

Foreign Exchange Position

Positions as at:

22 March 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	348,947.22	961,031.91	1,309,979.12
Total	348,947.22	961,031.91	1,309,979.12

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,529	96,769	141,298
Total	44,529	96,769	141,298

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	171,033.90	56,118.19	247,559.78	337,120.55	16,561.45	35,912.43	288,474.74	157,198.07	1,309,979.12
Total	171,033.90	56,118.19	247,559.78	337,120.55	16,561.45	35,912.43	288,474.74	157,198.07	1,309,979.12

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,221	11,924	39,672	34,909	3,235	8,265	28,070	5,003	141,298
Total	10,221	11,924	39,672	34,909	3,235	8,265	28,070	5,003	141,298

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	1,002,921.97	160,170.98	67,169.14	56,617.09	16,489.13	6,079.65	531.15	1,309,979.12
Total	1,002,921.97	160,170.98	67,169.14	56,617.09	16,489.13	6,079.65	531.15	1,309,979.12

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	121,599	9,530	4,564	3,093	1,649	803	61	141,298
Total	121,599	9,530	4,564	3,093	1,649	803	61	141,298

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75.25	Afghani
ALL	109.43	Lek
AMD	484	Armenian Dram
ANG	1.8325	Netherlands Antillean Guilder
AOA	315.66	Kwanza
ARS	40.802	Argentine Peso
AUD	1.4053	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7177	Convertible Mark
BBD	1.9681	Barbados Dollar
BDT	83.51	Taka
BGN	1.7138	Bulgarian Lev

Foreign Exchange Position

Positions as at:

22 March 2019

BHD	0.3765	Bahraini Dinar
BIF	1805.09	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3468	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.7756	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.823	Ngultrum
BWP	10.627	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3304	Canadian Dollar
CDF	1631	Congolese Franc
CHF	0.9925	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	662.06	Chilean Peso
CNY	6.6916	Yuan Renminbi
COP	3086.5	Colombian Peso
COU	0.0852	Unidad de Valor Real
CRC	594.85	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.43	Cape Verde Escudo
CZK	22.462	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5384	Danish Krone
DOP	50.44	Dominican Peso
DZD	118.03	Algerian Dinar
EGP	17.25	Egyptian Pound
ERN	15	Nakfa
ETB	28.3	Ethiopian Birr
EUR	0.876	Euro
FJD	2.0938	Fiji Dollar
FKP	0.7547	Falkland Islands Pound
GBP	0.7577	Pound Sterling
GEL	2.67	Lari
GHS	5.1628	Cedi
GIP	0.7547	Gibraltar Pound
GMD	49.8	Dalasi
GNF	9109	Guinea Franc
GTQ	7.675	Quetzal
GYD	204.43	Guyana Dollar
HKD	7.8497	Hong Kong Dollar
HNL	24.3802	Lempira

Foreign Exchange Position

Positions as at:

22 March 2019

HRK	6,4964	Croatian Kuna
HTG	81.1	Gourde
HUF	274.69	Forint
IDR	14180	Rupiah
ILS	3,5929	New Israeli Sheqel
INR	68.779	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	116.47	Iceland Krona
JMD	122.43	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.68	Yen
KES	100.9	Kenyan Shilling
KGS	69.756	Som
KHR	3955.1398	Riel
KMF	432.24	Comoro Franc
KPW	130	North Korean Won
KRW	1125.05	Won
KWD	0.3032	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	378.27	Tenge
LAK	8574	Kip
LBP	1504.19	Lebanese Pound
LKR	178.4	Sri Lanka Rupee
LRD	161.59	Liberian Dollar
LSL	14.2513	Loti
LTL	2,8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3833	Libyan Dinar
MAD	9,5559	Moroccan Dirham
MDL	17.1927	Moldovan Leu
MGA	3514.77	Malagasy Ariary
MKD	53.83	Denar
MMK	1538	Kyat
MNT	2613	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	34.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.35	Kwacha
MXN	18,8282	Mexican Peso
MXV	3,0123	Mexican Unidad de Inversion (UDI)
MYR	4,065	Malaysian Ringgit
MZN	62.5	Metical

Foreign Exchange Position

Positions as at:

22 March 2019

NAD	14.258	Namibia Dollar
NGN	305.9	Naira
NIO	32.76	Cordoba Oro
NOK	8.4987	Norwegian Krone
NPR	110.11	Nepalese Rupee
NZD	1.4526	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.2945	Nuevo Sol
PGK	3.2787	Kina
PHP	52.81	Philippine Peso
PKR	139.27	Pakistan Rupee
PLN	3.7486	Zloty
PYG	6116	Guarani
QAR	3.64	Qatari Rial
RON	4.1637	Leu
RSD	103.04	Serbian Dinar
RUB	63.814	Russian Ruble
RWF	901.0473	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.7399	Solomon Islands Dollar
SCR	13.58	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	9.1379	Swedish Krona
SGD	1.3468	Singapore Dollar
SHP	0.7571	Saint Helena Pound
SLL	8890	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	154.7715	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.258	Lilangeni
THB	31.64	Baht
TJS	9.4348	Somoni
TMT	3.49	New Manat
TND	2.9879	Tunisian Dinar
TOP	2.1603	Pa'anga
TRY	5.4178	Turkish Lira
TTD	6.7572	Trinidad and Tobago Dollar
TWD	30.739	New Taiwan Dollar
TZS	2340	Tanzanian Shilling
UAH	27.22	Hryvnia

Foreign Exchange Position

Positions as at:

22 March 2019

UGX	3715	Uganda Shilling
USD	1	US Dollar
UYU	33.21	Peso Uruguayo
UZS	8373.02	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23209	Dong
VUV	111	Vatu
WST	2.5126	Tala
XAF	609.18	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	567.67	CFA Franc BCEAO
XPF	104.3	CFP Franc
YER	249.5	Yemeni Rial
ZAR	14.2535	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

22 March 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	720,352.00	762,151.30	1,482,503.31
Floating vs. Fixed	7,997,927.52	4,520,941.99	12,518,869.50
Overnight Index Swap	1,432,482.14	981,517.25	2,413,999.39
Total	10,150,761.66	6,264,610.55	16,415,372.20

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,569	3,945	13,514
Floating vs. Fixed	167,830	122,453	290,283
Overnight Index Swap	12,399	8,351	20,750
Total	189,798	134,749	324,547

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	285,047.46	0.00	25,411.84	6,182.09	178,990.82	113,817.86	873,053.24	1,482,503.31
Floating vs. Fixed	2,105,322.34	1,379,886.24	298,772.19	53,322.36	1,158,581.91	2,616,968.09	4,906,016.38	12,518,869.50
Overnight Index Swap	172,606.32	0.00	207,096.11	1,545.47	45,875.63	267.53	1,986,608.34	2,413,999.39
Total	2,562,976.12	1,379,886.24	531,280.14	61,049.91	1,383,448.36	2,731,053.48	7,765,677.96	16,415,372.20

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,376	0	201	80	2,099	2,832	4,926	13,514
Floating vs. Fixed	55,672	42,911	4,437	1,185	16,878	61,920	107,281	290,283
Overnight Index Swap	597	0	546	8	233	11	19,355	20,750
Total	59,645	42,911	5,184	1,273	19,210	64,763	131,562	324,547

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	707,957.02	263,218.03	314,795.88	156,697.13	20,740.26	12,066.37	7,028.61	1,482,503.31
Floating vs. Fixed	5,293,010.64	2,189,601.45	3,080,325.27	1,498,086.60	190,912.84	114,246.87	152,685.83	12,518,869.50
Overnight Index Swap	2,107,870.62	122,685.31	161,419.27	20,206.11	532.06	960.20	325.83	2,413,999.39
Total	8,108,838.28	2,575,504.79	3,556,540.42	1,674,989.85	212,185.16	127,273.43	160,040.27	16,415,372.20

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	2,474	2,211	4,097	3,051	643	565	473	13,514
Floating vs. Fixed	63,711	44,469	104,235	58,835	7,550	5,268	6,216	290,283
Overnight Index Swap	8,006	4,245	8,051	367	28	35	18	20,750
Total	74,191	50,925	116,383	62,253	8,221	5,868	6,707	324,547

Interest Rate Position

Positions as at:

22 March 2019

Foreign Exchange Rate

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AED	3.6728	UAE Dirham
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AMD	484	Armenian Dram
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CVE	96.43 Cape Verde Escudo
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DKK	6.5384 Danish Krone
DOP	50.44 Dominican Peso
DZD	118.03 Algerian Dinar
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KPW	130 North Korean Won

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KYD	0.825	Cayman Islands Dollar
KZT	378.27	Tenge
LAK	8574	Kip
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3833	Libyan Dinar
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NIO	32.76	Cordoba Oro
NOK	8.4987	Norwegian Krone
NPR	110.11	Nepalese Rupee
NZD	1.4526	New Zealand Dollar
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PAB	1	Balboa
PEN	3.2945	Nuevo Sol
PGK	3.2787	Kina
PHP	52.81	Philippine Peso
PKR	139.27	Pakistan Rupee

Interest Rate Position

Positions as at:

22 March 2019

PLN	3.7486 Zloty
PYG	6116 Guarani
QAR	3.64 Qatari Rial
RON	4.1637 Leu
RSD	103.04 Serbian Dinar
RUB	63.814 Russian Ruble
RWF	901.0473 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.7399 Solomon Islands Dollar
SCR	13.58 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	9.1379 Swedish Krona
SGD	1.3468 Singapore Dollar
SHP	0.7571 Saint Helena Pound
SLL	8890 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	154.7715 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	515 Syrian Pound
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TJS	9.4348 Somoni
TMT	3.49 New Manat
TND	2.9879 Tunisian Dinar
TOP	2.1603 Pa'anga
TRY	5.4178 Turkish Lira
TTD	6.7572 Trinidad and Tobago Dollar
TWD	30.739 New Taiwan Dollar
TZS	2340 Tanzanian Shilling
UAH	27.22 Hryvnia
UGX	3715 Uganda Shilling
USD	1 US Dollar
UYU	33.21 Peso Uruguayo
UZS	8373.02 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23209 Dong
VUV	111 Vatu

Interest Rate Position

Positions as at:

22 March 2019

WST	2.5126 Tala
XAF	609.18 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	567.67 CFA Franc BCEAO
XPF	104.3 CFP Franc
YER	249.5 Yemeni Rial
ZAR	14.2535 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

18 March 2019 to

22 March 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	93,658.75	270,990.94	364,649.69
Total	93,658.75	270,990.94	364,649.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,779	26,299	42,077
Total	15,779	26,299	42,077

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	23,043.38	14,391.53	63,699.54	56,811.94	3,880.21	11,207.95	86,516.65	105,098.48	364,649.69
Total	23,043.38	14,391.53	63,699.54	56,811.94	3,880.21	11,207.95	86,516.65	105,098.48	364,649.69

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,655	4,280	11,835	10,014	898	3,027	9,672	698	42,077
Total	1,655	4,280	11,835	10,014	898	3,027	9,672	698	42,077

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	326,913.24	22,464.26	6,585.58	2,261.48	6,292.05	128.24	4.86	364,649.69
Total	326,913.24	22,464.26	6,585.58	2,261.48	6,292.05	128.24	4.86	364,649.69

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	39,785	1,510	335	121	317	9	1	42,077
Total	39,785	1,510	335	121	317	9	1	42,077

Interest Rate Turnover

Turnover for the period:

18 March 2019 to

22 March 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	31,665.69	777,470.87	809,136.56
Floating vs. Fixed	537,881.50	690,193.06	1,228,074.56
Overnight Index Swap	366,804.65	153,583.08	520,387.73
Total	936,351.84	1,621,247.01	2,557,598.85

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	307	2,163	2,469
Floating vs. Fixed	8,179	4,667	12,846
Overnight Index Swap	575	417	992
Total	9,061	7,246	16,307

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	40,064.44	0.00	13,988.99	2,048.97	7,277.39	7,292.96	738,463.81	809,136.56
Floating vs. Fixed	135,873.44	68,561.26	8,891.18	3,346.10	53,291.50	195,831.43	762,279.65	1,228,074.56
Overnight Index Swap	8,450.80	0.00	15,007.95	0.00	2,020.41	0.00	494,908.57	520,387.73
Total	184,388.68	68,561.26	37,888.13	5,395.07	62,589.30	203,124.39	1,995,652.03	2,557,598.85

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	661	0	194	66	125	144	1,280	2,469
Floating vs. Fixed	1,794	1,342	155	74	440	3,207	5,836	12,846
Overnight Index Swap	15	0	9	0	5	0	964	992
Total	2,469	1,342	358	140	570	3,350	8,079	16,307

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	642,980.77	101,371.71	51,408.02	8,775.48	2,917.65	950.31	732.61	809,136.56
Floating vs. Fixed	672,356.22	211,616.98	189,245.91	114,364.06	32,235.82	3,402.45	4,853.12	1,228,074.56
Overnight Index Swap	492,988.74	13,773.32	9,233.15	4,391.87	0.45	0.20	0.00	520,387.73
Total	1,808,325.72	326,762.02	249,887.07	127,531.41	35,153.93	4,352.96	5,585.73	2,557,598.85

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	269	269	608	536	267	165	356	2,469
Floating vs. Fixed	2,389	1,605	3,369	3,552	1,258	201	473	12,846
Overnight Index Swap	481	115	224	161	6	6	0	992
Total	3,138	1,989	4,201	4,248	1,531	372	829	16,307