

Foreign Exchange Position

Positions as at:

10 May 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	343,278.31	950,089.59	1,293,367.90
Total	343,278.31	950,089.59	1,293,367.90

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,222	104,560	148,782
Total	44,222	104,560	148,782

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	170,768.02	60,309.04	235,861.52	417,323.79	18,026.20	34,811.51	299,640.95	56,626.86	1,293,367.90
Total	170,768.02	60,309.04	235,861.52	417,323.79	18,026.20	34,811.51	299,640.95	56,626.86	1,293,367.90

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,854	11,950	30,564	45,910	3,825	8,413	32,153	5,114	148,782
Total	10,854	11,950	30,564	45,910	3,825	8,413	32,153	5,114	148,782

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	986,058.10	139,801.56	87,041.27	56,492.31	17,200.92	6,224.46	549.28	1,293,367.90
Total	986,058.10	139,801.56	87,041.27	56,492.31	17,200.92	6,224.46	549.28	1,293,367.90

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	128,984	8,916	5,023	3,270	1,745	782	63	148,782
Total	128,984	8,916	5,023	3,270	1,745	782	63	148,782

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.7	Afghani
ALL	109.68	Lek
AMD	480.96	Armenian Dram
ANG	1.8725	Netherlands Antillean Guilder
AOA	323.18	Kwanza
ARS	44.97	Argentine Peso
AUD	1.4308	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7439	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	84.33	Taka
BGN	1.7475	Bulgarian Lev

Foreign Exchange Position

Positions as at:

10 May 2019

BHD	0.3767	Bahraini Dinar
BIF	1814.01	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3621	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.9279	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.71	Ngultrum
BWP	10.661	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3477	Canadian Dollar
CDF	1630	Congolese Franc
CHF	1.02	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	684.11	Chilean Peso
CNY	6.7818	Yuan Renminbi
COP	3291.5	Colombian Peso
COU	0.0807	Unidad de Valor Real
CRC	594	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.32	Cape Verde Escudo
CZK	22.983	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6707	Danish Krone
DOP	50.46	Dominican Peso
DZD	119.143	Algerian Dinar
EGP	17.14	Egyptian Pound
ERN	15	Nakfa
ETB	28.6	Ethiopian Birr
EUR	0.8935	Euro
FJD	2.1249	Fiji Dollar
FKP	0.7657	Falkland Islands Pound
GBP	0.7686	Pound Sterling
GEL	2.73	Lari
GHS	5.1	Cedi
GIP	0.7657	Gibraltar Pound
GMD	49.9	Dalasi
GNF	9123	Guinea Franc
GTQ	7.64	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.8491	Hong Kong Dollar
HNL	24.3884	Lempira

Foreign Exchange Position

Positions as at:

10 May 2019

HRK	6.6184	Croatian Kuna
HTG	86.7958	Gourde
HUF	289.57	Forint
IDR	14290	Rupiah
ILS	3.5697	New Israeli Sheqel
INR	69.71	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.45	Iceland Krona
JMD	133.87	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.1	Yen
KES	101.15	Kenyan Shilling
KGS	69,8486	Som
KHR	4050	Riel
KMF	438.38	Comoro Franc
KPW	130	North Korean Won
KRW	1172.1	Won
KWD	0.3038	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	379.86	Tenge
LAK	8620	Kip
LBP	1505	Lebanese Pound
LKR	174.4	Sri Lanka Rupee
LRD	175.35	Liberian Dollar
LSL	14.3635	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3899	Libyan Dinar
MAD	9,6741	Moroccan Dirham
MDL	17.852	Moldovan Leu
MGA	3595	Malagasy Ariary
MKD	54.68	Denar
MMK	1523	Kyat
MNT	2610	Tugrik
MOP	8.069	Pataca
MRO	356	Ouguiya
MUR	34.92	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	726.64	Kwacha
MXN	19.081	Mexican Peso
MXV	3.0386	Mexican Unidad de Inversion (UDI)
MYR	4.147	Malaysian Ringgit
MZN	63.1	Metical

Foreign Exchange Position

Positions as at:

10 May 2019

NAD	14.38	Namibia Dollar
NGN	306	Naira
NIO	32.77	Cordoba Oro
NOK	8.7695	Norwegian Krone
NPR	111.54	Nepalese Rupee
NZD	1.5205	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.309	Nuevo Sol
PGK	3.2895	Kina
PHP	52.21	Philippine Peso
PKR	141.2	Pakistan Rupee
PLN	3.8347	Zloty
PYG	6355.13	Guarani
QAR	3.64	Qatari Rial
RON	4.2482	Leu
RSD	105.2	Serbian Dinar
RUB	64.976	Russian Ruble
RWF	905.7716	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.58	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.6181	Swedish Krona
SGD	1.3622	Singapore Dollar
SHP	0.7684	Saint Helena Pound
SLL	8950	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	156.3537	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.3491	Lilangeni
THB	31.8	Baht
TJS	9.4357	Somoni
TMT	3.49	New Manat
TND	2.9978	Tunisian Dinar
TOP	2.1844	Pa'anga
TRY	6.1835	Turkish Lira
TTD	6.725	Trinidad and Tobago Dollar
TWD	30.946	New Taiwan Dollar
TZS	2295	Tanzanian Shilling
UAH	26.195	Hryvnia

Foreign Exchange Position

Positions as at:

10 May 2019

UGX	3775	Uganda Shilling
USD	1	US Dollar
UYU	34.98	Peso Uruguayo
UZS	8443.88	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23365	Dong
VUV	112.58	Vatu
WST	2.5536	Tala
XAF	615.31	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	582	CFA Franc BCEAO
XPF	106.08	CFP Franc
YER	249.6	Yemeni Rial
ZAR	14.354	Rand
ZMK	5185	Zambian Kwacha
ZWL	3.2175	Zimbabwe Dollar

Interest Rate Position

Positions as at:

10 May 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	745,650.25	733,064.38	1,478,714.64
Floating vs. Fixed	8,445,320.93	4,468,023.28	12,913,344.21
Overnight Index Swap	1,618,297.61	1,318,971.76	2,937,269.37
Total	10,809,268.79	6,520,059.43	17,329,328.22

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,942	4,087	14,028
Floating vs. Fixed	183,177	120,749	303,925
Overnight Index Swap	12,706	8,720	21,426
Total	205,824	133,555	339,379

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	282,985.35	0.00	25,555.95	7,450.75	188,616.89	119,746.03	854,359.67	1,478,714.64
Floating vs. Fixed	2,136,375.22	1,566,425.95	226,427.97	38,237.77	1,191,793.55	2,738,025.63	5,016,058.13	12,913,344.21
Overnight Index Swap	149,053.02	0.00	101,349.95	3,761.38	52,821.58	267.55	2,630,015.89	2,937,269.37
Total	2,568,413.59	1,566,425.95	353,333.87	49,449.91	1,433,232.01	2,858,039.21	8,500,433.68	17,329,328.22

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,404	0	212	104	2,166	2,960	5,182	14,028
Floating vs. Fixed	57,333	48,992	3,992	923	17,256	65,872	109,558	303,925
Overnight Index Swap	580	0	414	10	247	11	20,164	21,426
Total	61,317	48,992	4,618	1,037	19,669	68,843	134,904	339,379

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	718,412.38	250,484.37	311,935.00	157,795.83	21,127.06	12,213.59	6,746.41	1,478,714.64
Floating vs. Fixed	5,447,872.49	2,280,596.26	3,177,452.97	1,543,870.98	194,455.40	116,615.31	152,480.80	12,913,344.21
Overnight Index Swap	2,636,755.94	130,503.00	148,580.85	19,762.89	605.24	986.98	74.47	2,937,269.37
Total	8,803,040.82	2,661,583.62	3,637,968.82	1,721,429.71	216,187.71	129,815.88	159,301.67	17,329,328.22

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	2,767	2,243	4,175	3,123	655	569	496	14,028
Floating vs. Fixed	65,769	46,675	109,091	62,619	8,059	5,442	6,271	303,925
Overnight Index Swap	8,121	4,334	8,431	469	29	36	6	21,426
Total	76,657	53,252	121,697	66,211	8,743	6,047	6,773	339,379

Interest Rate Position

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Foreign Exchange Rate

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AED	3.6728	UAE Dirham
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DKK	6.6707 Danish Krone
DOP	50.46 Dominican Peso
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LAK	8620 Kip
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LSL	14.3635 Loti
LTL	2.8536 Lithuanian Litas
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LYD	1.3899 Libyan Dinar
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MRO	356 Ouguiya
MUR	34.92 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	726.64 Kwacha
MXN	19.081 Mexican Peso
MXV	3.0386 Mexican Unidad de Inversion (UDI)
MYR	4.147 Malaysian Ringgit
MZN	63.1 Metical
NAD	14.38 Namibia Dollar
NGN	306 Naira
NIO	32.77 Cordoba Oro
NOK	8.7695 Norwegian Krone
NPR	111.54 Nepalese Rupee
NZD	1.5205 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.309 Nuevo Sol
PGK	3.2895 Kina
PHP	52.21 Philippine Peso
PKR	141.2 Pakistan Rupee

Interest Rate Position

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10 May 2019

PLN	3.8347 Zloty
PYG	6355.13 Guarani
QAR	3.64 Qatari Rial
RON	4.2482 Leu
RSD	105.2 Serbian Dinar
RUB	64.976 Russian Ruble
RWF	905.7716 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.58 Seychelles Rupee
SDG	45.0002 Sudanese Pound
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SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
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SVC	8.7498 El Salvador Colon
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UAH	26.195 Hryvnia
UGX	3775 Uganda Shilling
USD	1 US Dollar
UYU	34.98 Peso Uruguayo
UZS	8443.88 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23365 Dong
VUV	112.58 Vatu

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Positions as at:

10 May 2019

WST	2.5536 Tala
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XCD	2.7 East Caribbean Dollar
XOF	582 CFA Franc BCEAO
XPF	106.08 CFP Franc
YER	249.6 Yemeni Rial
ZAR	14.354 Rand
ZMK	5185 Zambian Kwacha
ZWL	3.2175 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

06 May 2019 to

10 May 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	105,572.97	244,636.46	350,209.43
Total	105,572.97	244,636.46	350,209.43

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,029	26,538	42,567
Total	16,029	26,538	42,567

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	37,684.04	18,924.83	51,043.87	109,187.03	3,794.45	7,405.62	104,321.01	17,848.58	350,209.43
Total	37,684.04	18,924.83	51,043.87	109,187.03	3,794.45	7,405.62	104,321.01	17,848.58	350,209.43

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,576	3,786	8,375	13,910	794	1,785	10,588	754	42,567
Total	2,576	3,786	8,375	13,910	794	1,785	10,588	754	42,567

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	306,322.08	17,453.69	14,211.75	5,726.06	6,275.36	209.90	10.59	350,209.43
Total	306,322.08	17,453.69	14,211.75	5,726.06	6,275.36	209.90	10.59	350,209.43

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	40,352	1,003	530	274	392	14	2	42,567
Total	40,352	1,003	530	274	392	14	2	42,567

Interest Rate Turnover

Turnover for the period:

06 May 2019 to

10 May 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,134.24	994,850.54	1,010,984.78
Floating vs. Fixed	427,632.95	855,456.14	1,283,089.09
Overnight Index Swap	412,613.82	196,777.82	609,391.64
Total	856,381.02	2,047,084.50	2,903,465.52

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	203	1,987	2,190
Floating vs. Fixed	7,541	4,314	11,854
Overnight Index Swap	621	325	946
Total	8,365	6,625	14,990

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	32,050.81	0.00	13,768.77	2,006.37	12,011.85	10,455.11	940,691.87	1,010,984.78
Floating vs. Fixed	122,229.68	121,030.68	8,150.90	2,252.64	20,001.44	172,511.00	836,912.74	1,283,089.09
Overnight Index Swap	24,931.40	0.00	470.06	0.00	18.17	0.00	583,972.01	609,391.64
Total	179,211.89	121,030.68	22,389.74	4,259.01	32,031.45	182,966.11	2,361,576.63	2,903,465.52

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	543	0	122	58	154	169	1,145	2,190
Floating vs. Fixed	1,731	2,495	94	34	256	2,743	4,503	11,854
Overnight Index Swap	71	0	2	0	2	0	871	946
Total	2,344	2,495	218	92	412	2,911	6,518	14,990

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	868,196.64	105,015.47	29,515.89	5,093.12	1,933.64	898.00	332.02	1,010,984.78
Floating vs. Fixed	806,743.85	195,880.78	177,279.54	79,341.76	17,976.05	2,245.30	3,621.82	1,283,089.09
Overnight Index Swap	572,004.98	30,390.77	4,482.44	2,506.64	6.33	0.48	0.00	609,391.64
Total	2,246,945.47	331,287.02	211,277.86	86,941.53	19,916.02	3,143.78	3,953.84	2,903,465.52

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	304	233	481	463	228	142	339	2,190
Floating vs. Fixed	2,329	1,771	3,191	3,196	789	147	432	11,854
Overnight Index Swap	524	121	202	97	2	2	0	946
Total	3,157	2,124	3,873	3,755	1,019	291	771	14,990