

Foreign Exchange Position

Positions as at:

12 April 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	362,933.82	1,057,522.84	1,420,456.66
Total	362,933.82	1,057,522.84	1,420,456.66

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,712	101,832	147,544
Total	45,712	101,832	147,544

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	180,711.30	63,110.90	266,524.56	349,261.14	18,244.66	38,621.61	297,899.57	206,082.94	1,420,456.66
Total	180,711.30	63,110.90	266,524.56	349,261.14	18,244.66	38,621.61	297,899.57	206,082.94	1,420,456.66

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,761	13,120	38,097	38,087	3,635	9,955	28,585	5,305	147,544
Total	10,761	13,120	38,097	38,087	3,635	9,955	28,585	5,305	147,544

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	1,123,025.64	146,779.32	68,201.94	60,454.57	15,099.92	6,331.27	564.00	1,420,456.66
Total	1,123,025.64	146,779.32	68,201.94	60,454.57	15,099.92	6,331.27	564.00	1,420,456.66

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	128,122	9,063	4,603	3,299	1,582	804	72	147,544
Total	128,122	9,063	4,603	3,299	1,582	804	72	147,544

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77	Afghani
ALL	110.1	Lek
AMD	483.5	Armenian Dram
ANG	1.8625	Netherlands Antillean Guilder
AOA	316.909	Kwanza
ARS	42.944	Argentine Peso
AUD	1.3937	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.732	Convertible Mark
BBD	1.9781	Barbados Dollar
BDT	83.78	Taka
BGN	1.7344	Bulgarian Lev

Foreign Exchange Position

Positions as at:

12 April 2019

BHD	0.3768	Bahraini Dinar
BIF	1808.75	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3516	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8247	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.11	Ngultrum
BWP	10.5042	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.332	Canadian Dollar
CDF	1628	Congolese Franc
CHF	1.0024	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	661.96	Chilean Peso
CNY	6.7153	Yuan Renminbi
COP	3093.68	Colombian Peso
COU	0.0852	Unidad de Valor Real
CRC	600.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.66	Cape Verde Escudo
CZK	22.683	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6228	Danish Krone
DOP	50.46	Dominican Peso
DZD	118.801	Algerian Dinar
EGP	17.27	Egyptian Pound
ERN	15	Nakfa
ETB	28.5953	Ethiopian Birr
EUR	0.887	Euro
FJD	2.0969	Fiji Dollar
FKP	0.7639	Falkland Islands Pound
GBP	0.7637	Pound Sterling
GEL	2.684	Lari
GHS	5.0796	Cedi
GIP	0.7645	Gibraltar Pound
GMD	49.9	Dalasi
GNF	9112	Guinea Franc
GTQ	7.635	Quetzal
GYD	206.75	Guyana Dollar
HKD	7.8365	Hong Kong Dollar
HNL	24.3846	Lempira

Foreign Exchange Position

Positions as at:

12 April 2019

HRK	6.583	Croatian Kuna
HTG	83.4221	Gourde
HUF	284.92	Forint
IDR	14145	Rupiah
ILS	3.5773	New Israeli Sheqel
INR	69.14	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	119.78	Iceland Krona
JMD	127.48	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	111	Yen
KES	101	Kenyan Shilling
KGS	69.848	Som
KHR	3993.984	Riel
KMF	435.8	Comoro Franc
KPW	130	North Korean Won
KRW	1136.97	Won
KWD	0.3038	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	378.1	Tenge
LAK	8594	Kip
LBP	1504.19	Lebanese Pound
LKR	174.55	Sri Lanka Rupee
LRD	164.09	Liberian Dollar
LSL	13.9038	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3875	Libyan Dinar
MAD	9.623	Moroccan Dirham
MDL	17.462	Moldovan Leu
MGA	3575	Malagasy Ariary
MKD	54.45	Denar
MMK	1509	Kyat
MNT	2611	Tugrik
MOP	8.061	Pataca
MRO	356	Ouguiya
MUR	34.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	723.64	Kwacha
MXN	18.81	Mexican Peso
MXV	2.9998	Mexican Unidad de Inversion (UDI)
MYR	4.105	Malaysian Ringgit
MZN	63.6	Metical

Foreign Exchange Position

Positions as at:

12 April 2019

NAD	13.898	Namibia Dollar
NGN	306	Naira
NIO	32.67	Cordoba Oro
NOK	8.4936	Norwegian Krone
NPR	110.58	Nepalese Rupee
NZD	1.4775	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.29	Nuevo Sol
PGK	3.2895	Kina
PHP	51.83	Philippine Peso
PKR	141.25	Pakistan Rupee
PLN	3.7956	Zloty
PYG	6184	Guarani
QAR	3.6415	Qatari Rial
RON	4.2163	Leu
RSD	104.49	Serbian Dinar
RUB	64.204	Russian Ruble
RWF	903.3639	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.61	Seychelles Rupee
SDG	47.4952	Sudanese Pound
SEK	9.2614	Swedish Krona
SGD	1.3516	Singapore Dollar
SHP	0.7631	Saint Helena Pound
SLL	8945	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	155.3675	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.8797	Lilangeni
THB	31.72	Baht
TJS	9.4325	Somoni
TMT	3.49	New Manat
TND	3.0005	Tunisian Dinar
TOP	2.1683	Pa'anga
TRY	5.6808	Turkish Lira
TTD	6.7055	Trinidad and Tobago Dollar
TWD	30.824	New Taiwan Dollar
TZS	2310	Tanzanian Shilling
UAH	26.67	Hryvnia

Foreign Exchange Position

Positions as at:

12 April 2019

UGX	3750.5	Uganda Shilling
USD	1	US Dollar
UYU	33.92	Peso Uruguayo
UZS	8446.35	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23200	Dong
VUV	111.42	Vatu
WST	2.5253	Tala
XAF	611.16	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	574.83	CFA Franc BCEAO
XPF	105.3	CFP Franc
YER	249.6	Yemeni Rial
ZAR	13.91	Rand
ZMK	5185	Zambian Kwacha
ZWL	3	Zimbabwe Dollar

Interest Rate Position

Positions as at:

12 April 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	732,205.12	767,318.43	1,499,523.55
Floating vs. Fixed	8,683,293.42	4,607,494.61	13,290,788.03
Overnight Index Swap	1,554,101.45	1,003,721.77	2,557,823.22
Total	10,969,599.99	6,378,534.81	17,348,134.80

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,761	4,179	13,940
Floating vs. Fixed	177,199	123,586	300,785
Overnight Index Swap	12,789	8,550	21,339
Total	199,749	136,315	336,064

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	288,245.62	0.00	26,900.93	6,218.68	184,288.76	115,582.73	878,286.83	1,499,523.55
Floating vs. Fixed	2,473,278.80	1,468,398.79	257,785.56	40,384.34	1,185,036.75	2,733,205.80	5,132,698.00	13,290,788.03
Overnight Index Swap	143,241.16	0.00	144,968.82	3,785.52	50,795.10	267.98	2,214,764.66	2,557,823.22
Total	2,904,765.58	1,468,398.79	429,655.30	50,388.53	1,420,120.61	2,849,056.51	8,225,749.48	17,348,134.80

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,454	0	180	82	2,151	2,858	5,215	13,940
Floating vs. Fixed	56,919	46,115	4,214	978	17,131	64,795	110,633	300,785
Overnight Index Swap	568	0	465	10	244	11	20,041	21,339
Total	60,941	46,115	4,859	1,070	19,526	67,664	135,889	336,064

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	702,702.34	266,476.25	330,667.50	160,243.84	20,382.58	11,750.40	7,300.64	1,499,523.55
Floating vs. Fixed	5,822,872.45	2,269,183.86	3,183,565.80	1,548,862.93	196,991.88	115,342.65	153,968.46	13,290,788.03
Overnight Index Swap	2,258,589.30	122,475.99	154,638.76	20,385.49	532.41	982.77	218.51	2,557,823.22
Total	8,784,164.10	2,658,136.10	3,668,872.06	1,729,492.26	217,906.87	128,075.82	161,487.61	17,348,134.80

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	2,600	2,259	4,200	3,136	655	572	518	13,940
Floating vs. Fixed	65,155	46,102	108,065	61,797	7,962	5,370	6,335	300,785
Overnight Index Swap	8,135	4,297	8,356	469	30	38	14	21,339
Total	75,890	52,658	120,621	65,402	8,647	5,980	6,867	336,064

Interest Rate Position

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12 April 2019

Foreign Exchange Rate

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CUC	1	Peso Convertible
CUP	1	Cuban Peso

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CVE	97.66	Cape Verde Escudo
CZK	22.683	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6228	Danish Krone
DOP	50.46	Dominican Peso
DZD	118.801	Algerian Dinar
EGP	17.27	Egyptian Pound
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KPW	130	North Korean Won

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KYD	0.825 Cayman Islands Dollar
KZT	378.1 Tenge
LAK	8594 Kip
LBP	1504.19 Lebanese Pound
LKR	174.55 Sri Lanka Rupee
LRD	164.09 Liberian Dollar
LSL	13.9038 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3875 Libyan Dinar
MAD	9.623 Moroccan Dirham
MDL	17.462 Moldovan Leu
MGA	3575 Malagasy Ariary
MKD	54.45 Denar
MMK	1509 Kyat
MNT	2611 Tugrik
MOP	8.061 Pataca
MRO	356 Ouguiya
MUR	34.8 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	723.64 Kwacha
MXN	18.81 Mexican Peso
MXV	2.9998 Mexican Unidad de Inversion (UDI)
MYR	4.105 Malaysian Ringgit
MZN	63.6 Metical
NAD	13.898 Namibia Dollar
NGN	306 Naira
NIO	32.67 Cordoba Oro
NOK	8.4936 Norwegian Krone
NPR	110.58 Nepalese Rupee
NZD	1.4775 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.29 Nuevo Sol
PGK	3.2895 Kina
PHP	51.83 Philippine Peso
PKR	141.25 Pakistan Rupee

Interest Rate Position

Positions as at:

12 April 2019

PLN	3.7956 Zloty
PYG	6184 Guarani
QAR	3.6415 Qatari Rial
RON	4.2163 Leu
RSD	104.49 Serbian Dinar
RUB	64.204 Russian Ruble
RWF	903.3639 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.61 Seychelles Rupee
SDG	47.4952 Sudanese Pound
SEK	9.2614 Swedish Krona
SGD	1.3516 Singapore Dollar
SHP	0.7631 Saint Helena Pound
SLL	8945 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	155.3675 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.8797 Lilangeni
THB	31.72 Baht
TJS	9.4325 Somoni
TMT	3.49 New Manat
TND	3.0005 Tunisian Dinar
TOP	2.1683 Pa'anga
TRY	5.6808 Turkish Lira
TTD	6.7055 Trinidad and Tobago Dollar
TWD	30.824 New Taiwan Dollar
TZS	2310 Tanzanian Shilling
UAH	26.67 Hryvnia
UGX	3750.5 Uganda Shilling
USD	1 US Dollar
UYU	33.92 Peso Uruguayo
UZS	8446.35 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23200 Dong
VUV	111.42 Vatu

Interest Rate Position

Positions as at:

12 April 2019

WST	2.5253 Tala
XAF	611.16 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	574.83 CFA Franc BCEAO
XPF	105.3 CFP Franc
YER	249.6 Yemeni Rial
ZAR	13.91 Rand
ZMK	5185 Zambian Kwacha
ZWL	3 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

08 April 2019 to

12 April 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	106,747.70	327,314.92	434,062.63
Total	106,747.70	327,314.92	434,062.63

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,718	27,263	40,981
Total	13,718	27,263	40,981

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	34,059.38	17,110.30	83,305.61	86,360.10	7,597.79	12,525.64	74,212.39	118,891.41	434,062.63
Total	34,059.38	17,110.30	83,305.61	86,360.10	7,597.79	12,525.64	74,212.39	118,891.41	434,062.63

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,027	3,513	12,216	11,016	1,137	3,481	6,795	797	40,981
Total	2,027	3,513	12,216	11,016	1,137	3,481	6,795	797	40,981

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	391,956.00	30,383.09	5,339.82	2,214.52	3,956.57	179.24	33.40	434,062.63
Total	391,956.00	30,383.09	5,339.82	2,214.52	3,956.57	179.24	33.40	434,062.63

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	39,093	1,187	291	143	238	18	13	40,981
Total	39,093	1,187	291	143	238	18	13	40,981

Interest Rate Turnover

Turnover for the period:

08 April 2019 to

12 April 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,908.16	1,344,847.10	1,358,755.26
Floating vs. Fixed	863,567.74	1,100,506.88	1,964,074.62
Overnight Index Swap	506,967.29	247,340.52	754,307.82
Total	1,384,443.20	2,692,694.50	4,077,137.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	155	2,843	2,998
Floating vs. Fixed	9,309	5,864	15,173
Overnight Index Swap	1,001	477	1,478
Total	10,464	9,184	19,648

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	51,510.28	0.00	24,453.25	1,483.33	13,324.39	852.72	1,267,131.29	1,358,755.26
Floating vs. Fixed	478,576.27	118,716.23	11,057.92	1,960.46	30,988.75	186,006.55	1,136,768.44	1,964,074.62
Overnight Index Swap	3,372.23	0.00	3,838.58	0.00	3,364.13	0.00	743,732.88	754,307.82
Total	533,458.78	118,716.23	39,349.74	3,443.80	47,677.27	186,859.27	3,147,632.61	4,077,137.69

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	783	0	270	68	245	16	1,616	2,998
Floating vs. Fixed	2,174	2,978	177	63	333	3,322	6,127	15,173
Overnight Index Swap	12	0	10	0	2	0	1,454	1,478
Total	2,969	2,978	457	131	580	3,338	9,196	19,648

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	1,076,214.09	188,564.80	75,370.55	11,987.83	4,716.51	942.87	958.60	1,358,755.26
Floating vs. Fixed	1,328,384.06	251,245.01	236,025.60	115,448.83	23,780.03	4,322.88	4,868.20	1,964,074.62
Overnight Index Swap	725,776.39	17,503.57	7,442.74	3,581.93	2.85	0.33	0.00	754,307.82
Total	3,130,374.54	457,313.39	318,838.90	131,018.59	28,499.39	5,266.08	5,826.81	4,077,137.69

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	296	329	671	665	327	203	508	2,998
Floating vs. Fixed	2,585	2,203	4,145	4,351	1,034	264	592	15,173
Overnight Index Swap	679	202	372	205	10	10	0	1,478
Total	3,559	2,734	5,188	5,221	1,371	477	1,100	19,648