

Foreign Exchange Position

Positions as at:

04 April 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	363,360.50	996,502.48	1,359,862.98
Total	363,360.50	996,502.48	1,359,862.98

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,240	100,054	149,294
Total	49,240	100,054	149,294

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	179,569.69	65,753.79	253,777.59	348,056.61	15,905.22	37,025.18	310,990.59	148,784.31	1,359,862.98
Total	179,569.69	65,753.79	253,777.59	348,056.61	15,905.22	37,025.18	310,990.59	148,784.31	1,359,862.98

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,610	13,813	36,539	38,784	3,292	9,421	31,521	5,315	149,294
Total	10,610	13,813	36,539	38,784	3,292	9,421	31,521	5,315	149,294

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	1,050,984.99	157,266.89	66,716.92	64,290.49	13,846.17	6,212.67	544.87	1,359,862.98
Total	1,050,984.99	157,266.89	66,716.92	64,290.49	13,846.17	6,212.67	544.87	1,359,862.98

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	129,660	9,278	4,539	3,460	1,499	793	65	149,294
Total	129,660	9,278	4,539	3,460	1,499	793	65	149,294

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76	Afghani
ALL	111.24	Lek
AMD	484.5	Armenian Dram
ANG	1.8425	Netherlands Antillean Guilder
AOA	316.43	Kwanza
ARS	42.682	Argentine Peso
AUD	1.414	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7463	Convertible Mark
BBD	1.9721	Barbados Dollar
BDT	83.77	Taka
BGN	1.7448	Bulgarian Lev

Foreign Exchange Position

Positions as at:

04 April 2019

BHD	0.3767	Bahraini Dinar
BIF	1807.22	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3548	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.8525	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.73	Ngultrum
BWP	10.6045	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3337	Canadian Dollar
CDF	1627	Congolese Franc
CHF	0.9979	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	672.95	Chilean Peso
CNY	6.7223	Yuan Renminbi
COP	3144.05	Colombian Peso
COU	0.0839	Unidad de Valor Real
CRC	598.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.45	Cape Verde Escudo
CZK	22.964	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6623	Danish Krone
DOP	50.46	Dominican Peso
DZD	119.16	Algerian Dinar
EGP	17.28	Egyptian Pound
ERN	15	Nakfa
ETB	28.3	Ethiopian Birr
EUR	0.8923	Euro
FJD	2.107	Fiji Dollar
FKP	0.7613	Falkland Islands Pound
GBP	0.7614	Pound Sterling
GEL	2.68	Lari
GHS	5.2	Cedi
GIP	0.7659	Gibraltar Pound
GMD	49.8	Dalasi
GNF	9108	Guinea Franc
GTQ	7.665	Quetzal
GYD	207.19	Guyana Dollar
HKD	7.8497	Hong Kong Dollar
HNL	24.3704	Lempira

Foreign Exchange Position

Positions as at:

04 April 2019

HRK	6.6283	Croatian Kuna
HTG	83.1274	Gourde
HUF	286.56	Forint
IDR	14215	Rupiah
ILS	3.6203	New Israeli Sheqel
INR	68.91	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.28	Iceland Krona
JMD	124.14	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	111.31	Yen
KES	100.7	Kenyan Shilling
KGS	69.845	Som
KHR	3996	Riel
KMF	438.05	Comoro Franc
KPW	130	North Korean Won
KRW	1136.92	Won
KWD	0.3042	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	379.47	Tenge
LAK	8594	Kip
LBP	1505.5	Lebanese Pound
LKR	174.4	Sri Lanka Rupee
LRD	162.6	Liberian Dollar
LSL	14.1918	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3848	Libyan Dinar
MAD	9.6644	Moroccan Dirham
MDL	17.262	Moldovan Leu
MGA	3590	Malagasy Ariary
MKD	54.73	Denar
MMK	1507	Kyat
MNT	2609	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	34.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	721.65	Kwacha
MXN	19.2275	Mexican Peso
MXV	3.0698	Mexican Unidad de Inversion (UDI)
MYR	4.083	Malaysian Ringgit
MZN	63.8	Metical

Foreign Exchange Position

Positions as at:

04 April 2019

NAD	14.1913	Namibia Dollar
NGN	305.95	Naira
NIO	32.72	Cordoba Oro
NOK	8.5986	Norwegian Krone
NPR	109.99	Nepalese Rupee
NZD	1.4793	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3062	Nuevo Sol
PGK	3.2895	Kina
PHP	52.44	Philippine Peso
PKR	139.9	Pakistan Rupee
PLN	3.8347	Zloty
PYG	6164	Guarani
QAR	3.6405	Qatari Rial
RON	4.2443	Leu
RSD	105.03	Serbian Dinar
RUB	65.306	Russian Ruble
RWF	902.4291	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.58	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	9.3269	Swedish Krona
SGD	1.3548	Singapore Dollar
SHP	0.7609	Saint Helena Pound
SLL	8940	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	154.843	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.1776	Lilangeni
THB	31.76	Baht
TJS	9.4356	Somoni
TMT	3.49	New Manat
TND	3.013	Tunisian Dinar
TOP	2.164	Pa'anga
TRY	5.604	Turkish Lira
TTD	6.7282	Trinidad and Tobago Dollar
TWD	30.835	New Taiwan Dollar
TZS	2310	Tanzanian Shilling
UAH	27.18	Hryvnia

Foreign Exchange Position

Positions as at:

04 April 2019

UGX	3712.99	Uganda Shilling
USD	1	US Dollar
UYU	33.43	Peso Uruguayo
UZS	8415.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23197	Dong
VUV	111.56	Vatu
WST	2.5202	Tala
XAF	616.13	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	583.24	CFA Franc BCEAO
XPF	105.94	CFP Franc
YER	249.45	Yemeni Rial
ZAR	14.2	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

04 April 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	730,403.35	1,104,854.00	1,835,257.35
Floating vs. Fixed	8,247,731.28	4,697,737.24	12,945,468.52
Overnight Index Swap	1,529,157.81	1,014,262.07	2,543,419.88
Total	10,507,292.44	6,816,853.31	17,324,145.75

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,731	4,464	14,195
Floating vs. Fixed	174,554	124,365	298,919
Overnight Index Swap	12,711	8,497	21,208
Total	196,996	137,326	334,322

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	292,567.57	0.00	26,352.28	6,244.99	179,715.35	115,633.47	1,214,743.68	1,835,257.35
Floating vs. Fixed	2,176,786.64	1,430,535.01	275,131.74	51,455.48	1,173,272.50	2,683,338.53	5,154,948.61	12,945,468.52
Overnight Index Swap	153,700.16	0.00	187,718.20	3,796.95	47,284.66	267.53	2,150,652.38	2,543,419.88
Total	2,623,054.38	1,430,535.01	489,202.22	61,497.43	1,400,272.51	2,799,239.53	8,520,344.68	17,324,145.75

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,534	0	179	78	2,103	2,857	5,444	14,195
Floating vs. Fixed	57,319	44,885	4,413	1,160	17,088	63,692	110,364	298,919
Overnight Index Swap	596	0	516	10	242	11	19,833	21,208
Total	61,449	44,885	5,108	1,248	19,433	66,560	135,641	334,322

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	987,056.60	314,134.63	335,110.73	159,097.97	20,744.00	11,866.74	7,246.68	1,835,257.35
Floating vs. Fixed	5,472,377.98	2,269,552.44	3,192,849.98	1,546,525.53	196,412.77	114,162.68	153,587.14	12,945,468.52
Overnight Index Swap	2,237,869.58	125,227.19	157,387.55	21,208.23	529.69	980.16	217.48	2,543,419.88
Total	8,697,304.15	2,708,914.26	3,685,348.26	1,726,831.74	217,686.47	127,009.58	161,051.30	17,324,145.75

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	2,580	2,305	4,257	3,218	692	593	550	14,195
Floating vs. Fixed	64,660	45,772	107,647	61,173	7,949	5,347	6,372	298,919
Overnight Index Swap	8,166	4,252	8,234	478	28	36	14	21,208
Total	75,406	52,329	120,138	64,869	8,669	5,976	6,936	334,322

Interest Rate Position

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04 April 2019

Foreign Exchange Rate

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JOD	0.708	Jordanian Dinar
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KYD	0.825 Cayman Islands Dollar
KZT	379.47 Tenge
LAK	8594 Kip
LBP	1505.5 Lebanese Pound
LKR	174.4 Sri Lanka Rupee
LRD	162.6 Liberian Dollar
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LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3848 Libyan Dinar
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MDL	17.262 Moldovan Leu
MGA	3590 Malagasy Ariary
MKD	54.73 Denar
MMK	1507 Kyat
MNT	2609 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	34.9 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	721.65 Kwacha
MXN	19.2275 Mexican Peso
MXV	3.0698 Mexican Unidad de Inversion (UDI)
MYR	4.083 Malaysian Ringgit
MZN	63.8 Metical
NAD	14.1913 Namibia Dollar
NGN	305.95 Naira
NIO	32.72 Cordoba Oro
NOK	8.5986 Norwegian Krone
NPR	109.99 Nepalese Rupee
NZD	1.4793 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3062 Nuevo Sol
PGK	3.2895 Kina
PHP	52.44 Philippine Peso
PKR	139.9 Pakistan Rupee

Interest Rate Position

Positions as at:

04 April 2019

PLN	3.8347 Zloty
PYG	6164 Guarani
QAR	3.6405 Qatari Rial
RON	4.2443 Leu
RSD	105.03 Serbian Dinar
RUB	65.306 Russian Ruble
RWF	902.4291 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.58 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	9.3269 Swedish Krona
SGD	1.3548 Singapore Dollar
SHP	0.7609 Saint Helena Pound
SLL	8940 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	154.843 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.1776 Lilangeni
THB	31.76 Baht
TJS	9.4356 Somoni
TMT	3.49 New Manat
TND	3.013 Tunisian Dinar
TOP	2.164 Pa'anga
TRY	5.604 Turkish Lira
TTD	6.7282 Trinidad and Tobago Dollar
TWD	30.835 New Taiwan Dollar
TZS	2310 Tanzanian Shilling
UAH	27.18 Hryvnia
UGX	3712.99 Uganda Shilling
USD	1 US Dollar
UYU	33.43 Peso Uruguayo
UZS	8415.6 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23197 Dong
VUV	111.56 Vatu

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04 April 2019

WST	2.5202 Tala
XAF	616.13 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	583.24 CFA Franc BCEAO
XPF	105.94 CFP Franc
YER	249.45 Yemeni Rial
ZAR	14.2 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

01 April 2019 to

04 April 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	55,208.61	117,968.86	173,177.47
Total	55,208.61	117,968.86	173,177.47

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	8,194	16,148	24,341
Total	8,194	16,148	24,341

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	22,039.25	10,441.23	39,617.99	38,106.19	2,157.85	6,635.75	48,487.37	5,691.84	173,177.47
Total	22,039.25	10,441.23	39,617.99	38,106.19	2,157.85	6,635.75	48,487.37	5,691.84	173,177.47

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,300	2,281	5,959	6,428	558	2,170	5,016	631	24,341
Total	1,300	2,281	5,959	6,428	558	2,170	5,016	631	24,341

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	152,832.35	13,370.96	3,551.76	1,758.68	1,628.26	21.80	13.67	173,177.47
Total	152,832.35	13,370.96	3,551.76	1,758.68	1,628.26	21.80	13.67	173,177.47

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	23,372	544	197	125	96	4	4	24,341
Total	23,372	544	197	125	96	4	4	24,341

Interest Rate Turnover

Turnover for the period:

01 April 2019 to

04 April 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,569.72	1,448,593.70	1,461,163.42
Floating vs. Fixed	395,807.73	870,820.48	1,266,628.21
Overnight Index Swap	277,409.57	302,291.33	579,700.91
Total	685,787.03	2,621,705.51	3,307,492.54

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	141	1,591	1,731
Floating vs. Fixed	7,749	5,326	13,075
Overnight Index Swap	641	394	1,035
Total	8,530	7,311	15,841

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	24,618.54	0.00	4,769.27	0.00	5,720.41	751.11	1,425,304.09	1,461,163.42
Floating vs. Fixed	154,443.02	104,600.48	6,459.87	606.97	36,066.73	119,402.28	845,048.86	1,266,628.21
Overnight Index Swap	9,710.83	0.00	4,057.04	0.00	790.37	0.00	565,142.66	579,700.91
Total	188,772.38	104,600.48	15,286.19	606.97	42,577.51	120,153.39	2,835,495.62	3,307,492.54

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	541	0	108	0	44	26	1,012	1,731
Floating vs. Fixed	2,368	3,269	153	40	328	2,158	4,759	13,075
Overnight Index Swap	26	0	6	0	11	0	993	1,035
Total	2,935	3,269	267	40	382	2,184	6,764	15,841

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	1,204,762.05	203,514.56	46,472.66	4,472.97	1,526.22	146.12	268.84	1,461,163.42
Floating vs. Fixed	734,461.63	223,968.61	182,577.46	95,891.03	22,933.85	1,898.54	4,897.08	1,266,628.21
Overnight Index Swap	557,665.24	10,001.26	7,823.93	4,195.23	1.51	13.74	0.00	579,700.91
Total	2,496,888.92	437,484.43	236,874.06	104,559.23	24,461.58	2,058.40	5,165.92	3,307,492.54

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	165	208	406	393	189	101	270	1,731
Floating vs. Fixed	1,936	1,999	3,747	3,716	1,051	168	460	13,075
Overnight Index Swap	442	107	246	236	2	3	0	1,035
Total	2,543	2,313	4,399	4,345	1,241	271	730	15,841