

Foreign Exchange Position

Positions as at:

03 May 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	316,704.60	941,951.94	1,258,656.54
Total	316,704.60	941,951.94	1,258,656.54

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	40,266	98,484	138,750
Total	40,266	98,484	138,750

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	164,891.69	58,365.16	225,952.15	380,821.43	18,293.04	35,960.40	267,164.92	107,207.75	1,258,656.54
Total	164,891.69	58,365.16	225,952.15	380,821.43	18,293.04	35,960.40	267,164.92	107,207.75	1,258,656.54

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,211	11,523	29,854	41,426	3,746	8,760	28,111	5,120	138,750
Total	10,211	11,523	29,854	41,426	3,746	8,760	28,111	5,120	138,750

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	969,144.29	132,345.18	81,367.04	53,114.93	15,657.43	6,488.98	538.68	1,258,656.54
Total	969,144.29	132,345.18	81,367.04	53,114.93	15,657.43	6,488.98	538.68	1,258,656.54

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	119,848	8,398	4,912	3,120	1,623	788	61	138,750
Total	119,848	8,398	4,912	3,120	1,623	788	61	138,750

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.1	Afghani
ALL	109.08	Lek
AMD	479.45	Armenian Dram
ANG	1.8725	Netherlands Antillean Guilder
AOA	317.93	Kwanza
ARS	44.11	Argentine Peso
AUD	1.4249	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7431	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.8	Taka
BGN	1.7471	Bulgarian Lev

Foreign Exchange Position

Positions as at:

03 May 2019

BHD	0.3768	Bahraini Dinar
BIF	1812.64	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.361	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.9195	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.471	Ngultrum
BWP	10.661	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3441	Canadian Dollar
CDF	1629	Congolese Franc
CHF	1.0179	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	677.71	Chilean Peso
CNY	6.7319	Yuan Renminbi
COP	3227.25	Colombian Peso
COU	0.082	Unidad de Valor Real
CRC	593.25	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.28	Cape Verde Escudo
CZK	22.879	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6675	Danish Krone
DOP	50.46	Dominican Peso
DZD	119.121	Algerian Dinar
EGP	17.12	Egyptian Pound
ERN	15	Nakfa
ETB	28.6813	Ethiopian Birr
EUR	0.893	Euro
FJD	2.1209	Fiji Dollar
FKP	0.7672	Falkland Islands Pound
GBP	0.7663	Pound Sterling
GEL	2.695	Lari
GHS	5.0922	Cedi
GIP	0.7671	Gibraltar Pound
GMD	49.9	Dalasi
GNF	9130	Guinea Franc
GTQ	7.64	Quetzal
GYD	206.19	Guyana Dollar
HKD	7.8451	Hong Kong Dollar
HNL	24.3964	Lempira

Foreign Exchange Position

Positions as at:

03 May 2019

HRK	6.619	Croatian Kuna
HTG	84.3782	Gourde
HUF	289.8	Forint
IDR	14245	Rupiah
ILS	3.5904	New Israeli Sheqel
INR	69.523	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.1	Iceland Krona
JMD	132.19	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	111.37	Yen
KES	101.1	Kenyan Shilling
KGS	69.845	Som
KHR	4013.5924	Riel
KMF	437.25	Comoro Franc
KPW	130	North Korean Won
KRW	1164.73	Won
KWD	0.3038	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	380.5	Tenge
LAK	8616	Kip
LBP	1501	Lebanese Pound
LKR	176	Sri Lanka Rupee
LRD	171.46	Liberian Dollar
LSL	14.453	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.393	Libyan Dinar
MAD	9.6544	Moroccan Dirham
MDL	17.78	Moldovan Leu
MGA	3625	Malagasy Ariary
MKD	54.74	Denar
MMK	1519	Kyat
MNT	2623	Tugrik
MOP	8.081	Pataca
MRO	356	Ouguiya
MUR	34.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	726.02	Kwacha
MXN	18.9938	Mexican Peso
MXV	3.0253	Mexican Unidad de Inversion (UDI)
MYR	4.132	Malaysian Ringgit
MZN	63.5	Metical

Foreign Exchange Position

Positions as at:

03 May 2019

NAD	14,3494	Namibia Dollar
NGN	305.92	Naira
NIO	32.73	Cordoba Oro
NOK	8,6716	Norwegian Krone
NPR	111.3	Nepalese Rupee
NZD	1.5094	New Zealand Dollar
OMR	0,3848	Rial Omani
PAB	1	Balboa
PEN	3,301	Nuevo Sol
PGK	3,2895	Kina
PHP	51.78	Philippine Peso
PKR	141.3	Pakistan Rupee
PLN	3,8256	Zloty
PYG	6239	Guarani
QAR	3,6405	Qatari Rial
RON	4,247	Leu
RSD	105.25	Serbian Dinar
RUB	64.83	Russian Ruble
RWF	905,0097	Rwanda Franc
SAR	3,75	Saudi Riyal
SBD	7,7519	Solomon Islands Dollar
SCR	13,58	Seychelles Rupee
SDG	45,0002	Sudanese Pound
SEK	9,5407	Swedish Krona
SGD	1,3615	Singapore Dollar
SHP	0,7637	Saint Helena Pound
SLL	8950	Leone
SOS	575	Somali Shilling
SRD	7,43	Surinam Dollar
SSP	156,2101	South Sudanese Pound
STD	21005	Dobra
SVC	8,7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	14,4385	Lilangeni
THB	31,95	Baht
TJS	9,4365	Somoni
TMT	3,49	New Manat
TND	3,004	Tunisian Dinar
TOP	2,1815	Pa'anga
TRY	5,964	Turkish Lira
TTD	6,7214	Trinidad and Tobago Dollar
TWD	30,917	New Taiwan Dollar
TZS	2300	Tanzanian Shilling
UAH	26,365	Hryvnia

Foreign Exchange Position

Positions as at:

03 May 2019

UGX	3736.14	Uganda Shilling
USD	1	US Dollar
UYU	34.97	Peso Uruguayo
UZS	8440.48	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23285	Dong
VUV	112.14	Vatu
WST	2.5549	Tala
XAF	615	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	582.98	CFA Franc BCEAO
XPF	106.03	CFP Franc
YER	249.6	Yemeni Rial
ZAR	14.4513	Rand
ZMK	5185	Zambian Kwacha
ZWL	3.1364	Zimbabwe Dollar

Interest Rate Position

Positions as at:

03 May 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	738,183.71	464,160.85	1,202,344.57
Floating vs. Fixed	8,428,339.73	4,290,307.67	12,718,647.40
Overnight Index Swap	1,858,144.38	1,301,293.03	3,159,437.41
Total	11,024,667.83	6,055,761.55	17,080,429.38

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,853	4,044	13,897
Floating vs. Fixed	181,603	120,669	302,272
Overnight Index Swap	12,885	8,685	21,570
Total	204,341	133,398	337,739

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	301,295.69	0.00	25,522.45	7,468.26	184,371.09	115,571.19	568,115.89	1,202,344.57
Floating vs. Fixed	2,120,315.91	1,523,442.75	225,117.58	38,072.48	1,181,201.17	2,728,085.28	4,902,412.23	12,718,647.40
Overnight Index Swap	157,029.32	0.00	103,014.51	3,769.23	53,091.08	267.77	2,842,265.49	3,159,437.41
Total	2,578,640.93	1,523,442.75	353,654.54	49,309.97	1,418,663.34	2,843,924.24	8,312,793.61	17,080,429.38

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,436	0	177	122	2,120	2,888	5,154	13,897
Floating vs. Fixed	57,098	47,974	3,960	927	17,226	65,238	109,850	302,272
Overnight Index Swap	582	0	414	10	248	11	20,305	21,570
Total	61,116	47,974	4,551	1,059	19,594	68,137	135,309	337,739

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	461,611.31	230,376.08	311,874.24	158,320.66	20,940.98	12,253.52	6,967.76	1,202,344.57
Floating vs. Fixed	5,264,249.32	2,267,721.54	3,180,036.61	1,546,286.97	192,958.49	115,963.63	151,430.84	12,718,647.40
Overnight Index Swap	2,863,466.83	120,748.00	154,317.02	19,254.38	599.25	978.09	73.83	3,159,437.41
Total	8,589,327.47	2,618,845.63	3,646,227.87	1,723,862.01	214,498.72	129,195.24	158,472.43	17,080,429.38

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	2,686	2,235	4,165	3,121	641	561	488	13,897
Floating vs. Fixed	65,324	46,435	108,273	62,575	8,004	5,432	6,230	302,272
Overnight Index Swap	8,390	4,267	8,393	449	29	36	6	21,570
Total	76,400	52,937	120,831	66,145	8,674	6,029	6,724	337,739

Interest Rate Position

Positions as at:

03 May 2019

Foreign Exchange Rate

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AED	3.6728	UAE Dirham
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CVE	98.28	Cape Verde Escudo
CZK	22.879	Czech Koruna
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DKK	6.6675	Danish Krone
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JOD	0.708	Jordanian Dinar
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KYD	0.825 Cayman Islands Dollar
KZT	380.5 Tenge
LAK	8616 Kip
LBP	1501 Lebanese Pound
LKR	176 Sri Lanka Rupee
LRD	171.46 Liberian Dollar
LSL	14.453 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.393 Libyan Dinar
MAD	9.6544 Moroccan Dirham
MDL	17.78 Moldovan Leu
MGA	3625 Malagasy Ariary
MKD	54.74 Denar
MMK	1519 Kyat
MNT	2623 Tugrik
MOP	8.081 Pataca
MRO	356 Ouguiya
MUR	34.65 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	726.02 Kwacha
MXN	18.9938 Mexican Peso
MXV	3.0253 Mexican Unidad de Inversion (UDI)
MYR	4.132 Malaysian Ringgit
MZN	63.5 Metical
NAD	14.3494 Namibia Dollar
NGN	305.92 Naira
NIO	32.73 Cordoba Oro
NOK	8.6716 Norwegian Krone
NPR	111.3 Nepalese Rupee
NZD	1.5094 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.301 Nuevo Sol
PGK	3.2895 Kina
PHP	51.78 Philippine Peso
PKR	141.3 Pakistan Rupee

Interest Rate Position

Positions as at:

03 May 2019

PLN	3.8256 Zloty
PYG	6239 Guarani
QAR	3.6405 Qatari Rial
RON	4.247 Leu
RSD	105.25 Serbian Dinar
RUB	64.83 Russian Ruble
RWF	905.0097 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.58 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.5407 Swedish Krona
SGD	1.3615 Singapore Dollar
SHP	0.7637 Saint Helena Pound
SLL	8950 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	156.2101 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.4385 Lilangeni
THB	31.95 Baht
TJS	9.4365 Somoni
TMT	3.49 New Manat
TND	3.004 Tunisian Dinar
TOP	2.1815 Pa'anga
TRY	5.964 Turkish Lira
TTD	6.7214 Trinidad and Tobago Dollar
TWD	30.917 New Taiwan Dollar
TZS	2300 Tanzanian Shilling
UAH	26.365 Hryvnia
UGX	3736.14 Uganda Shilling
USD	1 US Dollar
UYU	34.97 Peso Uruguayo
UZS	8440.48 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23285 Dong
VUV	112.14 Vatu

Interest Rate Position

Positions as at:

03 May 2019

WST	2.5549 Tala
XAF	615 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	582.98 CFA Franc BCEAO
XPF	106.03 CFP Franc
YER	249.6 Yemeni Rial
ZAR	14.4513 Rand
ZMK	5185 Zambian Kwacha
ZWL	3.1364 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

29 April 2019 to

03 May 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,957.46	137,381.33	195,338.79
Total	57,957.46	137,381.33	195,338.79

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,266	19,766	31,032
Total	11,266	19,766	31,032

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	10,313.60	13,892.70	29,631.32	75,692.52	3,936.74	8,266.07	46,222.79	7,383.04	195,338.79
Total	10,313.60	13,892.70	29,631.32	75,692.52	3,936.74	8,266.07	46,222.79	7,383.04	195,338.79

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	794	2,800	5,899	11,096	758	1,907	7,178	601	31,032
Total	794	2,800	5,899	11,096	758	1,907	7,178	601	31,032

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	168,890.70	12,406.45	7,622.79	2,475.70	3,482.66	445.49	15.00	195,338.79
Total	168,890.70	12,406.45	7,622.79	2,475.70	3,482.66	445.49	15.00	195,338.79

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	29,717	661	278	174	175	26	1	31,032
Total	29,717	661	278	174	175	26	1	31,032

Interest Rate Turnover

Turnover for the period:

29 April 2019 to

03 May 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	31,156.88	320,115.10	351,271.97
Floating vs. Fixed	333,370.86	441,161.68	774,532.54
Overnight Index Swap	199,066.18	145,442.89	344,509.07
Total	563,593.92	906,719.67	1,470,313.59

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	151	2,036	2,187
Floating vs. Fixed	5,430	3,947	9,377
Overnight Index Swap	271	253	524
Total	5,852	6,236	12,088

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	42,445.55	0.00	14,764.24	2,025.92	10,181.70	5,944.96	275,909.61	351,271.97
Floating vs. Fixed	84,920.48	79,183.66	8,146.42	2,170.45	6,313.73	111,607.68	482,190.12	774,532.54
Overnight Index Swap	4,086.20	0.00	310.17	0.00	0.00	0.00	340,112.70	344,509.07
Total	131,452.22	79,183.66	23,220.83	4,196.38	16,495.42	117,552.64	1,098,212.44	1,470,313.59

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	512	0	172	102	109	113	1,180	2,187
Floating vs. Fixed	1,436	1,760	119	52	64	1,797	4,150	9,377
Overnight Index Swap	26	0	2	0	0	0	496	524
Total	1,973	1,760	293	154	173	1,910	5,826	12,088

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	266,182.43	48,752.61	26,843.41	6,517.66	2,018.43	797.78	159.66	351,271.97
Floating vs. Fixed	380,502.62	151,116.36	155,856.03	71,716.68	11,751.11	2,424.29	1,165.45	774,532.54
Overnight Index Swap	331,258.06	4,772.67	7,185.66	1,286.66	5.58	0.45	0.00	344,509.07
Total	977,943.11	204,641.63	189,885.10	79,520.99	13,775.12	3,222.52	1,325.11	1,470,313.59

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	284	240	472	482	231	139	340	2,187
Floating vs. Fixed	1,517	1,309	2,503	2,937	676	133	302	9,377
Overnight Index Swap	314	32	125	49	2	2	0	524
Total	2,115	1,581	3,099	3,468	909	274	642	12,088