3017	Ethiopian Birr
EUR	0.8879	Euro
FJD	2.1017	Fiji Dollar
FKP	0.774	Falkland Islands Pound
GBP	0.7783	Pound Sterling
GEL	2.628	Lari
GHS	5.004	Cedi
GIP	0.7739	Gibraltar Pound
GMD	49.6	Dalasi
GNF	9092	Guinea Franc
GTQ	7.74	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.8483	Hong Kong Dollar
HNL	24.3241	Lempira

Foreign Exchange Position

Positions as at:

15 February 2019

HRK	6.5752	Croatian Kuna
HTG	82.6291	Gourde
HUF	283.09	Forint
IDR	14055	Rupiah
ILS	3.6473	New Israeli Sheqel
INR	70.87	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	120.1	Iceland Krona
JMD	133	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	110.99	Yen
KES	100.07	Kenyan Shilling
KGS	69.64	Som
KHR	3975	Riel
KMF	434.68	Comoro Franc
KPW	130	North Korean Won
KRW	1124.59	Won
KWD	0.3034	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	374.87	Tenge
LAK	8563	Kip
LBP	1505.5	Lebanese Pound
LKR	178.3	Sri Lanka Rupee
LRD	160.39	Liberian Dollar
LSL	14.0538	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3806	Libyan Dinar
MAD	9.5465	Moroccan Dirham
MDL	17.072	Moldovan Leu
MGA	3615	Malagasy Ariary
MKD	54.26	Denar
MMK	1537	Kyat
MNT	2610	Tugrik
MOP	8.072	Pataca
MRO	356	Ouguiya
MUR	34.27	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.09	Kwacha
MXN	19.427	Mexican Peso
MXV	3.1068	Mexican Unidad de Inversion (UDI)
MYR	4.065	Malaysian Ringgit
MZN	62.1	Metical

Foreign Exchange Position

Positions as at:

15 February 2019

NAD	13,9613	Namibia Dollar
NGN	305.75	Naira
NIO	32.74	Cordoba Oro
NOK	8.66	Norwegian Krone
NPR	113.27	Nepalese Rupee
NZD	1.4708	New Zealand Dollar
OMR	0.3845	Rial Omani
PAB	1	Balboa
PEN	3.337	Nuevo Sol
PGK	3.2841	Kina
PHP	52.27	Philippine Peso
PKR	138.8	Pakistan Rupee
PLN	3.8517	Zloty
PYG	6036	Guarani
QAR	3.6405	Qatari Rial
RON	4.2069	Leu
RSD	104.7	Serbian Dinar
RUB	66.509	Russian Ruble
RWF	897.1153	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.6	Seychelles Rupee
SDG	47.4952	Sudanese Pound
SEK	9.2679	Swedish Krona
SGD	1.3597	Singapore Dollar
SHP	0.7777	Saint Helena Pound
SLL	8720	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	153.7549	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.0397	Lilangeni
THB	31.39	Baht
TJS	9.43	Somoni
TMT	3.49	New Manat
TND	3.0657	Tunisian Dinar
TOP	2.1673	Pa'anga
TRY	5.2798	Turkish Lira
TTD	6.7216	Trinidad and Tobago Dollar
TWD	30.825	New Taiwan Dollar
TZS	2320	Tanzanian Shilling
UAH	27.0965	Hryvnia

Foreign Exchange Position

Positions as at:

15 February 2019

UGX	3664.64	Uganda Shilling
USD	1	US Dollar
UYU	32.52	Peso Uruguayo
UZS	8390.15	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23196	Dong
VUV	111.56	Vatu
WST	2.5272	Tala
XAF	609.52	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	575.5	CFA Franc BCEAO
XPF	105.38	CFP Franc
YER	249.55	Yemeni Rial
ZAR	14.059	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

15 February 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	692,012.06	459,835.41	1,151,847.47
Floating vs. Fixed	7,574,822.70	4,323,539.54	11,898,362.24
Overnight Index Swap	1,359,302.57	892,689.89	2,251,992.47
Total	9,626,137.33	5,676,064.84	15,302,202.17

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,172	3,822	12,994
Floating vs. Fixed	157,096	119,587	276,683
Overnight Index Swap	12,671	8,499	21,170
Total	178,939	131,908	310,847

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	304,040.83	0.00	28,644.35	5,494.04	180,865.89	103,226.68	529,575.69	1,151,847.47
Floating vs. Fixed	2,077,575.07	1,200,247.18	286,590.67	45,818.68	1,142,110.31	2,468,133.70	4,677,886.64	11,898,362.24
Overnight Index Swap	262,016.22	0.00	254,351.44	1,507.03	76,686.11	267.61	1,657,164.05	2,251,992.47
Total	2,643,632.12	1,200,247.18	569,586.45	52,819.75	1,399,662.30	2,571,627.99	6,864,626.38	15,302,202.17

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,322	0	211	80	2,056	2,682	4,643	12,994
Floating vs. Fixed	53,515	38,558	4,285	1,124	16,830	58,177	104,195	276,683
Overnight Index Swap	668	0	552	9	263	11	19,667	21,170
Total	57,505	38,558	5,048	1,213	19,149	60,870	128,505	310,847

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	425,744.08	233,398.02	301,794.19	151,525.23	20,425.40	11,960.84	6,999.72	1,151,847.47
Floating vs. Fixed	4,961,661.78	2,081,076.79	2,945,871.00	1,462,132.41	185,547.63	110,886.96	151,185.66	11,898,362.24
Overnight Index Swap	1,920,757.53	157,775.25	146,981.78	24,523.99	714.16	911.70	328.06	2,251,992.47
Total	7,308,163.38	2,472,250.06	3,394,646.98	1,638,181.63	206,687.19	123,759.49	158,513.45	15,302,202.17

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	2,318	2,165	3,926	2,949	623	548	465	12,994
Floating vs. Fixed	60,356	41,379	97,856	57,854	7,875	5,185	6,178	276,683
Overnight Index Swap	7,847	4,115	8,618	509	32	34	15	21,170
Total	70,521	47,659	110,400	61,312	8,530	5,767	6,658	310,847

Interest Rate Position

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Foreign Exchange Rate

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CVE	97.58	Cape Verde Escudo
CZK	22.909	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6249	Danish Krone
DOP	50.35	Dominican Peso
DZD	118.7	Algerian Dinar
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KES	100.07	Kenyan Shilling
KGS	69.64	Som
KHR	3975	Riel
KMF	434.68	Comoro Franc
KPW	130	North Korean Won

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KWD	0.3034	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	374.87	Tenge
LAK	8563	Kip
LBP	1505.5	Lebanese Pound
LKR	178.3	Sri Lanka Rupee
LRD	160.39	Liberian Dollar
LSL	14.0538	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3806	Libyan Dinar
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MDL	17.072	Moldovan Leu
MGA	3615	Malagasy Ariary
MKD	54.26	Denar
MMK	1537	Kyat
MNT	2610	Tugrik
MOP	8.072	Pataca
MRO	356	Ouguiya
MUR	34.27	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.09	Kwacha
MXN	19.427	Mexican Peso
MXV	3.1068	Mexican Unidad de Inversion (UDI)
MYR	4.065	Malaysian Ringgit
MZN	62.1	Metical
NAD	13.9613	Namibia Dollar
NGN	305.75	Naira
NIO	32.74	Cordoba Oro
NOK	8.66	Norwegian Krone
NPR	113.27	Nepalese Rupee
NZD	1.4708	New Zealand Dollar
OMR	0.3845	Rial Omani
PAB	1	Balboa
PEN	3.337	Nuevo Sol
PGK	3.2841	Kina
PHP	52.27	Philippine Peso
PKR	138.8	Pakistan Rupee

Interest Rate Position

Positions as at:

15 February 2019

PLN	3.8517 Zloty
PYG	6036 Guarani
QAR	3.6405 Qatari Rial
RON	4.2069 Leu
RSD	104.7 Serbian Dinar
RUB	66.509 Russian Ruble
RWF	897.1153 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.6 Seychelles Rupee
SDG	47.4952 Sudanese Pound
SEK	9.2679 Swedish Krona
SGD	1.3597 Singapore Dollar
SHP	0.7777 Saint Helena Pound
SLL	8720 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	153.7549 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.0397 Lilangeni
THB	31.39 Baht
TJS	9.43 Somoni
TMT	3.49 New Manat
TND	3.0657 Tunisian Dinar
TOP	2.1673 Pa'anga
TRY	5.2798 Turkish Lira
TTD	6.7216 Trinidad and Tobago Dollar
TWD	30.825 New Taiwan Dollar
TZS	2320 Tanzanian Shilling
UAH	27.0965 Hryvnia
UGX	3664.64 Uganda Shilling
USD	1 US Dollar
UYU	32.52 Peso Uruguayo
UZS	8390.15 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23196 Dong
VUV	111.56 Vatu

Interest Rate Position

Positions as at:

15 February 2019

WST	2.5272 Tala
XAF	609.52 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	575.5 CFA Franc BCEAO
XPF	105.38 CFP Franc
YER	249.55 Yemeni Rial
ZAR	14,059 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

11 February 2019 to

15 February 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	91,889.17	208,712.12	300,601.29
Total	91,889.17	208,712.12	300,601.29

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,998	25,341	40,339
Total	14,998	25,341	40,339

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	51,197.86	15,924.93	66,003.07	59,010.65	3,326.65	9,663.04	81,834.89	13,640.19	300,601.29
Total	51,197.86	15,924.93	66,003.07	59,010.65	3,326.65	9,663.04	81,834.89	13,640.19	300,601.29

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,595	3,958	10,541	10,209	640	2,742	9,772	884	40,339
Total	1,595	3,958	10,541	10,209	640	2,742	9,772	884	40,339

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	268,464.39	15,779.84	7,258.06	2,676.78	6,317.22	105.00	0.00	300,601.29
Total	268,464.39	15,779.84	7,258.06	2,676.78	6,317.22	105.00	0.00	300,601.29

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	38,543	932	384	172	297	13	0	40,339
Total	38,543	932	384	172	297	13	0	40,339

Interest Rate Turnover

Turnover for the period:

11 February 2019 to

15 February 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,656.53	406,450.68	415,107.21
Floating vs. Fixed	381,072.70	502,869.53	883,942.23
Overnight Index Swap	124,414.15	89,324.33	213,738.48
Total	514,143.39	998,644.54	1,512,787.92

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	129	1,886	2,015
Floating vs. Fixed	6,808	4,395	11,202
Overnight Index Swap	876	364	1,240
Total	7,813	6,645	14,457

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	49,233.48	0.00	17,184.14	87.13	5,106.84	2,046.25	341,449.38	415,107.21
Floating vs. Fixed	136,460.98	78,611.27	15,626.05	2,484.32	40,718.44	146,623.39	463,417.78	883,942.23
Overnight Index Swap	10,260.21	0.00	3,230.96	0.00	0.00	0.00	200,247.31	213,738.48
Total	195,954.68	78,611.27	36,041.15	2,571.45	45,825.28	148,669.64	1,005,114.47	1,512,787.92

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	577	0	238	32	118	59	992	2,015
Floating vs. Fixed	1,822	1,555	221	70	320	2,683	4,532	11,202
Overnight Index Swap	29	0	7	0	0	0	1,204	1,240
Total	2,427	1,555	466	102	438	2,742	6,728	14,457

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	304,718.58	60,351.77	39,557.59	6,675.76	2,562.35	640.50	600.66	415,107.21
Floating vs. Fixed	435,653.04	168,705.83	170,498.41	77,127.59	25,207.41	2,630.42	4,119.53	883,942.23
Overnight Index Swap	169,493.58	34,259.07	6,855.15	3,127.92	2.69	0.07	0.00	213,738.48
Total	909,865.20	263,316.67	216,911.15	86,931.27	27,772.45	3,270.98	4,720.20	1,512,787.92

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	208	229	415	430	230	146	358	2,015
Floating vs. Fixed	1,841	1,445	3,324	2,936	1,014	182	462	11,202
Overnight Index Swap	397	245	383	204	6	6	0	1,240
Total	2,446	1,918	4,122	3,569	1,250	334	820	14,457