

Foreign Exchange Position

Positions as at: 26 April 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	340,268.32	962,749.39	1,303,017.71
Total	340,268.32	962,749.39	1,303,017.71

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,674	100,842	142,516
Total	41,674	100,842	142,516

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	170,145.64	60,648.24	258,668.74	365,742.45	17,815.94	36,990.68	280,670.70	112,335.32	1,303,017.71
Total	170,145.64	60,648.24	258,668.74	365,742.45	17,815.94	36,990.68	280,670.70	112,335.32	1,303,017.71

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,309	12,227	33,008	40,085	3,662	9,070	28,972	5,184	142,516
Total	10,309	12,227	33,008	40,085	3,662	9,070	28,972	5,184	142,516

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	1,015,010.93	133,332.63	74,125.94	55,563.09	18,179.38	6,267.07	538.68	1,303,017.71
Total	1,015,010.93	133,332.63	74,125.94	55,563.09	18,179.38	6,267.07	538.68	1,303,017.71

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	123,746	8,210	4,786	3,134	1,794	786	61	142,516
Total	123,746	8,210	4,786	3,134	1,794	786	61	142,516

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.45	Afghani
ALL	110.16	Lek
AMD	480	Armenian Dram
ANG	1.8725	Netherlands Antillean Guilder
AOA	317.51	Kwanza
ARS	43.853	Argentine Peso
AUD	1.4253	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7517	Convertible Mark
BBD	1.9781	Barbados Dollar
BDT	83.65	Taka
BGN	1.7521	Bulgarian Lev

Foreign Exchange Position

Positions as at:

26 April 2019

BHD	0.3768	Bahraini Dinar
BIF	1811.4	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3616	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.9922	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.8675	Ngultrum
BWP	10.7296	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3489	Canadian Dollar
CDF	1630	Congolese Franc
CHF	1.0203	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	672.58	Chilean Peso
CNY	6.7207	Yuan Renminbi
COP	3219.03	Colombian Peso
COU	0.0834	Unidad de Valor Real
CRC	600.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.76	Cape Verde Escudo
CZK	23.067	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6937	Danish Krone
DOP	50.46	Dominican Peso
DZD	119.39	Algerian Dinar
EGP	17.13	Egyptian Pound
ERN	15	Nakfa
ETB	28.68	Ethiopian Birr
EUR	0.8964	Euro
FJD	2.124	Fiji Dollar
FKP	0.7737	Falkland Islands Pound
GBP	0.7749	Pound Sterling
GEL	2.692	Lari
GHS	5.0747	Cedi
GIP	0.7736	Gibraltar Pound
GMD	49.9	Dalasi
GNF	9126	Guinea Franc
GTQ	7.62	Quetzal
GYP	206.59	Guyana Dollar
HKD	7.8423	Hong Kong Dollar
HNL	24.398	Lempira

Foreign Exchange Position

Positions as at:

26 April 2019

HRK	6.6484	Croatian Kuna
HTG	83.6218	Gourde
HUF	288.16	Forint
IDR	14090	Rupiah
ILS	3.6221	New Israeli Sheqel
INR	69.95	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.69	Iceland Krona
JMD	131.48	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	112.17	Yen
KES	101.4	Kenyan Shilling
KGS	69.6	Som
KHR	4005.7673	Riel
KMF	436.22	Comoro Franc
KPW	130	North Korean Won
KRW	1155.05	Won
KWD	0.3039	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	378.77	Tenge
LAK	8610	Kip
LBP	1505.5	Lebanese Pound
LKR	174.7	Sri Lanka Rupee
LRD	167.21	Liberian Dollar
LSL	14.4263	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3918	Libyan Dinar
MAD	9.658	Moroccan Dirham
MDL	17.76	Moldovan Leu
MGA	3590	Malagasy Ariary
MKD	54.8	Denar
MMK	1528	Kyat
MNT	2621	Tugrik
MOP	8.078	Pataca
MRO	356	Ouguiya
MUR	34.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	725.55	Kwacha
MXN	19.0678	Mexican Peso
MXV	3.037	Mexican Unidad de Inversion (UDI)
MYR	4.125	Malaysian Ringgit
MZN	64.05	Metical

Foreign Exchange Position

Positions as at:

26 April 2019

NAD	14.4148	Namibia Dollar
NGN	305.9	Naira
NIO	32.7	Cordoba Oro
NOK	8.6365	Norwegian Krone
NPR	111.79	Nepalese Rupee
NZD	1.5163	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3255	Nuevo Sol
PGK	3.2895	Kina
PHP	52.188	Philippine Peso
PKR	141.2	Pakistan Rupee
PLN	3.85	Zloty
PYG	6247	Guarani
QAR	3.64	Qatari Rial
RON	4.2616	Leu
RSD	105.58	Serbian Dinar
RUB	64.3925	Russian Ruble
RWF	904.4103	Rwanda Franc
SAR	3.7498	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.58	Seychelles Rupee
SDG	45.0202	Sudanese Pound
SEK	9.4335	Swedish Krona
SGD	1.3616	Singapore Dollar
SHP	0.7734	Saint Helena Pound
SLL	8955	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	155.8802	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYF	515	Syrian Pound
SZL	14.3973	Lilangeni
THB	32.04	Baht
TJS	9.4346	Somoni
TMT	3.49	New Manat
TND	3.03	Tunisian Dinar
TOP	2.164	Pa'anga
TRY	5.8705	Turkish Lira
TTD	6.7374	Trinidad and Tobago Dollar
TWD	30.907	New Taiwan Dollar
TZS	2300	Tanzanian Shilling
UAH	26.625	Hryvnia

Foreign Exchange Position

Positions as at:	26 April 2019
UGX	3727.63 Uganda Shilling
USD	1 US Dollar
UYU	34.49 Peso Uruguayo
UZS	8436.35 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23215 Dong
VUV	111.82 Vatu
WST	2.5549 Tala
XAF	618.06 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	581.48 CFA Franc BCEAO
XPF	106.63 CFP Franc
YER	249.5 Yemeni Rial
ZAR	14.4228 Rand
ZMK	5185 Zambian Kwacha
ZWL	3.1478 Zimbabwe Dollar

Interest Rate Position

Positions as at:

26 April 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	726,332.01	441,653.26	1,167,985.27
Floating vs. Fixed	8,353,782.38	4,357,834.44	12,711,616.82
Overnight Index Swap	1,777,300.77	1,230,977.79	3,008,278.57
Total	10,857,415.16	6,030,465.49	16,887,880.66

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,801	4,105	13,906
Floating vs. Fixed	180,293	123,445	303,738
Overnight Index Swap	12,905	8,662	21,567
Total	202,999	136,212	339,211

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	300,563.77	0.00	25,279.44	6,363.62	188,278.83	114,211.91	533,287.69	1,167,985.27
Floating vs. Fixed	2,131,351.92	1,496,555.08	223,897.41	37,004.30	1,180,705.02	2,722,948.05	4,919,155.04	12,711,616.82
Overnight Index Swap	158,093.71	0.00	103,590.77	3,730.80	53,611.98	267.78	2,688,983.53	3,008,278.57
Total	2,590,009.39	1,496,555.08	352,767.62	47,098.72	1,422,595.83	2,837,427.74	8,141,426.26	16,887,880.66

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,437	0	211	108	2,162	2,851	5,137	13,906
Floating vs. Fixed	57,226	47,173	3,956	940	17,267	65,011	112,166	303,738
Overnight Index Swap	584	0	413	10	250	11	20,299	21,567
Total	61,247	47,173	4,580	1,058	19,679	67,873	137,602	339,211

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	429,000.88	228,334.60	312,232.17	157,911.42	21,240.50	12,223.22	7,042.47	1,167,985.27
Floating vs. Fixed	5,229,083.06	2,282,113.00	3,185,091.67	1,552,598.95	195,049.56	115,549.28	152,131.31	12,711,616.82
Overnight Index Swap	2,714,630.53	120,862.59	151,832.17	19,311.64	595.56	972.55	73.53	3,008,278.57
Total	8,372,714.47	2,631,310.19	3,649,156.02	1,729,822.01	216,885.62	128,745.05	159,247.30	16,887,880.66

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	2,643	2,239	4,169	3,120	650	570	515	13,906
Floating vs. Fixed	65,374	46,764	109,115	62,719	8,007	5,450	6,310	303,738
Overnight Index Swap	8,334	4,291	8,420	451	29	36	6	21,567
Total	76,351	53,294	121,704	66,290	8,686	6,056	6,831	339,211

Interest Rate Position

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Foreign Exchange Rate

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DOP	50.46 Dominican Peso
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KMF	436.22 Comoro Franc
KPW	130 North Korean Won

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KRW	1155.05 Won
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KYD	0.825 Cayman Islands Dollar
KZT	378.77 Tenge
LAK	8610 Kip
LBP	1505.5 Lebanese Pound
LKR	174.7 Sri Lanka Rupee
LRD	167.21 Liberian Dollar
LSL	14.4263 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3918 Libyan Dinar
MAD	9.658 Moroccan Dirham
MDL	17.76 Moldovan Leu
MGA	3590 Malagasy Ariary
MKD	54.8 Denar
MMK	1528 Kyat
MNT	2621 Tugrik
MOP	8.078 Pataca
MRO	356 Ouguiya
MUR	34.9 Mauritius Rupee
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MWK	725.55 Kwacha
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MXV	3.037 Mexican Unidad de Inversion (UDI)
MYR	4.125 Malaysian Ringgit
MZN	64.05 Metical
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NGN	305.9 Naira
NIO	32.7 Cordoba Oro
NOK	8.6365 Norwegian Krone
NPR	111.79 Nepalese Rupee
NZD	1.5163 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3255 Nuevo Sol
PGK	3.2895 Kina
PHP	52.188 Philippine Peso
PKR	141.2 Pakistan Rupee

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Positions as at:

26 April 2019

PLN	3.85 Zloty
PYG	6247 Guarani
QAR	3.64 Qatari Rial
RON	4.2616 Leu
RSD	105.58 Serbian Dinar
RUB	64.3925 Russian Ruble
RWF	904.4103 Rwanda Franc
SAR	3.7498 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.58 Seychelles Rupee
SDG	45.0202 Sudanese Pound
SEK	9.4335 Swedish Krona
SGD	1.3616 Singapore Dollar
SHP	0.7734 Saint Helena Pound
SLL	8955 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	155.8802 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.3973 Lilangeni
THB	32.04 Baht
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TOP	2.164 Pa'anga
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TWD	30.907 New Taiwan Dollar
TZS	2300 Tanzanian Shilling
UAH	26.625 Hryvnia
UGX	3727.63 Uganda Shilling
USD	1 US Dollar
UYU	34.49 Peso Uruguayo
UZS	8436.35 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23215 Dong
VUV	111.82 Vatu

Interest Rate Position

Positions as at: 26 April 2019

WST	2.5549 Tala
XAF	618.06 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	581.48 CFA Franc BCEAO
XPF	106.63 CFP Franc
YER	249.5 Yemeni Rial
ZAR	14.4228 Rand
ZMK	5185 Zambian Kwacha
ZWL	3.1478 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 23 April 2019 to 26 April 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	92,914.34	325,201.16	418,115.50
Total	92,914.34	325,201.16	418,115.50

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,820	26,219	41,038
Total	14,820	26,219	41,038

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	29,583.88	17,454.84	65,994.46	87,954.15	3,631.26	11,559.38	187,962.16	13,975.37	418,115.50
Total	29,583.88	17,454.84	65,994.46	87,954.15	3,631.26	11,559.38	187,962.16	13,975.37	418,115.50

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,720	3,209	7,454	14,341	730	2,743	10,185	659	41,038
Total	1,720	3,209	7,454	14,341	730	2,743	10,185	659	41,038

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	381,211.75	17,948.59	7,168.78	4,047.34	7,622.36	116.68	0.00	418,115.50
Total	381,211.75	17,948.59	7,168.78	4,047.34	7,622.36	116.68	0.00	418,115.50

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	39,159	854	384	227	396	20	0	41,038
Total	39,159	854	384	227	396	20	0	41,038

Interest Rate Turnover

Turnover for the period:

23 April 2019 to

26 April 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,242.15	539,473.05	548,715.20
Floating vs. Fixed	318,794.88	586,860.36	905,655.23
Overnight Index Swap	180,431.31	92,611.89	273,043.20
Total	508,468.34	1,218,945.29	1,727,413.63

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	103	2,531	2,633
Floating vs. Fixed	6,401	4,187	10,588
Overnight Index Swap	407	213	620
Total	6,910	6,931	13,840

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	59,556.84	0.00	23,697.94	1,937.74	19,440.13	969.12	443,113.43	548,715.20
Floating vs. Fixed	109,915.61	86,487.06	10,797.88	2,447.66	24,063.70	103,315.73	568,627.59	905,655.23
Overnight Index Swap	6,297.16	0.00	3,346.72	0.00	0.00	0.00	263,399.33	273,043.20
Total	175,769.61	86,487.06	37,842.54	4,385.40	43,503.83	104,284.85	1,275,140.34	1,727,413.63

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	650	0	298	122	239	13	1,312	2,633
Floating vs. Fixed	1,627	2,101	182	81	332	1,887	4,378	10,588
Overnight Index Swap	11	0	1	0	0	0	608	620
Total	2,288	2,101	481	203	571	1,900	6,297	13,840

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	415,689.56	78,637.06	37,306.02	10,511.24	4,369.71	1,563.57	638.04	548,715.20
Floating vs. Fixed	423,845.48	193,349.97	179,482.70	81,141.04	20,099.01	3,371.27	4,365.75	905,655.23
Overnight Index Swap	259,914.77	6,430.87	4,276.83	2,415.82	4.50	0.41	0.00	273,043.20
Total	1,099,449.81	278,417.91	221,065.55	94,068.10	24,473.22	4,935.25	5,003.79	1,727,413.63

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	275	284	549	572	290	194	470	2,633
Floating vs. Fixed	1,777	1,717	2,857	2,624	873	203	539	10,588
Overnight Index Swap	225	52	209	131	2	2	0	620
Total	2,276	2,053	3,614	3,326	1,165	399	1,009	13,840