

Foreign Exchange Position

Positions as at: 15 March 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	372,553.98	977,201.16	1,349,755.14
Total	372,553.98	977,201.16	1,349,755.14

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,342	118,640	162,982
Total	44,342	118,640	162,982

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	176,746.11	61,089.32	258,834.20	409,273.09	19,861.90	41,876.33	317,585.58	64,488.62	1,349,755.14
Total	176,746.11	61,089.32	258,834.20	409,273.09	19,861.90	41,876.33	317,585.58	64,488.62	1,349,755.14

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,175	13,643	41,430	43,738	4,355	10,741	32,307	5,594	162,982
Total	11,175	13,643	41,430	43,738	4,355	10,741	32,307	5,594	162,982

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	997,397.87	203,402.74	64,478.01	61,685.94	16,211.47	6,052.83	526.29	1,349,755.14
Total	997,397.87	203,402.74	64,478.01	61,685.94	16,211.47	6,052.83	526.29	1,349,755.14

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	137,518	15,143	4,491	3,312	1,643	815	60	162,982
Total	137,518	15,143	4,491	3,312	1,643	815	60	162,982

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75	Afghani
ALL	109.73	Lek
AMD	485	Armenian Dram
ANG	1.82	Netherlands Antillean Guilder
AOA	314.02	Kwanza
ARS	41.179	Argentine Peso
AUD	1.4094	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.723	Convertible Mark
BBD	1.9721	Barbados Dollar
BDT	83.72	Taka
BGN	1.7265	Bulgarian Lev

Foreign Exchange Position

Positions as at:

15 March 2019

BHD	0.3768	Bahraini Dinar
BIF	1803.44	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3521	Brunei Dollar
BOB	6.84	Boliviano
BRL	3.8142	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.535	Ngultrum
BWP	10.627	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3304	Canadian Dollar
CDF	1631	Congolese Franc
CHF	1.0038	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	668.1	Chilean Peso
CNY	6.7064	Yuan Renminbi
COP	3144.05	Colombian Peso
COU	0.0834	Unidad de Valor Real
CRC	601.45	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.14	Cape Verde Escudo
CZK	22.649	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5861	Danish Krone
DOP	50.49	Dominican Peso
DZD	118.71	Algerian Dinar
EGP	17.37	Egyptian Pound
ERN	15	Nakfa
ETB	28.26	Ethiopian Birr
EUR	0.8828	Euro
FJD	2.0986	Fiji Dollar
FKP	0.7628	Falkland Islands Pound
GBP	0.7496	Pound Sterling
GEL	2.675	Lari
GHS	5.5	Cedi
GIP	0.7627	Gibraltar Pound
GMD	49.8	Dalasi
GNF	9107	Guinea Franc
GTQ	7.685	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	24.367	Lempira

Foreign Exchange Position

Positions as at:

15 March 2019

HRK	6.546	Croatian Kuna
HTG	82.3233	Gourde
HUF	277.62	Forint
IDR	14260	Rupiah
ILS	3.5985	New Israeli Sheqel
INR	69.507	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	118.69	Iceland Krona
JMD	124.75	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	111.15	Yen
KES	100.1	Kenyan Shilling
KGS	69.8215	Som
KHR	3971.025	Riel
KMF	434.36	Comoro Franc
KPW	130	North Korean Won
KRW	1129.5	Won
KWD	0.3036	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	377.82	Tenge
LAK	8578	Kip
LBP	1504.19	Lebanese Pound
LKR	178.8	Sri Lanka Rupee
LRD	161.44	Liberian Dollar
LSL	14.4125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3819	Libyan Dinar
MAD	9.5909	Moroccan Dirham
MDL	17.0828	Moldovan Leu
MGA	3477.97	Malagasy Ariary
MKD	54.14	Denar
MMK	1519	Kyat
MNT	2617	Tugrik
MOP	8.077	Pataca
MRO	356	Ouguiya
MUR	34.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.17	Kwacha
MXN	19.2783	Mexican Peso
MXV	3.0875	Mexican Unidad de Inversion (UDI)
MYR	4.0865	Malaysian Ringgit
MZN	62.1	Metical

Foreign Exchange Position

Positions as at:

15 March 2019

NAD	14.416	Namibia Dollar
NGN	305.95	Naira
NIO	32.8	Cordoba Oro
NOK	8,5614	Norwegian Krone
NPR	111.26	Nepalese Rupee
NZD	1.4577	New Zealand Dollar
OMR	0,3848	Rial Omani
PAB	1	Balboa
PEN	3,2922	Nuevo Sol
PGK	3,2895	Kina
PHP	52.63	Philippine Peso
PKR	138.75	Pakistan Rupee
PLN	3,7949	Zloty
PYG	6088	Guarani
QAR	3,6405	Qatari Rial
RON	4,2133	Leu
RSD	104.12	Serbian Dinar
RUB	65,459	Russian Ruble
RWF	900,336	Rwanda Franc
SAR	3,7499	Saudi Riyal
SBD	7,7519	Solomon Islands Dollar
SCR	13,58	Seychelles Rupee
SDG	47,5002	Sudanese Pound
SEK	9,2893	Swedish Krona
SGD	1,3521	Singapore Dollar
SHP	0,7491	Saint Helena Pound
SLL	8898	Leone
SOS	575	Somali Shilling
SRD	7,43	Surinam Dollar
SSP	154,5914	South Sudanese Pound
STD	21005	Dobra
SVC	8,7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	14,4185	Lilangeni
THB	31,59	Baht
TJS	9,4344	Somoni
TMT	3,49	New Manat
TND	3,015	Tunisian Dinar
TOP	2,1678	Pa'anga
TRY	5,4544	Turkish Lira
TTD	6,735	Trinidad and Tobago Dollar
TWD	30,896	New Taiwan Dollar
TZS	2340	Tanzanian Shilling
UAH	26,74	Hryvnia

Foreign Exchange Position

Positions as at:

15 March 2019

UGX	3711.92	Uganda Shilling
USD	1	US Dollar
UYU	33.08	Peso Uruguayo
UZS	8369.1	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23199	Dong
VUV	111.44	Vatu
WST	2.5265	Tala
XAF	609.67	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577.17	CFA Franc BCEAO
XPF	104.79	CFP Franc
YER	249.55	Yemeni Rial
ZAR	14.4142	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

15 March 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	714,493.01	599,145.63	1,313,638.64
Floating vs. Fixed	7,901,035.81	4,464,623.60	12,365,659.41
Overnight Index Swap	1,319,139.47	977,214.80	2,296,354.27
Total	9,934,668.29	6,040,984.03	15,975,652.31

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,439	3,880	13,319
Floating vs. Fixed	165,151	122,651	287,802
Overnight Index Swap	12,343	8,412	20,755
Total	186,933	134,943	321,876

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	291,832.55	0.00	26,811.43	5,744.08	183,114.19	110,991.49	695,144.91	1,313,638.64
Floating vs. Fixed	2,124,452.95	1,377,542.75	295,492.03	51,932.18	1,148,660.47	2,599,920.73	4,767,658.31	12,365,659.41
Overnight Index Swap	233,982.59	0.00	243,892.54	1,531.12	56,506.64	267.52	1,760,173.86	2,296,354.27
Total	2,650,268.08	1,377,542.75	566,196.00	59,207.37	1,388,281.30	2,711,179.73	7,222,977.08	15,975,652.31

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,344	0	174	84	2,094	2,772	4,851	13,319
Floating vs. Fixed	55,366	42,655	4,410	1,177	16,795	61,045	106,354	287,802
Overnight Index Swap	637	0	573	8	241	11	19,285	20,755
Total	59,347	42,655	5,157	1,269	19,130	63,828	130,490	321,876

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	547,990.90	260,454.85	311,569.44	154,697.20	19,883.20	12,057.86	6,985.19	1,313,638.64
Floating vs. Fixed	5,108,158.63	2,184,024.83	3,072,157.87	1,537,943.27	199,158.74	112,233.11	151,982.97	12,365,659.41
Overnight Index Swap	1,954,961.17	153,521.69	161,412.79	24,550.21	631.94	908.83	367.63	2,296,354.27
Total	7,611,110.70	2,598,001.37	3,545,140.10	1,717,190.68	219,673.87	125,199.80	159,335.79	15,975,652.31

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	2,395	2,245	3,999	3,030	633	550	467	13,319
Floating vs. Fixed	62,134	42,980	102,103	60,740	8,394	5,217	6,234	287,802
Overnight Index Swap	7,847	4,154	8,007	660	32	36	19	20,755
Total	72,376	49,379	114,109	64,430	9,059	5,803	6,720	321,876

Interest Rate Position

Positions as at:

15 March 2019

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75	Afghani
ALL	109.73	Lek
AMD	485	Armenian Dram
ANG	1.82	Netherlands Antillean Guilder
AOA	314.02	Kwanza
ARS	41.179	Argentine Peso
AUD	1.4094	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.723	Convertible Mark
BBD	1.9721	Barbados Dollar
BDT	83.72	Taka
BGN	1.7265	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1803.44	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3521	Brunei Dollar
BOB	6.84	Boliviano
BRL	3.8142	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.535	Ngultrum
BWP	10.627	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3304	Canadian Dollar
CDF	1631	Congolese Franc
CHF	1.0038	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	668.1	Chilean Peso
CNY	6.7064	Yuan Renminbi
COP	3144.05	Colombian Peso
COU	0.0834	Unidad de Valor Real
CRC	601.45	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

Interest Rate Position

Positions as at:

15 March 2019

CVE	97.14 Cape Verde Escudo
CZK	22.649 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.5861 Danish Krone
DOP	50.49 Dominican Peso
DZD	118.71 Algerian Dinar
EGP	17.37 Egyptian Pound
ERN	15 Nakfa
ETB	28.26 Ethiopian Birr
EUR	0.8828 Euro
FJD	2.0986 Fiji Dollar
FKP	0.7628 Falkland Islands Pound
GBP	0.7496 Pound Sterling
GEL	2.675 Lari
GHS	5.5 Cedi
GIP	0.7627 Gibraltar Pound
GMD	49.8 Dalasi
GNF	9107 Guinea Franc
GTQ	7.685 Quetzal
GYD	207.77 Guyana Dollar
HKD	7.8498 Hong Kong Dollar
HNL	24.367 Lempira
HRK	6.546 Croatian Kuna
HTG	82.3233 Gourde
HUF	277.62 Forint
IDR	14260 Rupiah
ILS	3.5985 New Israeli Sheqel
INR	69.507 Indian Rupee
IQD	1186.43 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	118.69 Iceland Krona
JMD	124.75 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	111.15 Yen
KES	100.1 Kenyan Shilling
KGS	69.8215 Som
KHR	3971.025 Riel
KMF	434.36 Comoro Franc
KPW	130 North Korean Won

Interest Rate Position

Positions as at:

15 March 2019

KRW	1129.5 Won
KWD	0.3036 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	377.82 Tenge
LAK	8578 Kip
LBP	1504.19 Lebanese Pound
LKR	178.8 Sri Lanka Rupee
LRD	161.44 Liberian Dollar
LSL	14.4125 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3819 Libyan Dinar
MAD	9.5909 Moroccan Dirham
MDL	17.0828 Moldovan Leu
MGA	3477.97 Malagasy Ariary
MKD	54.14 Denar
MMK	1519 Kyat
MNT	2617 Tugrik
MOP	8.077 Pataca
MRO	356 Ouguiya
MUR	34.6 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	719.17 Kwacha
MXN	19.2783 Mexican Peso
MXV	3.0875 Mexican Unidad de Inversion (UDI)
MYR	4.0865 Malaysian Ringgit
MZN	62.1 Metical
NAD	14.416 Namibia Dollar
NGN	305.95 Naira
NIO	32.8 Cordoba Oro
NOK	8.5614 Norwegian Krone
NPR	111.26 Nepalese Rupee
NZD	1.4577 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.2922 Nuevo Sol
PGK	3.2895 Kina
PHP	52.63 Philippine Peso
PKR	138.75 Pakistan Rupee

Interest Rate Position

Positions as at:

15 March 2019

PLN	3.7949 Zloty
PYG	6088 Guarani
QAR	3.6405 Qatari Rial
RON	4.2133 Leu
RSD	104.12 Serbian Dinar
RUB	65.459 Russian Ruble
RWF	900.336 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.58 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	9.2893 Swedish Krona
SGD	1.3521 Singapore Dollar
SHP	0.7491 Saint Helena Pound
SLL	8898 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	154.5914 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.4185 Lilangeni
THB	31.59 Baht
TJS	9.4344 Somoni
TMT	3.49 New Manat
TND	3.015 Tunisian Dinar
TOP	2.1678 Pa'anga
TRY	5.4544 Turkish Lira
TTD	6.735 Trinidad and Tobago Dollar
TWD	30.896 New Taiwan Dollar
TZS	2340 Tanzanian Shilling
UAH	26.74 Hryvnia
UGX	3711.92 Uganda Shilling
USD	1 US Dollar
UYU	33.08 Peso Uruguayo
UZS	8369.1 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23199 Dong
VUV	111.44 Vatu

Interest Rate Position

Positions as at:

15 March 2019

WST	2.5265 Tala
XAF	609.67 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	577.17 CFA Franc BCEAO
XPF	104.79 CFP Franc
YER	249.55 Yemeni Rial
ZAR	14.4142 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

11 March 2019 to

15 March 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	103,317.18	200,789.54	304,106.72
Total	103,317.18	200,789.54	304,106.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,151	26,881	42,032
Total	15,151	26,881	42,032

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	18,662.33	13,750.78	68,872.75	93,298.02	5,446.27	14,075.39	72,606.93	17,394.26	304,106.72
Total	18,662.33	13,750.78	68,872.75	93,298.02	5,446.27	14,075.39	72,606.93	17,394.26	304,106.72

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,272	3,205	12,156	12,322	797	3,301	8,275	706	42,032
Total	1,272	3,205	12,156	12,322	797	3,301	8,275	706	42,032

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	250,987.76	36,597.64	6,924.67	4,818.94	4,709.53	48.82	19.37	304,106.72
Total	250,987.76	36,597.64	6,924.67	4,818.94	4,709.53	48.82	19.37	304,106.72

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	37,690	3,524	356	195	245	19	4	42,032
Total	37,690	3,524	356	195	245	19	4	42,032

Interest Rate Turnover

Turnover for the period:

11 March 2019 to

15 March 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	30,943.03	608,735.98	639,679.01
Floating vs. Fixed	577,265.71	613,494.05	1,190,759.77
Overnight Index Swap	291,168.44	110,681.66	401,850.10
Total	899,377.18	1,332,911.69	2,232,288.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	222	2,175	2,397
Floating vs. Fixed	10,041	5,976	16,017
Overnight Index Swap	746	433	1,179
Total	11,009	8,584	19,593

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	69,436.57	0.00	13,056.90	226.88	5,745.27	6,001.40	545,211.97	639,679.01
Floating vs. Fixed	192,263.26	102,443.82	10,525.61	800.45	30,147.66	241,840.94	612,738.04	1,190,759.77
Overnight Index Swap	26,375.51	0.00	7,144.22	0.00	249.21	0.00	368,081.15	401,850.10
Total	288,075.35	102,443.82	30,726.73	1,027.33	36,142.14	247,842.35	1,526,031.16	2,232,288.88

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	674	0	218	36	172	58	1,240	2,397
Floating vs. Fixed	2,724	2,845	266	57	323	3,472	6,332	16,017
Overnight Index Swap	93	0	7	0	2	0	1,077	1,179
Total	3,491	2,845	491	93	497	3,530	8,648	19,593

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	476,213.15	103,084.55	48,970.59	8,613.80	1,737.73	468.01	591.19	639,679.01
Floating vs. Fixed	547,370.61	229,024.77	234,997.13	138,109.63	32,916.39	3,328.02	5,013.22	1,190,759.77
Overnight Index Swap	367,182.95	14,654.11	13,484.87	6,497.22	30.45	0.51	0.00	401,850.10
Total	1,390,766.71	346,763.43	297,452.58	153,220.64	34,684.57	3,796.53	5,604.40	2,232,288.88

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	261	294	533	526	262	154	369	2,397
Floating vs. Fixed	2,674	1,939	4,539	4,657	1,425	194	590	16,017
Overnight Index Swap	323	140	333	366	9	8	0	1,179
Total	3,258	2,372	5,404	5,548	1,696	356	959	19,593