

Foreign Exchange Position

Positions as at:

01 March 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	352,471.02	922,363.42	1,274,834.44
Total	352,471.02	922,363.42	1,274,834.44

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,493	105,968	147,461
Total	41,493	105,968	147,461

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	175,840.90	59,679.09	235,795.03	373,356.12	17,573.82	36,386.56	306,518.88	69,684.04	1,274,834.44
Total	175,840.90	59,679.09	235,795.03	373,356.12	17,573.82	36,386.56	306,518.88	69,684.04	1,274,834.44

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,799	13,034	35,146	39,452	4,001	8,871	30,506	5,653	147,461
Total	10,799	13,034	35,146	39,452	4,001	8,871	30,506	5,653	147,461

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	955,129.08	180,106.23	60,525.24	57,599.22	14,804.90	6,177.17	492.59	1,274,834.44
Total	955,129.08	180,106.23	60,525.24	57,599.22	14,804.90	6,177.17	492.59	1,274,834.44

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	126,652	10,887	4,339	3,192	1,528	815	49	147,461
Total	126,652	10,887	4,339	3,192	1,528	815	49	147,461

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	74.35	Afghani
ALL	110.33	Lek
AMD	487	Armenian Dram
ANG	1.8125	Netherlands Antillean Guilder
AOA	312.59	Kwanza
ARS	38.741	Argentine Peso
AUD	1.4004	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7171	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.4	Taka
BGN	1.7199	Bulgarian Lev

Foreign Exchange Position

Positions as at:

01 March 2019

BHD	0.3767	Bahraini Dinar
BIF	1801.18	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3483	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.7285	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.161	Ngultrum
BWP	10.4603	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3154	Canadian Dollar
CDF	1628	Congolese Franc
CHF	1.0014	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	648.93	Chilean Peso
CNY	6.6822	Yuan Renminbi
COP	3069	Colombian Peso
COU	0.0847	Unidad de Valor Real
CRC	606.45	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.81	Cape Verde Escudo
CZK	22.545	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5616	Danish Krone
DOP	50.45	Dominican Peso
DZD	118.2359	Algerian Dinar
EGP	17.48	Egyptian Pound
ERN	15	Nakfa
ETB	28.36	Ethiopian Birr
EUR	0.8795	Euro
FJD	2.0942	Fiji Dollar
FKP	0.755	Falkland Islands Pound
GBP	0.7513	Pound Sterling
GEL	2.672	Lari
GHS	5.3	Cedi
GIP	0.755	Gibraltar Pound
GMD	49.7	Dalasi
GNF	9107	Guinea Franc
GTQ	7.7	Quetzal
GYD	206.51	Guyana Dollar
HKD	7.8495	Hong Kong Dollar
HNL	24.3763	Lempira

Foreign Exchange Position

Positions as at:

01 March 2019

HRK	6.5318	Croatian Kuna
HTG	82.3973	Gourde
HUF	278.05	Forint
IDR	14025	Rupiah
ILS	3.6137	New Israeli Sheqel
INR	71.19	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	119.53	Iceland Krona
JMD	129.55	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	110.98	Yen
KES	99.95	Kenyan Shilling
KGS	69.54	Som
KHR	3983	Riel
KMF	431.16	Comoro Franc
KPW	130	North Korean Won
KRW	1117.22	Won
KWD	0.3032	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	376.57	Tenge
LAK	8565	Kip
LBP	1505.7	Lebanese Pound
LKR	179.7	Sri Lanka Rupee
LRD	160.07	Liberian Dollar
LSL	13.9296	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3807	Libyan Dinar
MAD	9.5507	Moroccan Dirham
MDL	17.0628	Moldovan Leu
MGA	3516.29	Malagasy Ariary
MKD	53.83	Denar
MMK	1518	Kyat
MNT	2620	Tugrik
MOP	8.075	Pataca
MRO	356	Ouguiya
MUR	33.85	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719	Kwacha
MXN	19.1622	Mexican Peso
MXV	3.0663	Mexican Unidad de Inversion (UDI)
MYR	4.064	Malaysian Ringgit
MZN	62.1	Metical

Foreign Exchange Position

Positions as at:

01 March 2019

NAD	13.93	Namibia Dollar
NGN	305.8	Naira
NIO	32.8	Cordoba Oro
NOK	8.546	Norwegian Krone
NPR	113.95	Nepalese Rupee
NZD	1.4601	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.2955	Nuevo Sol
PGK	3.2841	Kina
PHP	51.79	Philippine Peso
PKR	138.65	Pakistan Rupee
PLN	3.7954	Zloty
PYG	6077	Guarani
QAR	3.6408	Qatari Rial
RON	4.1673	Leu
RSD	103.83	Serbian Dinar
RUB	65.74	Russian Ruble
RWF	898.7102	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.58	Seychelles Rupee
SDG	47.35	Sudanese Pound
SEK	9.2708	Swedish Krona
SGD	1.3483	Singapore Dollar
SHP	0.7506	Saint Helena Pound
SLL	8800	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	154.0823	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.9156	Lilangeni
THB	31.43	Baht
TJS	9.43	Somoni
TMT	3.49	New Manat
TND	3.0278	Tunisian Dinar
TOP	2.1673	Pa'anga
TRY	5.3109	Turkish Lira
TTD	6.7507	Trinidad and Tobago Dollar
TWD	30.782	New Taiwan Dollar
TZS	2335	Tanzanian Shilling
UAH	26.8545	Hryvnia

Foreign Exchange Position

Positions as at:

01 March 2019

UGX	3665	Uganda Shilling
USD	1	US Dollar
UYU	32.65	Peso Uruguayo
UZS	8398.1	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23199	Dong
VUV	110.54	Vatu
WST	2.5272	Tala
XAF	607.58	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	572.7	CFA Franc BCEAO
XPF	104.49	CFP Franc
YER	249.8	Yemeni Rial
ZAR	13.9313	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

01 March 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	703,515.10	512,104.33	1,215,619.44
Floating vs. Fixed	7,598,415.65	4,395,470.13	11,993,885.78
Overnight Index Swap	1,179,549.33	931,715.78	2,111,265.11
Total	9,481,480.08	5,839,290.24	15,320,770.32

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,310	3,859	13,169
Floating vs. Fixed	157,959	120,896	278,854
Overnight Index Swap	12,826	8,394	21,220
Total	180,095	133,149	313,243

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	305,626.88	0.00	27,150.21	5,688.77	182,215.35	106,286.53	588,651.69	1,215,619.44
Floating vs. Fixed	2,066,666.91	1,296,852.51	280,427.98	51,113.12	1,136,653.14	2,557,780.88	4,604,391.23	11,993,885.78
Overnight Index Swap	228,150.01	0.00	264,876.27	1,558.63	72,319.47	267.53	1,544,093.19	2,111,265.11
Total	2,600,443.80	1,296,852.51	572,454.46	58,360.53	1,391,187.96	2,664,334.94	6,737,136.12	15,320,770.32

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,314	0	176	80	2,071	2,736	4,792	13,169
Floating vs. Fixed	54,126	39,943	4,204	1,189	16,725	59,925	102,743	278,854
Overnight Index Swap	641	0	564	8	258	11	19,738	21,220
Total	58,081	39,943	4,944	1,277	19,054	62,672	127,273	313,243

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	466,667.58	248,556.62	306,676.16	154,636.87	19,967.61	12,091.16	7,023.43	1,215,619.44
Floating vs. Fixed	4,976,072.38	2,111,539.60	2,979,202.47	1,477,409.68	188,677.96	110,567.96	150,415.74	11,993,885.78
Overnight Index Swap	1,775,914.30	159,168.87	153,014.61	21,325.11	631.81	913.48	296.91	2,111,265.11
Total	7,218,654.26	2,519,265.09	3,438,893.24	1,653,371.66	209,277.38	123,572.60	157,736.08	15,320,770.32

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	2,351	2,196	3,966	3,007	635	549	465	13,169
Floating vs. Fixed	60,781	41,794	98,589	58,457	7,959	5,158	6,116	278,854
Overnight Index Swap	7,749	4,082	8,779	531	30	34	15	21,220
Total	70,881	48,072	111,334	61,995	8,624	5,741	6,596	313,243

Interest Rate Position

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Foreign Exchange Rate

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CUP	1	Cuban Peso

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DZD	118.2359	Algerian Dinar
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LKR	179.7 Sri Lanka Rupee
LRD	160.07 Liberian Dollar
LSL	13.9296 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3807 Libyan Dinar
MAD	9.5507 Moroccan Dirham
MDL	17.0628 Moldovan Leu
MGA	3516.29 Malagasy Ariary
MKD	53.83 Denar
MMK	1518 Kyat
MNT	2620 Tugrik
MOP	8.075 Pataca
MRO	356 Ouguiya
MUR	33.85 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	719 Kwacha
MXN	19.1622 Mexican Peso
MXV	3.0663 Mexican Unidad de Inversion (UDI)
MYR	4.064 Malaysian Ringgit
MZN	62.1 Metical
NAD	13.93 Namibia Dollar
NGN	305.8 Naira
NIO	32.8 Cordoba Oro
NOK	8.546 Norwegian Krone
NPR	113.95 Nepalese Rupee
NZD	1.4601 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.2955 Nuevo Sol
PGK	3.2841 Kina
PHP	51.79 Philippine Peso
PKR	138.65 Pakistan Rupee

Interest Rate Position

Positions as at:

01 March 2019

PLN	3.7954 Zloty
PYG	6077 Guarani
QAR	3.6408 Qatari Rial
RON	4.1673 Leu
RSD	103.83 Serbian Dinar
RUB	65.74 Russian Ruble
RWF	898.7102 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.58 Seychelles Rupee
SDG	47.35 Sudanese Pound
SEK	9.2708 Swedish Krona
SGD	1.3483 Singapore Dollar
SHP	0.7506 Saint Helena Pound
SLL	8800 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	154.0823 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.9156 Lilangeni
THB	31.43 Baht
TJS	9.43 Somoni
TMT	3.49 New Manat
TND	3.0278 Tunisian Dinar
TOP	2.1673 Pa'anga
TRY	5.3109 Turkish Lira
TTD	6.7507 Trinidad and Tobago Dollar
TWD	30.782 New Taiwan Dollar
TZS	2335 Tanzanian Shilling
UAH	26.8545 Hryvnia
UGX	3665 Uganda Shilling
USD	1 US Dollar
UYU	32.65 Peso Uruguayo
UZS	8398.1 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23199 Dong
VUV	110.54 Vatu

Interest Rate Position

Positions as at:

01 March 2019

WST	2.5272 Tala
XAF	607.58 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	572.7 CFA Franc BCEAO
XPF	104.49 CFP Franc
YER	249.8 Yemeni Rial
ZAR	13.9313 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

25 February 2019 to

01 March 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	86,410.33	172,561.44	258,971.78
Total	86,410.33	172,561.44	258,971.78

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,713	24,678	38,391
Total	13,713	24,678	38,391

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	32,859.45	14,262.53	63,798.24	62,089.43	6,800.33	12,230.23	50,220.65	16,710.90	258,971.78
Total	32,859.45	14,262.53	63,798.24	62,089.43	6,800.33	12,230.23	50,220.65	16,710.90	258,971.78

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,931	3,711	10,987	10,028	1,757	2,526	6,685	767	38,391
Total	1,931	3,711	10,987	10,028	1,757	2,526	6,685	767	38,391

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	225,407.17	24,564.73	3,589.31	1,670.17	3,366.00	351.98	22.42	258,971.78
Total	225,407.17	24,564.73	3,589.31	1,670.17	3,366.00	351.98	22.42	258,971.78

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	35,970	1,837	213	106	207	49	10	38,391
Total	35,970	1,837	213	106	207	49	10	38,391

Interest Rate Turnover

Turnover for the period:

25 February 2019 to

01 March 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,511.49	587,675.54	607,187.02
Floating vs. Fixed	508,222.35	643,826.67	1,152,049.02
Overnight Index Swap	284,475.28	221,859.85	506,335.13
Total	812,209.12	1,453,362.05	2,265,571.17

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	173	1,874	2,046
Floating vs. Fixed	8,475	5,503	13,977
Overnight Index Swap	927	445	1,372
Total	9,574	7,821	17,395

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	52,557.01	0.00	13,012.25	72.44	10,998.50	5,931.16	524,615.67	607,187.02
Floating vs. Fixed	167,452.62	136,740.71	13,511.28	7,001.94	25,631.28	170,658.60	631,052.59	1,152,049.02
Overnight Index Swap	8,761.79	0.00	14,919.89	0.00	3,378.82	0.00	479,274.63	506,335.13
Total	228,771.41	136,740.71	41,443.42	7,074.38	40,008.60	176,589.76	1,634,942.89	2,265,571.17

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	557	0	86	32	180	71	1,122	2,046
Floating vs. Fixed	1,924	3,011	150	141	310	2,971	5,471	13,977
Overnight Index Swap	61	0	15	0	8	0	1,288	1,372
Total	2,541	3,011	251	173	497	3,042	7,881	17,395

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	462,325.06	95,796.01	40,110.34	5,514.38	1,765.44	855.63	820.17	607,187.02
Floating vs. Fixed	522,321.94	258,652.64	228,367.30	104,012.94	28,974.48	2,089.81	7,629.91	1,152,049.02
Overnight Index Swap	460,887.87	32,042.35	11,050.85	2,312.28	1.54	0.13	40.11	506,335.13
Total	1,445,534.87	386,491.00	279,528.48	111,839.60	30,741.46	2,945.57	8,490.19	2,265,571.17

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	196	239	460	457	228	138	330	2,046
Floating vs. Fixed	2,117	2,141	3,891	4,035	1,079	163	554	13,977
Overnight Index Swap	529	244	412	174	6	6	2	1,372
Total	2,841	2,623	4,762	4,665	1,313	306	886	17,395