

Foreign Exchange Position

Positions as at: 29 March 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	360,004.16	980,884.05	1,340,888.20
Total	360,004.16	980,884.05	1,340,888.20

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,055	94,484	140,539
Total	46,055	94,484	140,539

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	178,568.02	63,248.64	251,081.53	337,300.12	15,644.90	35,682.17	298,089.91	161,272.92	1,340,888.20
Total	178,568.02	63,248.64	251,081.53	337,300.12	15,644.90	35,682.17	298,089.91	161,272.92	1,340,888.20

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,531	13,343	34,671	35,737	3,159	8,618	29,317	5,165	140,539
Total	10,531	13,343	34,671	35,737	3,159	8,618	29,317	5,165	140,539

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	1,034,807.94	151,723.50	70,003.69	60,375.54	17,026.60	6,410.07	540.86	1,340,888.20
Total	1,034,807.94	151,723.50	70,003.69	60,375.54	17,026.60	6,410.07	540.86	1,340,888.20

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	121,115	9,004	4,595	3,238	1,693	832	63	140,539
Total	121,115	9,004	4,595	3,238	1,693	832	63	140,539

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	75.68	Afghani
ALL	111.03	Lek
AMD	483.5	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	316.45	Kwanza
ARS	43.839	Argentine Peso
AUD	1.4112	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7354	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.51	Taka
BGN	1.7393	Bulgarian Lev

Foreign Exchange Position

Positions as at:

29 March 2019

BHD	0.3767	Bahraini Dinar
BIF	1806.15	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3551	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.9933	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.87	Ngultrum
BWP	10.7296	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3409	Canadian Dollar
CDF	1631	Congolese Franc
CHF	0.9945	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	681.05	Chilean Peso
CNY	6.7262	Yuan Renminbi
COP	3173.8	Colombian Peso
COU	0.0838	Unidad de Valor Real
CRC	602.2	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.84	Cape Verde Escudo
CZK	22.919	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6405	Danish Krone
DOP	50.45	Dominican Peso
DZD	118.83	Algerian Dinar
EGP	17.27	Egyptian Pound
ERN	15	Nakfa
ETB	28.2817	Ethiopian Birr
EUR	0.8892	Euro
FJD	2.1331	Fiji Dollar
FKP	0.7582	Falkland Islands Pound
GBP	0.758	Pound Sterling
GEL	2.685	Lari
GHS	5.15	Cedi
GIP	0.7581	Gibraltar Pound
GMD	49.8	Dalasi
GNF	9102	Guinea Franc
GTQ	7.665	Quetzal
GYD	206.19	Guyana Dollar
HKD	7.8486	Hong Kong Dollar
HNL	24.3843	Lempira

Foreign Exchange Position

Positions as at:

29 March 2019

HRK	6.6029	Croatian Kuna
HTG	82.5553	Gourde
HUF	284.28	Forint
IDR	14190	Rupiah
ILS	3.6322	New Israeli Sheqel
INR	69.09	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.2	Iceland Krona
JMD	123.64	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.51	Yen
KES	100.7	Kenyan Shilling
KGS	69.7914	Som
KHR	3980.036	Riel
KMF	435.72	Comoro Franc
KPW	130	North Korean Won
KRW	1138.24	Won
KWD	0.3033	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	379.12	Tenge
LAK	8584	Kip
LBP	1505.7	Lebanese Pound
LKR	176.05	Sri Lanka Rupee
LRD	162.2	Liberian Dollar
LSL	14.5925	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3863	Libyan Dinar
MAD	9.6515	Moroccan Dirham
MDL	17.232	Moldovan Leu
MGA	3550	Malagasy Ariary
MKD	54.47	Denar
MMK	1517	Kyat
MNT	2614	Tugrik
MOP	8.051	Pataca
MRO	356	Ouguiya
MUR	34.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	721.49	Kwacha
MXN	19.355	Mexican Peso
MXV	3.0954	Mexican Unidad de Inversion (UDI)
MYR	4.07	Malaysian Ringgit
MZN	63.25	Metical

Foreign Exchange Position

Positions as at:

29 March 2019

NAD	14.588	Namibia Dollar
NGN	305.95	Naira
NIO	32.76	Cordoba Oro
NOK	8.6262	Norwegian Krone
NPR	110.19	Nepalese Rupee
NZD	1.4706	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.316	Nuevo Sol
PGK	3.2895	Kina
PHP	52.77	Philippine Peso
PKR	140.15	Pakistan Rupee
PLN	3.818	Zloty
PYG	6152	Guarani
QAR	3.64	Qatari Rial
RON	4.2304	Leu
RSD	104.68	Serbian Dinar
RUB	64.8475	Russian Ruble
RWF	901.6873	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	8.0128	Solomon Islands Dollar
SCR	13.58	Seychelles Rupee
SDG	47.4652	Sudanese Pound
SEK	9.278	Swedish Krona
SGD	1.3551	Singapore Dollar
SHP	0.7575	Saint Helena Pound
SLL	8900	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	154.7663	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.5659	Lilangeni
THB	31.9	Baht
TJS	9.4335	Somoni
TMT	3.49	New Manat
TND	3.0153	Tunisian Dinar
TOP	2.1529	Pa'anga
TRY	5.3268	Turkish Lira
TTD	6.7244	Trinidad and Tobago Dollar
TWD	30.866	New Taiwan Dollar
TZS	2332	Tanzanian Shilling
UAH	27.1	Hryvnia

Foreign Exchange Position

Positions as at:

29 March 2019

UGX	3706.57	Uganda Shilling
USD	1	US Dollar
UYU	33.43	Peso Uruguayo
UZS	8384.95	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23198	Dong
VUV	111	Vatu
WST	2.4988	Tala
XAF	614.05	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	579.2	CFA Franc BCEAO
XPF	105.6	CFP Franc
YER	249.5	Yemeni Rial
ZAR	14,5892	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 March 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	729,369.28	862,436.91	1,591,806.18
Floating vs. Fixed	8,116,058.82	4,633,532.03	12,749,590.85
Overnight Index Swap	1,472,154.84	989,580.08	2,461,734.93
Total	10,317,582.94	6,485,549.02	16,803,131.96

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,692	4,051	13,743
Floating vs. Fixed	171,045	123,097	294,142
Overnight Index Swap	12,480	8,447	20,927
Total	193,217	135,595	328,812

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	291,107.22	0.00	27,641.18	6,273.01	181,334.24	116,125.18	969,325.35	1,591,806.18
Floating vs. Fixed	2,139,727.88	1,384,189.24	275,166.76	51,391.07	1,172,456.07	2,660,319.61	5,066,340.22	12,749,590.85
Overnight Index Swap	166,631.76	0.00	187,113.08	3,523.75	47,416.57	267.56	2,056,782.20	2,461,734.93
Total	2,597,466.86	1,384,189.24	489,921.03	61,187.82	1,401,206.88	2,776,712.35	8,092,447.78	16,803,131.96

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,428	0	217	78	2,147	2,867	5,006	13,743
Floating vs. Fixed	56,415	43,236	4,385	1,144	17,014	63,088	108,861	294,142
Overnight Index Swap	612	0	511	9	238	11	19,546	20,927
Total	60,455	43,236	5,113	1,231	19,399	65,966	133,413	328,812

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	792,029.80	272,296.86	328,708.54	157,903.58	21,723.40	11,861.23	7,282.77	1,591,806.18
Floating vs. Fixed	5,405,499.61	2,220,925.23	3,131,204.74	1,527,227.18	197,140.59	113,490.10	154,103.39	12,749,590.85
Overnight Index Swap	2,161,957.80	121,071.94	156,785.55	20,092.74	622.39	986.15	218.35	2,461,734.93
Total	8,359,487.22	2,614,294.04	3,616,698.83	1,705,223.50	219,486.38	126,337.48	161,604.52	16,803,131.96

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	2,257	4,139	3,084	659	569	506	13,743
Floating vs. Fixed	63,895	45,057	105,552	60,161	7,840	5,295	6,343	294,142
Overnight Index Swap	8,090	4,226	8,095	431	32	39	14	20,927
Total	74,514	51,540	117,786	63,676	8,531	5,903	6,863	328,812

Interest Rate Position

Positions as at:

29 March 2019

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	75.68	Afghani
ALL	111.03	Lek
AMD	483.5	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	316.45	Kwanza
ARS	43.839	Argentine Peso
AUD	1.4112	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7354	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.51	Taka
BGN	1.7393	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1806.15	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3551	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.9933	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.87	Ngultrum
BWP	10.7296	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3409	Canadian Dollar
CDF	1631	Congolese Franc
CHF	0.9945	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	681.05	Chilean Peso
CNY	6.7262	Yuan Renminbi
COP	3173.8	Colombian Peso
COU	0.0838	Unidad de Valor Real
CRC	602.2	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

Interest Rate Position

Positions as at:

29 March 2019

CVE	97.84	Cape Verde Escudo
CZK	22.919	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6405	Danish Krone
DOP	50.45	Dominican Peso
DZD	118.83	Algerian Dinar
EGP	17.27	Egyptian Pound
ERN	15	Nakfa
ETB	28.2817	Ethiopian Birr
EUR	0.8892	Euro
FJD	2.1331	Fiji Dollar
FKP	0.7582	Falkland Islands Pound
GBP	0.758	Pound Sterling
GEL	2.685	Lari
GHS	5.15	Cedi
GIP	0.7581	Gibraltar Pound
GMD	49.8	Dalasi
GNF	9102	Guinea Franc
GTQ	7.665	Quetzal
GYD	206.19	Guyana Dollar
HKD	7.8486	Hong Kong Dollar
HNL	24.3843	Lempira
HRK	6.6029	Croatian Kuna
HTG	82.5553	Gourde
HUF	284.28	Forint
IDR	14190	Rupiah
ILS	3.6322	New Israeli Sheqel
INR	69.09	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.2	Iceland Krona
JMD	123.64	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.51	Yen
KES	100.7	Kenyan Shilling
KGS	69.7914	Som
KHR	3980.036	Riel
KMF	435.72	Comoro Franc
KPW	130	North Korean Won

Interest Rate Position

Positions as at:

29 March 2019

KRW	1138.24 Won
KWD	0.3033 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	379.12 Tenge
LAK	8584 Kip
LBP	1505.7 Lebanese Pound
LKR	176.05 Sri Lanka Rupee
LRD	162.2 Liberian Dollar
LSL	14.5925 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3863 Libyan Dinar
MAD	9.6515 Moroccan Dirham
MDL	17.232 Moldovan Leu
MGA	3550 Malagasy Ariary
MKD	54.47 Denar
MMK	1517 Kyat
MNT	2614 Tugrik
MOP	8.051 Pataca
MRO	356 Ouguiya
MUR	34.65 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	721.49 Kwacha
MXN	19.355 Mexican Peso
MXV	3.0954 Mexican Unidad de Inversion (UDI)
MYR	4.07 Malaysian Ringgit
MZN	63.25 Metical
NAD	14.588 Namibia Dollar
NGN	305.95 Naira
NIO	32.76 Cordoba Oro
NOK	8.6262 Norwegian Krone
NPR	110.19 Nepalese Rupee
NZD	1.4706 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.316 Nuevo Sol
PGK	3.2895 Kina
PHP	52.77 Philippine Peso
PKR	140.15 Pakistan Rupee

Interest Rate Position

Positions as at:

29 March 2019

PLN	3.818 Zloty
PYG	6152 Guarani
QAR	3.64 Qatari Rial
RON	4.2304 Leu
RSD	104.68 Serbian Dinar
RUB	64.8475 Russian Ruble
RWF	901.6873 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	8.0128 Solomon Islands Dollar
SCR	13.58 Seychelles Rupee
SDG	47.4652 Sudanese Pound
SEK	9.278 Swedish Krona
SGD	1.3551 Singapore Dollar
SHP	0.7575 Saint Helena Pound
SLL	8900 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	154.7663 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.5659 Lilangeni
THB	31.9 Baht
TJS	9.4335 Somoni
TMT	3.49 New Manat
TND	3.0153 Tunisian Dinar
TOP	2.1529 Pa'anga
TRY	5.3268 Turkish Lira
TTD	6.7244 Trinidad and Tobago Dollar
TWD	30.866 New Taiwan Dollar
TZS	2332 Tanzanian Shilling
UAH	27.1 Hryvnia
UGX	3706.57 Uganda Shilling
USD	1 US Dollar
UYU	33.43 Peso Uruguayo
UZS	8384.95 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23198 Dong
VUV	111 Vatu

Interest Rate Position

Positions as at:

29 March 2019

WST	2.4988 Tala
XAF	614.05 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	579.2 CFA Franc BCEAO
XPF	105.6 CFP Franc
YER	249.5 Yemeni Rial
ZAR	14.5892 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

25 March 2019 to

29 March 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	95,973.63	193,434.70	289,408.33
Total	95,973.63	193,434.70	289,408.33

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,851	23,948	36,799
Total	12,851	23,948	36,799

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	35,478.00	19,319.76	72,312.03	51,964.38	3,246.08	9,473.18	78,930.45	18,684.45	289,408.33
Total	35,478.00	19,319.76	72,312.03	51,964.38	3,246.08	9,473.18	78,930.45	18,684.45	289,408.33

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,026	4,495	8,763	9,072	645	2,339	8,612	848	36,799
Total	2,026	4,495	8,763	9,072	645	2,339	8,612	848	36,799

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	253,611.91	17,051.90	7,830.07	2,836.59	7,133.10	927.55	17.21	289,408.33
Total	253,611.91	17,051.90	7,830.07	2,836.59	7,133.10	927.55	17.21	289,408.33

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	35,029	844	290	149	434	51	3	36,799
Total	35,029	844	290	149	434	51	3	36,799

Interest Rate Turnover

Turnover for the period:

25 March 2019 to

29 March 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	28,158.00	1,564,198.75	1,592,356.75
Floating vs. Fixed	605,035.21	1,894,221.64	2,499,256.85
Overnight Index Swap	226,873.46	169,577.13	396,450.59
Total	860,066.67	3,627,997.52	4,488,064.18

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	295	2,713	3,008
Floating vs. Fixed	10,137	5,893	16,029
Overnight Index Swap	642	445	1,087
Total	11,074	9,050	20,124

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	49,837.78	0.00	18,305.30	752.49	8,240.16	5,240.52	1,509,980.50	1,592,356.75
Floating vs. Fixed	980,995.84	104,427.17	13,063.21	1,727.12	63,858.33	215,015.93	1,120,169.24	2,499,256.85
Overnight Index Swap	20,586.00	0.00	1,802.82	0.00	5,225.80	0.00	368,835.97	396,450.59
Total	1,051,419.63	104,427.17	33,171.32	2,479.61	77,324.29	220,256.45	2,998,985.71	4,488,064.18

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	808	0	286	32	212	93	1,577	3,008
Floating vs. Fixed	2,849	2,788	254	53	580	3,302	6,204	16,029
Overnight Index Swap	51	0	1	0	27	0	1,009	1,087
Total	3,708	2,788	541	85	818	3,395	8,790	20,124

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	1,287,675.44	206,543.54	79,987.04	13,563.33	3,164.14	556.21	867.05	1,592,356.75
Floating vs. Fixed	942,327.90	301,123.94	292,090.27	913,347.78	39,340.19	3,062.60	7,964.15	2,499,256.85
Overnight Index Swap	353,542.49	18,848.71	19,417.16	4,328.08	227.41	81.67	5.07	396,450.59
Total	2,583,545.84	526,516.19	391,494.47	931,239.19	42,731.74	3,700.48	8,836.27	4,488,064.18

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	311	343	662	692	323	197	480	3,008
Floating vs. Fixed	1,859	2,397	4,656	4,509	1,620	261	729	16,029
Overnight Index Swap	462	171	215	215	11	14	1	1,087
Total	2,632	2,910	5,533	5,415	1,953	472	1,210	20,124