

Foreign Exchange Position

Positions as at:

17 May 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	350,649.21	987,436.57	1,338,085.78
Total	350,649.21	987,436.57	1,338,085.78

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	48,167	111,052	159,219
Total	48,167	111,052	159,219

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	179,854.90	64,550.22	246,288.49	414,525.29	17,660.88	36,441.52	323,109.29	55,655.19	1,338,085.78
Total	179,854.90	64,550.22	246,288.49	414,525.29	17,660.88	36,441.52	323,109.29	55,655.19	1,338,085.78

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,521	13,180	31,830	48,302	3,881	8,332	36,942	5,232	159,219
Total	11,521	13,180	31,830	48,302	3,881	8,332	36,942	5,232	159,219

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	1,021,327.51	144,941.17	89,044.23	59,118.07	16,897.08	6,187.46	570.25	1,338,085.78
Total	1,021,327.51	144,941.17	89,044.23	59,118.07	16,897.08	6,187.46	570.25	1,338,085.78

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	138,445	9,509	5,112	3,526	1,770	783	74	159,219
Total	138,445	9,509	5,112	3,526	1,770	783	74	159,219

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	79.01	Afghani
ALL	109.71	Lek
AMD	479.5	Armenian Dram
ANG	1.8725	Netherlands Antillean Guilder
AOA	324.97	Kwanza
ARS	44.912	Argentine Peso
AUD	1.4432	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7379	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.69	Taka
BGN	1.7456	Bulgarian Lev

Foreign Exchange Position

Positions as at:

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BHD	0.3766	Bahraini Dinar
BIF	1815.18	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3681	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.0012	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.3205	Ngultrum
BWP	10.6383	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3437	Canadian Dollar
CDF	1636.35	Congolese Franc
CHF	1.0087	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	691.45	Chilean Peso
CNY	6.8742	Yuan Renminbi
COP	3282.75	Colombian Peso
COU	0.0809	Unidad de Valor Real
CRC	589.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.32	Cape Verde Escudo
CZK	22.968	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6661	Danish Krone
DOP	50.46	Dominican Peso
DZD	119.19	Algerian Dinar
EGP	17.03	Egyptian Pound
ERN	15.1	Nakfa
ETB	28.7236	Ethiopian Birr
EUR	0.8925	Euro
FJD	2.1236	Fiji Dollar
FKP	0.7746	Falkland Islands Pound
GBP	0.778	Pound Sterling
GEL	2.732	Lari
GHS	5.059	Cedi
GIP	0.7745	Gibraltar Pound
GMD	49.9	Dalasi
GNF	9120	Guinea Franc
GTQ	7.653	Quetzal
GYD	205.79	Guyana Dollar
HKD	7.8492	Hong Kong Dollar
HNL	24.433	Lempira

Foreign Exchange Position

Positions as at:

17 May 2019

HRK	6.6238	Croatian Kuna
HTG	87.7109	Gourde
HUF	289.63	Forint
IDR	14455	Rupiah
ILS	3.5726	New Israeli Sheqel
INR	70.2291	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.26	Iceland Krona
JMD	133.94	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.58	Yen
KES	100.95	Kenyan Shilling
KGS	69.85	Som
KHR	4030.8362	Riel
KMF	438.8	Comoro Franc
KPW	130	North Korean Won
KRW	1185.79	Won
KWD	0.3039	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	379.3	Tenge
LAK	8618	Kip
LBP	1505.7	Lebanese Pound
LKR	176.1	Sri Lanka Rupee
LRD	178.34	Liberian Dollar
LSL	14.2076	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3917	Libyan Dinar
MAD	9.6476	Moroccan Dirham
MDL	17.811	Moldovan Leu
MGA	3610	Malagasy Ariary
MKD	54.7	Denar
MMK	1538	Kyat
MNT	2619	Tugrik
MOP	8.075	Pataca
MRO	356	Ouguiya
MUR	35.05	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	728.05	Kwacha
MXN	19.0472	Mexican Peso
MXV	3.0349	Mexican Unidad de Inversion (UDI)
MYR	4.173	Malaysian Ringgit
MZN	62.9	Metical

Foreign Exchange Position

Positions as at:

17 May 2019

NAD	14.213	Namibia Dollar
NGN	305.95	Naira
NIO	32.8	Cordoba Oro
NOK	8.7141	Norwegian Krone
NPR	112.54	Nepalese Rupee
NZD	1.523	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3185	Nuevo Sol
PGK	3.2841	Kina
PHP	52.266	Philippine Peso
PKR	141.25	Pakistan Rupee
PLN	3.8386	Zloty
PYG	6339	Guarani
QAR	3.6415	Qatari Rial
RON	4.2477	Leu
RSD	105.26	Serbian Dinar
RUB	64.6555	Russian Ruble
RWF	884.1	Rwanda Franc
SAR	3.7498	Saudi Riyal
SBD	7.776	Solomon Islands Dollar
SCR	13.565	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.5991	Swedish Krona
SGD	1.3681	Singapore Dollar
SHP	0.7771	Saint Helena Pound
SLL	8698	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	156.4675	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.1933	Lilangeni
THB	31.53	Baht
TJS	9.4368	Somoni
TMT	3.49	New Manat
TND	2.978	Tunisian Dinar
TOP	2.1887	Pa'anga
TRY	5.9973	Turkish Lira
TTD	6.7212	Trinidad and Tobago Dollar
TWD	31.067	New Taiwan Dollar
TZS	2295	Tanzanian Shilling
UAH	26.32	Hryvnia

Foreign Exchange Position

Positions as at:

17 May 2019

UGX	3764.29	Uganda Shilling
USD	1	US Dollar
UYU	35.19	Peso Uruguayo
UZS	8453.15	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23300	Dong
VUV	113.1	Vatu
WST	2.5543	Tala
XAF	615	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	580.2	CFA Franc BCEAO
XPF	105.95	CFP Franc
YER	249.6	Yemeni Rial
ZAR	14.2141	Rand
ZMK	5185	Zambian Kwacha
ZWL	3.3467	Zimbabwe Dollar

Interest Rate Position

Positions as at:

17 May 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	746,764.46	640,449.21	1,387,213.66
Floating vs. Fixed	8,528,538.59	4,418,540.58	12,947,079.17
Overnight Index Swap	1,441,580.17	1,088,632.00	2,530,212.17
Total	10,716,883.22	6,147,621.79	16,864,505.01

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,990	4,063	14,052
Floating vs. Fixed	185,186	121,346	306,531
Overnight Index Swap	12,703	8,646	21,349
Total	207,878	134,054	341,932

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	286,538.66	0.00	30,652.46	7,357.00	186,771.01	120,582.81	755,311.73	1,387,213.66
Floating vs. Fixed	2,148,804.75	1,587,108.85	231,898.58	37,817.36	1,198,075.65	2,747,258.72	4,996,115.25	12,947,079.17
Overnight Index Swap	151,978.82	0.00	102,102.16	3,715.94	53,365.17	267.54	2,218,782.53	2,530,212.17
Total	2,587,322.23	1,587,108.85	364,653.21	48,890.29	1,438,211.83	2,868,109.08	7,970,209.51	16,864,505.01

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,404	0	212	106	2,143	2,985	5,202	14,052
Floating vs. Fixed	57,683	50,239	3,994	929	17,259	66,256	110,172	306,531
Overnight Index Swap	595	0	415	10	256	11	20,062	21,349
Total	61,682	50,239	4,621	1,045	19,658	69,252	135,436	341,932

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	637,961.71	241,310.71	309,314.77	158,560.10	21,122.68	12,133.90	6,809.80	1,387,213.66
Floating vs. Fixed	5,412,104.65	2,325,632.68	3,192,553.50	1,551,159.66	195,645.17	116,661.93	153,321.58	12,947,079.17
Overnight Index Swap	2,218,294.78	140,659.04	149,120.19	20,276.39	750.22	1,019.51	92.04	2,530,212.17
Total	8,268,361.14	2,707,602.43	3,650,988.45	1,729,996.15	217,518.07	129,815.34	160,223.43	16,864,505.01

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	2,789	2,242	4,195	3,119	653	573	481	14,052
Floating vs. Fixed	65,986	47,105	110,261	63,297	8,144	5,457	6,281	306,531
Overnight Index Swap	7,910	4,362	8,513	484	34	39	7	21,349
Total	76,685	53,709	122,969	66,900	8,831	6,069	6,769	341,932

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Foreign Exchange Rate

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KGS	69.85	Som
KHR	4030.8362	Riel
KMF	438.8	Comoro Franc
KPW	130	North Korean Won

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KYD	0.825 Cayman Islands Dollar
KZT	379.3 Tenge
LAK	8618 Kip
LBP	1505.7 Lebanese Pound
LKR	176.1 Sri Lanka Rupee
LRD	178.34 Liberian Dollar
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LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3917 Libyan Dinar
MAD	9.6476 Moroccan Dirham
MDL	17.811 Moldovan Leu
MGA	3610 Malagasy Ariary
MKD	54.7 Denar
MMK	1538 Kyat
MNT	2619 Tugrik
MOP	8.075 Pataca
MRO	356 Ouguiya
MUR	35.05 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	728.05 Kwacha
MXN	19.0472 Mexican Peso
MXV	3.0349 Mexican Unidad de Inversion (UDI)
MYR	4.173 Malaysian Ringgit
MZN	62.9 Metical
NAD	14.213 Namibia Dollar
NGN	305.95 Naira
NIO	32.8 Cordoba Oro
NOK	8.7141 Norwegian Krone
NPR	112.54 Nepalese Rupee
NZD	1.523 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3185 Nuevo Sol
PGK	3.2841 Kina
PHP	52.266 Philippine Peso
PKR	141.25 Pakistan Rupee

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17 May 2019

PLN	3.8386 Zloty
PYG	6339 Guarani
QAR	3.6415 Qatari Rial
RON	4.2477 Leu
RSD	105.26 Serbian Dinar
RUB	64.6555 Russian Ruble
RWF	884.1 Rwanda Franc
SAR	3.7498 Saudi Riyal
SBD	7.776 Solomon Islands Dollar
SCR	13.565 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.5991 Swedish Krona
SGD	1.3681 Singapore Dollar
SHP	0.7771 Saint Helena Pound
SLL	8698 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	156.4675 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.1933 Lilangeni
THB	31.53 Baht
TJS	9.4368 Somoni
TMT	3.49 New Manat
TND	2.978 Tunisian Dinar
TOP	2.1887 Pa'anga
TRY	5.9973 Turkish Lira
TTD	6.7212 Trinidad and Tobago Dollar
TWD	31.067 New Taiwan Dollar
TZS	2295 Tanzanian Shilling
UAH	26.32 Hryvnia
UGX	3764.29 Uganda Shilling
USD	1 US Dollar
UYU	35.19 Peso Uruguayo
UZS	8453.15 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23300 Dong
VUV	113.1 Vatu

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17 May 2019

WST	2.5543 Tala
XAF	615 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	580.2 CFA Franc BCEAO
XPF	105.95 CFP Franc
YER	249.6 Yemeni Rial
ZAR	14.2141 Rand
ZMK	5185 Zambian Kwacha
ZWL	3.3467 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

14 May 2019 to

17 May 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	96,318.03	219,276.95	315,594.98
Total	96,318.03	219,276.95	315,594.98

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,305	29,226	46,530
Total	17,305	29,226	46,530

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	37,959.79	18,439.27	64,965.72	74,558.75	4,738.32	10,642.02	94,745.08	9,546.02	315,594.98
Total	37,959.79	18,439.27	64,965.72	74,558.75	4,738.32	10,642.02	94,745.08	9,546.02	315,594.98

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,529	4,201	9,131	13,049	992	2,306	13,550	773	46,530
Total	2,529	4,201	9,131	13,049	992	2,306	13,550	773	46,530

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	272,367.61	23,491.79	9,808.87	4,117.18	5,476.44	297.72	35.37	315,594.98
Total	272,367.61	23,491.79	9,808.87	4,117.18	5,476.44	297.72	35.37	315,594.98

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	43,891	1,481	506	266	339	35	13	46,530
Total	43,891	1,481	506	266	339	35	13	46,530

Interest Rate Turnover

Turnover for the period:

14 May 2019 to

17 May 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,762.87	643,706.17	653,469.04
Floating vs. Fixed	397,617.63	656,775.06	1,054,392.69
Overnight Index Swap	444,433.26	278,626.62	723,059.88
Total	851,813.76	1,579,107.85	2,430,921.61

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	149	2,016	2,165
Floating vs. Fixed	6,705	4,707	11,412
Overnight Index Swap	582	361	943
Total	7,436	7,084	14,520

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	37,574.08	0.00	18,852.08	1,978.40	13,262.66	2,265.20	579,536.62	653,469.04
Floating vs. Fixed	123,786.40	106,742.26	13,549.82	1,925.64	22,344.81	105,132.40	680,911.35	1,054,392.69
Overnight Index Swap	17,417.30	0.00	2,321.64	0.00	585.82	0.00	702,735.12	723,059.88
Total	178,777.78	106,742.26	34,723.54	3,904.04	36,193.29	107,397.60	1,963,183.09	2,430,921.61

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	566	0	122	60	174	60	1,184	2,165
Floating vs. Fixed	1,743	2,863	123	33	268	2,056	4,328	11,412
Overnight Index Swap	44	0	3	0	18	0	879	943
Total	2,352	2,863	248	93	460	2,115	6,390	14,520

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	532,036.01	81,234.96	28,687.99	7,927.11	2,209.53	761.23	612.21	653,469.04
Floating vs. Fixed	568,388.62	221,042.28	155,227.51	84,800.70	19,451.65	1,928.32	3,553.61	1,054,392.69
Overnight Index Swap	683,521.32	28,065.45	8,075.24	2,909.56	319.88	73.53	94.90	723,059.88
Total	1,783,945.96	330,342.69	191,990.74	95,637.38	21,981.06	2,763.08	4,260.71	2,430,921.61

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	211	228	496	493	237	149	352	2,165
Floating vs. Fixed	1,730	1,631	3,246	3,280	912	162	451	11,412
Overnight Index Swap	400	141	261	116	14	8	4	943
Total	2,341	2,000	4,003	3,888	1,163	319	807	14,520