

## Foreign Exchange Position

Positions as at: 08 March 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	371,825.37	950,385.13	1,322,210.50
<b>Total</b>	<b>371,825.37</b>	<b>950,385.13</b>	<b>1,322,210.50</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,477	113,436	157,913
<b>Total</b>	<b>44,477</b>	<b>113,436</b>	<b>157,913</b>

### *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	184,659.39	60,361.54	249,903.72	380,792.32	19,929.18	39,220.21	329,339.32	58,004.83	1,322,210.50
<b>Total</b>	<b>184,659.39</b>	<b>60,361.54</b>	<b>249,903.72</b>	<b>380,792.32</b>	<b>19,929.18</b>	<b>39,220.21</b>	<b>329,339.32</b>	<b>58,004.83</b>	<b>1,322,210.50</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,624	13,644	37,536	41,164	4,402	9,931	34,071	5,541	157,913
<b>Total</b>	<b>11,624</b>	<b>13,644</b>	<b>37,536</b>	<b>41,164</b>	<b>4,402</b>	<b>9,931</b>	<b>34,071</b>	<b>5,541</b>	<b>157,913</b>

### *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	988,433.95	190,690.21	61,153.69	59,548.88	15,822.26	6,054.59	506.92	1,322,210.50
<b>Total</b>	<b>988,433.95</b>	<b>190,690.21</b>	<b>61,153.69</b>	<b>59,548.88</b>	<b>15,822.26</b>	<b>6,054.59</b>	<b>506.92</b>	<b>1,322,210.50</b>

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	135,102	12,729	4,351	3,273	1,587	816	56	157,913
<b>Total</b>	<b>135,102</b>	<b>12,729</b>	<b>4,351</b>	<b>3,273</b>	<b>1,587</b>	<b>816</b>	<b>56</b>	<b>157,913</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	74.7	Afghani
ALL	110.05	Lek
AMD	487.5	Armenian Dram
ANG	1.81	Netherlands Antillean Guilder
AOA	313.035	Kwanza
ARS	40.72	Argentine Peso
AUD	1.4219	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7277	Convertible Mark
BBD	1.9761	Barbados Dollar
BDT	83.8	Taka
BGN	1.7289	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

08 March 2019

BHD	0.3767	Bahraini Dinar
BIF	1802.33	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3573	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8397	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.27	Ngultrum
BWP	10.6383	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.344	Canadian Dollar
CDF	1629	Congolese Franc
CHF	1.0048	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	659.97	Chilean Peso
CNY	6.7099	Yuan Renminbi
COP	3104.45	Colombian Peso
COU	0.0846	Unidad de Valor Real
CRC	605.8	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.41	Cape Verde Escudo
CZK	22.627	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5986	Danish Krone
DOP	50.38	Dominican Peso
DZD	118.423	Algerian Dinar
EGP	17.42	Egyptian Pound
ERN	15	Nakfa
ETB	28.3066	Ethiopian Birr
EUR	0.8843	Euro
FJD	2.1336	Fiji Dollar
FKP	0.7588	Falkland Islands Pound
GBP	0.7592	Pound Sterling
GEL	2.676	Lari
GHS	5.47	Cedi
GIP	0.761	Gibraltar Pound
GMD	49.75	Dalasi
GNF	9105	Guinea Franc
GTQ	7.695	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	24.3782	Lempira

## Foreign Exchange Position

Positions as at:

08 March 2019

HRK	6.56	Croatian Kuna
HTG	82.0142	Gourde
HUF	278.81	Forint
IDR	14135	Rupiah
ILS	3.6067	New Israeli Sheqel
INR	70.07	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	120.8	Iceland Krona
JMD	126.5	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	111.75	Yen
KES	99.95	Kenyan Shilling
KGS	69.58	Som
KHR	3989	Riel
KMF	434.26	Comoro Franc
KPW	130	North Korean Won
KRW	1127.38	Won
KWD	0.3036	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	378.32	Tenge
LAK	8570	Kip
LBP	1504.19	Lebanese Pound
LKR	178.3	Sri Lanka Rupee
LRD	161.27	Liberian Dollar
LSL	14.2588	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3823	Libyan Dinar
MAD	9.5959	Moroccan Dirham
MDL	16.9832	Moldovan Leu
MGA	3550	Malagasy Ariary
MKD	54.17	Denar
MMK	1512	Kyat
MNT	2617	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	34.5	Mauritius Rupee
MVR	15.14	Rufiyaa
MWK	719.17	Kwacha
MXN	19.36	Mexican Peso
MXV	3.0965	Mexican Unidad de Inversion (UDI)
MYR	4.087	Malaysian Ringgit
MZN	62.1	Metical

## Foreign Exchange Position

Positions as at:

08 March 2019

NAD	14.263	Namibia Dollar
NGN	305.88	Naira
NIO	32.8	Cordoba Oro
NOK	8.6634	Norwegian Krone
NPR	112.45	Nepalese Rupee
NZD	1.4769	New Zealand Dollar
OMR	0.3845	Rial Omani
PAB	1	Balboa
PEN	3.3034	Nuevo Sol
PGK	3.2895	Kina
PHP	52.2	Philippine Peso
PKR	138.6	Pakistan Rupee
PLN	3.801	Zloty
PYG	6076	Guarani
QAR	3.64	Qatari Rial
RON	4.1934	Leu
RSD	104.18	Serbian Dinar
RUB	65.904	Russian Ruble
RWF	876.65	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	47.4952	Sudanese Pound
SEK	9.2986	Swedish Krona
SGD	1.3573	Singapore Dollar
SHP	0.7585	Saint Helena Pound
SLL	8466	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	154.2285	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.2648	Lilangeni
THB	31.84	Baht
TJS	9.4324	Somoni
TMT	3.49	New Manat
TND	3.0341	Tunisian Dinar
TOP	2.1636	Pa'anga
TRY	5.4263	Turkish Lira
TTD	6.752	Trinidad and Tobago Dollar
TWD	30.828	New Taiwan Dollar
TZS	2340	Tanzanian Shilling
UAH	26.46	Hryvnia

## Foreign Exchange Position

Positions as at:

08 March 2019

UGX	3711.28	Uganda Shilling
USD	1	US Dollar
UYU	32.62	Peso Uruguayo
UZS	8387.95	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23200	Dong
VUV	111.52	Vatu
WST	2.5227	Tala
XAF	617.38	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	576.4	CFA Franc BCEAO
XPF	104.96	CFP Franc
YER	249.65	Yemeni Rial
ZAR	14.2628	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

08 March 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	709,784.27	1,036,650.98	1,746,435.25
Floating vs. Fixed	7,778,218.92	4,698,394.13	12,476,613.05
Overnight Index Swap	1,206,868.59	949,476.42	2,156,345.00
<b>Total</b>	<b>9,694,871.78</b>	<b>6,684,521.53</b>	<b>16,379,393.31</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,412	4,913	14,325
Floating vs. Fixed	162,610	122,765	285,374
Overnight Index Swap	12,262	8,299	20,561
<b>Total</b>	<b>184,284</b>	<b>135,977</b>	<b>320,260</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	313,449.79	0.00	35,934.14	5,847.77	184,783.43	110,387.15	1,096,032.97	1,746,435.25
Floating vs. Fixed	2,113,989.38	1,356,560.47	302,880.11	53,072.08	1,138,968.63	2,590,335.91	4,920,806.47	12,476,613.05
Overnight Index Swap	231,223.74	0.00	252,174.25	1,542.41	68,894.98	267.52	1,602,242.10	2,156,345.00
<b>Total</b>	<b>2,658,662.90</b>	<b>1,356,560.47</b>	<b>590,988.50</b>	<b>60,462.26</b>	<b>1,392,647.04</b>	<b>2,700,990.59</b>	<b>7,619,081.54</b>	<b>16,379,393.31</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,558	0	278	112	2,170	2,785	5,422	14,325
Floating vs. Fixed	54,888	41,815	4,464	1,202	16,793	60,760	105,453	285,374
Overnight Index Swap	650	0	579	8	255	11	19,058	20,561
<b>Total</b>	<b>59,096</b>	<b>41,815</b>	<b>5,321</b>	<b>1,322</b>	<b>19,218</b>	<b>63,556</b>	<b>129,933</b>	<b>320,260</b>

### *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	908,468.68	316,297.86	324,000.52	157,258.30	20,626.95	12,380.46	7,402.48	1,746,435.25
Floating vs. Fixed	5,268,083.43	2,189,813.44	3,047,766.96	1,507,855.30	198,507.16	112,443.93	152,142.84	12,476,613.05
Overnight Index Swap	1,819,167.54	158,206.09	155,175.88	21,878.36	628.87	907.26	380.99	2,156,345.00
<b>Total</b>	<b>7,995,719.65</b>	<b>2,664,317.39</b>	<b>3,526,943.36</b>	<b>1,686,991.96</b>	<b>219,762.98</b>	<b>125,731.65</b>	<b>159,926.32</b>	<b>16,379,393.31</b>

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	2,529	2,310	4,193	3,262	759	627	645	14,325
Floating vs. Fixed	61,990	42,767	100,740	60,055	8,284	5,231	6,309	285,374
Overnight Index Swap	7,885	4,115	7,938	535	32	36	20	20,561
<b>Total</b>	<b>72,404</b>	<b>49,192</b>	<b>112,871</b>	<b>63,852</b>	<b>9,075</b>	<b>5,894</b>	<b>6,974</b>	<b>320,260</b>

## Interest Rate Position

Positions as at:

08 March 2019

### Foreign Exchange Rate

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COP	3104.45	Colombian Peso
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CRC	605.8	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

## Interest Rate Position

Positions as at:

08 March 2019

CVE	97.41 Cape Verde Escudo
CZK	22.627 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.5986 Danish Krone
DOP	50.38 Dominican Peso
DZD	118.423 Algerian Dinar
EGP	17.42 Egyptian Pound
ERN	15 Nakfa
ETB	28.3066 Ethiopian Birr
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FJD	2.1336 Fiji Dollar
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IRR	42000 Iranian Rial
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JMD	126.5 Jamaican Dollar
JOD	0.7085 Jordanian Dinar
JPY	111.75 Yen
KES	99.95 Kenyan Shilling
KGS	69.58 Som
KHR	3989 Riel
KMF	434.26 Comoro Franc
KPW	130 North Korean Won

## Interest Rate Position

Positions as at:

08 March 2019

KRW	1127.38	Won
KWD	0.3036	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	378.32	Tenge
LAK	8570	Kip
LBP	1504.19	Lebanese Pound
LKR	178.3	Sri Lanka Rupee
LRD	161.27	Liberian Dollar
LSL	14.2588	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3823	Libyan Dinar
MAD	9.5959	Moroccan Dirham
MDL	16.9832	Moldovan Leu
MGA	3550	Malagasy Ariary
MKD	54.17	Denar
MMK	1512	Kyat
MNT	2617	Tugrik
MOP	8.085	Pataca
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MUR	34.5	Mauritius Rupee
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MZN	62.1	Metical
NAD	14.263	Namibia Dollar
NGN	305.88	Naira
NIO	32.8	Cordoba Oro
NOK	8.6634	Norwegian Krone
NPR	112.45	Nepalese Rupee
NZD	1.4769	New Zealand Dollar
OMR	0.3845	Rial Omani
PAB	1	Balboa
PEN	3.3034	Nuevo Sol
PGK	3.2895	Kina
PHP	52.2	Philippine Peso
PKR	138.6	Pakistan Rupee

## Interest Rate Position

Positions as at:

08 March 2019

PLN	3.801 Zloty
PYG	6076 Guarani
QAR	3.64 Qatari Rial
RON	4.1934 Leu
RSD	104.18 Serbian Dinar
RUB	65.904 Russian Ruble
RWF	876.65 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	47.4952 Sudanese Pound
SEK	9.2986 Swedish Krona
SGD	1.3573 Singapore Dollar
SHP	0.7585 Saint Helena Pound
SLL	8466 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	154.2285 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.2648 Lilangeni
THB	31.84 Baht
TJS	9.4324 Somoni
TMT	3.49 New Manat
TND	3.0341 Tunisian Dinar
TOP	2.1636 Pa'anga
TRY	5.4263 Turkish Lira
TTD	6.752 Trinidad and Tobago Dollar
TWD	30.828 New Taiwan Dollar
TZS	2340 Tanzanian Shilling
UAH	26.46 Hryvnia
UGX	3711.28 Uganda Shilling
USD	1 US Dollar
UYU	32.62 Peso Uruguayo
UZS	8387.95 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23200 Dong
VUV	111.52 Vatu

## Interest Rate Position

Positions as at:

08 March 2019

WST	2.5227 Tala
XAF	617.38 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	576.4 CFA Franc BCEAO
XPF	104.96 CFP Franc
YER	249.65 Yemeni Rial
ZAR	14.2628 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

04 March 2019 to

08 March 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	106,484.06	190,869.89	297,353.96
Total	106,484.06	190,869.89	297,353.96

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,276	26,681	41,956
Total	15,276	26,681	41,956

### *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	30,413.13	13,766.84	63,413.09	72,003.91	6,146.54	10,192.16	92,733.83	8,684.47	297,353.96
Total	30,413.13	13,766.84	63,413.09	72,003.91	6,146.54	10,192.16	92,733.83	8,684.47	297,353.96

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,043	3,741	11,216	11,021	1,072	2,810	9,487	568	41,956
Total	2,043	3,741	11,216	11,021	1,072	2,810	9,487	568	41,956

### *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	251,505.30	32,438.56	6,061.43	3,040.18	4,206.27	87.87	14.34	297,353.96
Total	251,505.30	32,438.56	6,061.43	3,040.18	4,206.27	87.87	14.34	297,353.96

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	38,632	2,580	281	187	245	25	7	41,956
Total	38,632	2,580	281	187	245	25	7	41,956

## Interest Rate Turnover

Turnover for the period:

04 March 2019 to

08 March 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	32,538.64	1,278,547.22	1,311,085.87
Floating vs. Fixed	719,806.80	1,010,624.60	1,730,431.40
Overnight Index Swap	504,409.44	85,656.75	590,066.19
<b>Total</b>	<b>1,256,754.88</b>	<b>2,374,828.57</b>	<b>3,631,583.46</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	267	3,137	3,404
Floating vs. Fixed	12,159	8,109	20,268
Overnight Index Swap	1,170	252	1,422
<b>Total</b>	<b>13,595</b>	<b>11,498</b>	<b>25,093</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	80,625.76	0.00	25,004.95	289.88	13,945.71	10,069.39	1,181,150.19	1,311,085.87
Floating vs. Fixed	187,800.84	162,666.03	69,150.80	4,587.81	45,962.72	180,497.25	1,079,765.95	1,730,431.40
Overnight Index Swap	20,073.25	0.00	91,689.76	0.00	686.41	0.00	477,616.77	590,066.19
<b>Total</b>	<b>288,499.85</b>	<b>162,666.03</b>	<b>185,845.51</b>	<b>4,877.69</b>	<b>60,594.83</b>	<b>190,566.64</b>	<b>2,738,532.91</b>	<b>3,631,583.46</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	856	0	274	64	242	136	1,833	3,404
Floating vs. Fixed	2,034	4,267	668	70	519	3,367	9,344	20,268
Overnight Index Swap	62	0	120	0	3	0	1,237	1,422
<b>Total</b>	<b>2,951</b>	<b>4,267</b>	<b>1,062</b>	<b>134</b>	<b>763</b>	<b>3,503</b>	<b>12,414</b>	<b>25,093</b>

### *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	1,049,648.60	185,877.75	60,285.98	11,126.51	2,277.95	887.97	981.11	1,311,085.87
Floating vs. Fixed	922,143.48	314,261.40	287,586.97	145,271.94	44,344.67	8,441.25	8,381.70	1,730,431.40
Overnight Index Swap	533,728.25	32,777.89	17,244.70	6,081.66	2.18	34.11	197.41	590,066.19
<b>Total</b>	<b>2,505,520.33</b>	<b>532,917.04</b>	<b>365,117.65</b>	<b>162,480.11</b>	<b>46,624.79</b>	<b>9,363.33</b>	<b>9,560.21</b>	<b>3,631,583.46</b>

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	396	422	708	758	366	223	532	3,404
Floating vs. Fixed	3,822	2,844	5,048	5,942	1,666	263	685	20,268
Overnight Index Swap	647	182	404	161	8	9	11	1,422
<b>Total</b>	<b>4,864</b>	<b>3,447</b>	<b>6,160</b>	<b>6,860</b>	<b>2,040</b>	<b>495</b>	<b>1,228</b>	<b>25,093</b>