

## Foreign Exchange Position

Positions as at:

18 April 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	344,397.75	1,039,471.16	1,383,868.91
<b>Total</b>	<b>344,397.75</b>	<b>1,039,471.16</b>	<b>1,383,868.91</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,263	100,691	144,954
<b>Total</b>	<b>44,263</b>	<b>100,691</b>	<b>144,954</b>

### *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	166,381.59	61,527.28	260,644.97	351,704.60	18,265.15	37,073.77	287,106.17	201,165.39	1,383,868.91
<b>Total</b>	<b>166,381.59</b>	<b>61,527.28</b>	<b>260,644.97</b>	<b>351,704.60</b>	<b>18,265.15</b>	<b>37,073.77</b>	<b>287,106.17</b>	<b>201,165.39</b>	<b>1,383,868.91</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,168	13,217	36,668	37,592	3,856	9,420	28,833	5,201	144,954
<b>Total</b>	<b>10,168</b>	<b>13,217</b>	<b>36,668</b>	<b>37,592</b>	<b>3,856</b>	<b>9,420</b>	<b>28,833</b>	<b>5,201</b>	<b>144,954</b>

### *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	1,091,336.20	144,902.35	69,862.30	57,171.02	13,773.32	6,276.91	546.79	1,383,868.91
<b>Total</b>	<b>1,091,336.20</b>	<b>144,902.35</b>	<b>69,862.30</b>	<b>57,171.02</b>	<b>13,773.32</b>	<b>6,276.91</b>	<b>546.79</b>	<b>1,383,868.91</b>

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	126,005	8,747	4,602	3,209	1,528	800	64	144,954
<b>Total</b>	<b>126,005</b>	<b>8,747</b>	<b>4,602</b>	<b>3,209</b>	<b>1,528</b>	<b>800</b>	<b>64</b>	<b>144,954</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.5	Afghani
ALL	109.9	Lek
AMD	483.3	Armenian Dram
ANG	1.86	Netherlands Antillean Guilder
AOA	317.199	Kwanza
ARS	42.258	Argentine Peso
AUD	1.3935	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7308	Convertible Mark
BBD	1.9721	Barbados Dollar
BDT	83.94	Taka
BGN	1.7333	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

18 April 2019

BHD	0.3768	Bahraini Dinar
BIF	1809.91	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3542	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.9031	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.596	Ngultrum
BWP	10.6045	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3349	Canadian Dollar
CDF	1628	Congolese Franc
CHF	1.0078	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	661.51	Chilean Peso
CNY	6.7112	Yuan Renminbi
COP	3160.98	Colombian Peso
COU	0.0837	Unidad de Valor Real
CRC	595.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.58	Cape Verde Escudo
CZK	22.746	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6139	Danish Krone
DOP	50.35	Dominican Peso
DZD	118.789	Algerian Dinar
EGP	17.26	Egyptian Pound
ERN	15	Nakfa
ETB	28.6326	Ethiopian Birr
EUR	0.8864	Euro
FJD	2.0978	Fiji Dollar
FKP	0.7635	Falkland Islands Pound
GBP	0.7663	Pound Sterling
GEL	2.682	Lari
GHS	5.1346	Cedi
GIP	0.7636	Gibraltar Pound
GMD	49.9	Dalasi
GNF	9120	Guinea Franc
GTQ	7.615	Quetzal
GYD	206.39	Guyana Dollar
HKD	7.8426	Hong Kong Dollar
HNL	24.3929	Lempira

## Foreign Exchange Position

Positions as at:

18 April 2019

HRK	6.591	Croatian Kuna
HTG	83.895	Gourde
HUF	283.21	Forint
IDR	14080	Rupiah
ILS	3.565	New Israeli Sheqel
INR	69.52	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	120.05	Iceland Krona
JMD	127.45	Jamaican Dollar
JOD	0.7065	Jordanian Dinar
JPY	111.99	Yen
KES	101	Kenyan Shilling
KGS	69.69	Som
KHR	4021	Riel
KMF	434.3	Comoro Franc
KPW	130	North Korean Won
KRW	1136.69	Won
KWD	0.3037	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	379.87	Tenge
LAK	8602	Kip
LBP	1502.04	Lebanese Pound
LKR	174.6	Sri Lanka Rupee
LRD	167	Liberian Dollar
LSL	14.0287	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3819	Libyan Dinar
MAD	9.6032	Moroccan Dirham
MDL	17.7323	Moldovan Leu
MGA	3535	Malagasy Ariary
MKD	54.26	Denar
MMK	1514	Kyat
MNT	2618	Tugrik
MOP	8.078	Pataca
MRO	356	Ouguiya
MUR	34.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	722.92	Kwacha
MXN	18.871	Mexican Peso
MXV	3.0081	Mexican Unidad de Inversion (UDI)
MYR	4.131	Malaysian Ringgit
MZN	63.9	Metical

## Foreign Exchange Position

Positions as at:

18 April 2019

NAD	14.0183	Namibia Dollar
NGN	305.9	Naira
NIO	32.7	Cordoba Oro
NOK	8.4911	Norwegian Krone
NPR	111.36	Nepalese Rupee
NZD	1.4782	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.2919	Nuevo Sol
PGK	3.2895	Kina
PHP	51.718	Philippine Peso
PKR	141.32	Pakistan Rupee
PLN	3.7865	Zloty
PYG	6196	Guarani
QAR	3.64	Qatari Rial
RON	4.2163	Leu
RSD	104.34	Serbian Dinar
RUB	64.0805	Russian Ruble
RWF	903.9227	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.58	Seychelles Rupee
SDG	47.4982	Sudanese Pound
SEK	9.2571	Swedish Krona
SGD	1.3542	Singapore Dollar
SHP	0.7655	Saint Helena Pound
SLL	8950	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	155.4202	South Sudanese Pound
STD	21005	Dobra
SVC	8.7324	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.0146	Lilangeni
THB	31.83	Baht
TJS	9.4354	Somoni
TMT	3.49	New Manat
TND	2.9992	Tunisian Dinar
TOP	2.164	Pa'anga
TRY	5.7662	Turkish Lira
TTD	6.7309	Trinidad and Tobago Dollar
TWD	30.853	New Taiwan Dollar
TZS	2312	Tanzanian Shilling
UAH	26.6925	Hryvnia

## Foreign Exchange Position

Positions as at:

18 April 2019

UGX	3726.27	Uganda Shilling
USD	1	US Dollar
UYU	34.05	Peso Uruguayo
UZS	8416.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23199	Dong
VUV	111.02	Vatu
WST	2.5227	Tala
XAF	610.68	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	575.54	CFA Franc BCEAO
XPF	105.22	CFP Franc
YER	249.55	Yemeni Rial
ZAR	14.0287	Rand
ZMK	5185	Zambian Kwacha
ZWL	3.1081	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

18 April 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	734,479.55	1,043,768.66	1,778,248.21
Floating vs. Fixed	8,361,945.19	4,727,663.68	13,089,608.86
Overnight Index Swap	1,735,017.65	1,226,484.46	2,961,502.11
<b>Total</b>	<b>10,831,442.38</b>	<b>6,997,916.80</b>	<b>17,829,359.18</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,788	4,582	14,370
Floating vs. Fixed	178,543	123,557	302,099
Overnight Index Swap	12,814	8,652	21,466
<b>Total</b>	<b>201,145</b>	<b>136,791</b>	<b>337,935</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	308,979.62	0.00	26,806.08	6,197.58	183,506.50	114,934.34	1,137,824.08	1,778,248.21
Floating vs. Fixed	2,131,271.77	1,480,018.80	225,443.09	36,635.69	1,179,769.19	2,731,381.76	5,305,088.56	13,089,608.86
Overnight Index Swap	160,703.33	0.00	103,631.28	3,772.67	54,149.08	267.77	2,638,977.98	2,961,502.11
<b>Total</b>	<b>2,600,954.72</b>	<b>1,480,018.80</b>	<b>355,880.45</b>	<b>46,605.94</b>	<b>1,417,424.77</b>	<b>2,846,583.87</b>	<b>9,081,890.63</b>	<b>17,829,359.18</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,528	0	274	82	2,121	2,855	5,510	14,370
Floating vs. Fixed	56,977	46,463	3,938	916	17,177	65,015	111,614	302,099
Overnight Index Swap	580	0	413	10	251	11	20,201	21,466
<b>Total</b>	<b>61,085</b>	<b>46,463</b>	<b>4,625</b>	<b>1,008</b>	<b>19,549</b>	<b>67,881</b>	<b>137,325</b>	<b>337,935</b>

### *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	930,074.24	312,618.35	335,940.55	159,460.77	21,171.84	11,673.38	7,309.08	1,778,248.21
Floating vs. Fixed	5,579,037.92	2,299,420.19	3,194,908.20	1,550,157.23	197,415.82	115,801.79	152,867.70	13,089,608.86
Overnight Index Swap	2,668,423.93	121,708.51	150,151.42	19,571.08	597.12	976.38	73.66	2,961,502.11
<b>Total</b>	<b>9,177,536.10</b>	<b>2,733,747.05</b>	<b>3,681,000.18</b>	<b>1,729,189.08</b>	<b>219,184.77</b>	<b>128,451.55</b>	<b>160,250.44</b>	<b>17,829,359.18</b>

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	2,650	2,299	4,278	3,248	716	601	578	14,370
Floating vs. Fixed	65,310	46,374	108,551	62,061	8,066	5,405	6,333	302,099
Overnight Index Swap	8,317	4,280	8,353	445	29	36	6	21,466
<b>Total</b>	<b>76,277</b>	<b>52,953</b>	<b>121,182</b>	<b>65,754</b>	<b>8,811</b>	<b>6,042</b>	<b>6,917</b>	<b>337,935</b>

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COU	0.0837	Unidad de Valor Real
CRC	595.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

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18 April 2019

CVE	97.58	Cape Verde Escudo
CZK	22.746	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6139	Danish Krone
DOP	50.35	Dominican Peso
DZD	118.789	Algerian Dinar
EGP	17.26	Egyptian Pound
ERN	15	Nakfa
ETB	28.6326	Ethiopian Birr
EUR	0.8864	Euro
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KHR	4021	Riel
KMF	434.3	Comoro Franc
KPW	130	North Korean Won

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KRW	1136.69	Won
KWD	0.3037	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	379.87	Tenge
LAK	8602	Kip
LBP	1502.04	Lebanese Pound
LKR	174.6	Sri Lanka Rupee
LRD	167	Liberian Dollar
LSL	14.0287	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3819	Libyan Dinar
MAD	9.6032	Moroccan Dirham
MDL	17.7323	Moldovan Leu
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NAD	14.0183	Namibia Dollar
NGN	305.9	Naira
NIO	32.7	Cordoba Oro
NOK	8.4911	Norwegian Krone
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NZD	1.4782	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.2919	Nuevo Sol
PGK	3.2895	Kina
PHP	51.718	Philippine Peso
PKR	141.32	Pakistan Rupee

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PLN	3.7865 Zloty
PYG	6196 Guarani
QAR	3.64 Qatari Rial
RON	4.2163 Leu
RSD	104.34 Serbian Dinar
RUB	64.0805 Russian Ruble
RWF	903.9227 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.58 Seychelles Rupee
SDG	47.4982 Sudanese Pound
SEK	9.2571 Swedish Krona
SGD	1.3542 Singapore Dollar
SHP	0.7655 Saint Helena Pound
SLL	8950 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	155.4202 South Sudanese Pound
STD	21005 Dobra
SVC	8.7324 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.0146 Lilangeni
THB	31.83 Baht
TJS	9.4354 Somoni
TMT	3.49 New Manat
TND	2.9992 Tunisian Dinar
TOP	2.164 Pa'anga
TRY	5.7662 Turkish Lira
TTD	6.7309 Trinidad and Tobago Dollar
TWD	30.853 New Taiwan Dollar
TZS	2312 Tanzanian Shilling
UAH	26.6925 Hryvnia
UGX	3726.27 Uganda Shilling
USD	1 US Dollar
UYU	34.05 Peso Uruguayo
UZS	8416.6 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23199 Dong
VUV	111.02 Vatu

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18 April 2019

WST	2.5227 Tala
XAF	610.68 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	575.54 CFA Franc BCEAO
XPF	105.22 CFP Franc
YER	249.55 Yemeni Rial
ZAR	14.0287 Rand
ZMK	5185 Zambian Kwacha
ZWL	3.1081 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

15 April 2019 to

18 April 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,773.56	123,812.03	173,585.59
Total	49,773.56	123,812.03	173,585.59

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	8,080	15,753	23,832
Total	8,080	15,753	23,832

### *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	14,819.24	8,308.56	35,418.94	54,308.40	2,830.76	6,894.80	45,458.49	5,546.40	173,585.59
Total	14,819.24	8,308.56	35,418.94	54,308.40	2,830.76	6,894.80	45,458.49	5,546.40	173,585.59

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,009	2,305	4,713	6,968	768	1,524	6,037	510	23,832
Total	1,009	2,305	4,713	6,968	768	1,524	6,037	510	23,832

### *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	151,981.22	14,229.53	3,708.38	2,105.49	1,475.96	80.01	5.00	173,585.59
Total	151,981.22	14,229.53	3,708.38	2,105.49	1,475.96	80.01	5.00	173,585.59

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	22,749	579	203	136	152	14	1	23,832
Total	22,749	579	203	136	152	14	1	23,832

## Interest Rate Turnover

Turnover for the period:

15 April 2019 to

18 April 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,873.66	715,678.76	727,552.42
Floating vs. Fixed	385,621.22	592,092.58	977,713.81
Overnight Index Swap	506,479.38	488,085.42	994,564.80
<b>Total</b>	<b>903,974.26</b>	<b>1,795,856.76</b>	<b>2,699,831.03</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	102	1,667	1,769
Floating vs. Fixed	7,262	4,088	11,349
Overnight Index Swap	429	412	841
<b>Total</b>	<b>7,792</b>	<b>6,167</b>	<b>13,958</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	49,177.61	0.00	5,785.83	0.00	11,075.75	701.49	660,811.73	727,552.42
Floating vs. Fixed	107,761.17	108,064.56	4,803.21	484.57	38,235.82	132,772.57	585,591.91	977,713.81
Overnight Index Swap	29,073.20	0.00	6,951.96	0.00	7,458.40	0.00	951,081.24	994,564.80
<b>Total</b>	<b>186,011.99</b>	<b>108,064.56</b>	<b>17,541.00</b>	<b>484.57</b>	<b>56,769.97</b>	<b>133,474.06</b>	<b>2,197,484.88</b>	<b>2,699,831.03</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	505	0	168	0	94	19	983	1,769
Floating vs. Fixed	1,643	2,812	121	18	312	2,472	3,973	11,349
Overnight Index Swap	58	0	5	0	19	0	759	841
<b>Total</b>	<b>2,206</b>	<b>2,812</b>	<b>294</b>	<b>18</b>	<b>424</b>	<b>2,491</b>	<b>5,715</b>	<b>13,958</b>

### *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	586,931.40	102,654.52	32,007.00	3,546.38	2,179.72	143.25	90.14	727,552.42
Floating vs. Fixed	518,062.58	198,930.54	158,062.72	77,134.22	17,343.68	3,278.82	4,901.26	977,713.81
Overnight Index Swap	975,103.11	10,866.94	6,311.71	2,211.98	4.62	66.45	0.00	994,564.80
<b>Total</b>	<b>2,080,097.09</b>	<b>312,452.00</b>	<b>196,381.43</b>	<b>82,892.58</b>	<b>19,528.02</b>	<b>3,488.51</b>	<b>4,991.40</b>	<b>2,699,831.03</b>

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	171	186	404	410	205	113	280	1,769
Floating vs. Fixed	1,809	1,847	3,122	3,076	838	187	471	11,349
Overnight Index Swap	517	84	149	82	4	5	0	841
<b>Total</b>	<b>2,497</b>	<b>2,117</b>	<b>3,675</b>	<b>3,568</b>	<b>1,047</b>	<b>305</b>	<b>751</b>	<b>13,958</b>