

Foreign Exchange Position

Positions as at: 14 December 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	443,270.06	1,094,054.02	1,537,324.08
Total	443,270.06	1,094,054.02	1,537,324.08

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	50,724	136,649	187,373
Total	50,724	136,649	187,373

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	198,266.52	72,077.66	266,182.91	467,956.72	16,329.81	47,676.35	403,726.62	65,107.48	1,537,324.08
Total	198,266.52	72,077.66	266,182.91	467,956.72	16,329.81	47,676.35	403,726.62	65,107.48	1,537,324.08

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,205	14,791	52,710	46,424	3,923	10,601	40,226	6,493	187,373
Total	12,205	14,791	52,710	46,424	3,923	10,601	40,226	6,493	187,373

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	1,150,414.03	225,058.86	93,906.54	43,913.29	17,069.69	6,466.27	495.40	1,537,324.08
Total	1,150,414.03	225,058.86	93,906.54	43,913.29	17,069.69	6,466.27	495.40	1,537,324.08

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	161,252	14,890	5,469	3,189	1,694	840	39	187,373
Total	161,252	14,890	5,469	3,189	1,694	840	39	187,373

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	75.7	Afghani
ALL	108.55	Lek
AMD	484	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	306.99	Kwanza
ARS	37.545	Argentine Peso
AUD	1.3843	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7154	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.56	Taka
BGN	1.7206	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1785.16	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

14 December 2018

BND	1.3719	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.8554	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.938	Ngultrum
BWP	10.6724	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3349	Canadian Dollar
CDF	1625	Congolese Franc
CHF	0.9935	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	677.83	Chilean Peso
CNY	6.8778	Yuan Renminbi
COP	3167.75	Colombian Peso
COU	0.0822	Unidad de Valor Real
CRC	594.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.72	Cape Verde Escudo
CZK	22.725	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5649	Danish Krone
DOP	50.19	Dominican Peso
DZD	118.5718	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa
ETB	28.022	Ethiopian Birr
EUR	0.8796	Euro
FJD	2.0886	Fiji Dollar
FKP	0.799	Falkland Islands Pound
GBP	0.7917	Pound Sterling
GEL	2.64	Lari
GHS	4.8364	Cedi
GIP	0.799	Gibraltar Pound
GMD	50.05	Dalasi
GNF	9058	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.39	Guyana Dollar
HKD	7.8133	Hong Kong Dollar
HNL	24.285	Lempira
HRK	6.4917	Croatian Kuna
HTG	74.9947	Gourde
HUF	283.88	Forint
IDR	14595	Rupiah
ILS	3.7473	New Israeli Sheqel
INR	71.83	Indian Rupee

Foreign Exchange Position

Positions as at:

14 December 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.16	Iceland Krona
JMD	128.19	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	113.27	Yen
KES	102.6	Kenyan Shilling
KGS	69.7	Som
KHR	4008.987	Riel
KMF	432.69	Comoro Franc
KPW	130	North Korean Won
KRW	1123.82	Won
KWD	0.304	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	370.07	Tenge
LAK	8544	Kip
LBP	1505.7	Lebanese Pound
LKR	179.25	Sri Lanka Rupee
LRD	157.69	Liberian Dollar
LSL	14.1038	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3962	Libyan Dinar
MAD	9.497	Moroccan Dirham
MDL	17.125	Moldovan Leu
MGA	3522	Malagasy Ariary
MKD	53.93	Denar
MMK	1585	Kyat
MNT	2616	Tugrik
MOP	8.048	Pataca
MRO	356	Ouguiya
MUR	34.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	721.89	Kwacha
MXN	20.072	Mexican Peso
MXV	3.2457	Mexican Unidad de Inversion (UDI)
MYR	4.183	Malaysian Ringgit
MZN	61.45	Metical
NAD	14.101	Namibia Dollar
NGN	305.9	Naira
NIO	32.35	Cordoba Oro
NOK	8.5686	Norwegian Krone
NPR	115.22	Nepalese Rupee
NZD	1.4575	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3541	Nuevo Sol

Foreign Exchange Position

Positions as at:

14 December 2018

PGK	3.2841	Kina
PHP	52.57	Philippine Peso
PKR	138.7	Pakistan Rupee
PLN	3.7758	Zloty
PYG	5923	Guarani
QAR	3.64	Qatari Rial
RON	4.0895	Leu
RSD	103.93	Serbian Dinar
RUB	66.366	Russian Ruble
RWF	890.9881	Rwanda Franc
SAR	3.7513	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.54	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	9.0855	Swedish Krona
SGD	1.3719	Singapore Dollar
SHP	0.7895	Saint Helena Pound
SLL	8640	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	152.0615	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.1	Lilangeni
THB	32.75	Baht
TJS	9.4213	Somoni
TMT	3.49	New Manat
TND	2.9695	Tunisian Dinar
TOP	2.157	Pa'anga
TRY	5.3417	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.77	New Taiwan Dollar
TZS	2295	Tanzanian Shilling
UAH	27.7995	Hryvnia
UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	32.2	Peso Uruguayo
UZS	8307.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23300	Dong
VUV	110.4	Vatu
WST	2.5044	Tala
XAF	608.49	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	575.45	CFA Franc BCEAO
XPF	104.4	CFP Franc

Foreign Exchange Position

Positions as at: 14 December 2018

YER	249.9	Yemeni Rial
ZAR	14.0952	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

14 December 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	682,920.79	886,182.75	1,569,103.54
Floating vs. Fixed	7,206,198.56	4,556,661.27	11,762,859.83
Overnight Index Swap	1,023,179.78	867,717.05	1,890,896.83
Total	8,912,299.13	6,310,561.08	15,222,860.21

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,004	3,751	12,755
Floating vs. Fixed	147,856	120,154	268,009
Overnight Index Swap	10,707	8,427	19,134
Total	167,567	132,332	299,898

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	307,464.90	0.00	25,086.97	5,668.95	174,037.79	104,988.60	951,856.33	1,569,103.54
Floating vs. Fixed	2,005,601.20	1,032,428.15	260,888.34	41,971.06	1,092,102.74	2,519,725.50	4,810,142.84	11,762,859.83
Overnight Index Swap	351,146.06	0.00	234,426.44	279.15	92,288.47	115.19	1,212,641.53	1,890,896.83
Total	2,664,212.15	1,032,428.15	520,401.75	47,919.16	1,358,429.00	2,624,829.30	6,974,640.70	15,222,860.21

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,260	0	176	79	1,970	2,734	4,536	12,755
Floating vs. Fixed	50,517	34,091	4,037	1,024	16,181	60,715	101,445	268,009
Overnight Index Swap	676	0	493	4	256	6	17,699	19,134
Total	54,453	34,091	4,706	1,107	18,407	63,455	123,680	299,898

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	792,384.63	266,935.55	322,425.63	150,560.60	19,302.80	11,339.63	6,154.71	1,569,103.54
Floating vs. Fixed	4,840,049.45	2,109,871.33	2,944,473.69	1,428,316.07	190,767.43	102,800.17	146,581.70	11,762,859.83
Overnight Index Swap	1,558,523.58	168,465.46	137,098.51	24,949.32	741.97	895.82	222.17	1,890,896.83
Total	7,190,957.66	2,545,272.34	3,403,997.84	1,603,825.98	210,812.19	115,035.62	152,958.58	15,222,860.21

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	2,293	2,039	3,990	2,889	596	517	431	12,755
Floating vs. Fixed	57,201	40,238	94,999	56,695	7,962	4,895	6,020	268,009
Overnight Index Swap	6,931	3,827	7,809	472	48	36	11	19,134
Total	66,425	46,104	106,798	60,056	8,606	5,448	6,462	299,898

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham

Interest Rate Position

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14 December 2018

AFN	75.7	Afghani
ALL	108.55	Lek
AMD	484	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
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KZT	370.07	Tenge
LAK	8544	Kip
LBP	1505.7	Lebanese Pound
LKR	179.25	Sri Lanka Rupee
LRD	157.69	Liberian Dollar
LSL	14.1038	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3962	Libyan Dinar

Interest Rate Position

Positions as at:

14 December 2018

MAD	9.497 Moroccan Dirham
MDL	17.125 Moldovan Leu
MGA	3522 Malagasy Ariary
MKD	53.93 Denar
MMK	1585 Kyat
MNT	2616 Tugrik
MOP	8.048 Pataca
MRO	356 Ouguiya
MUR	34.1 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	721.89 Kwacha
MXN	20.072 Mexican Peso
MXV	3.2457 Mexican Unidad de Inversion (UDI)
MYR	4.183 Malaysian Ringgit
MZN	61.45 Metical
NAD	14.101 Namibia Dollar
NGN	305.9 Naira
NIO	32.35 Cordoba Oro
NOK	8.5686 Norwegian Krone
NPR	115.22 Nepalese Rupee
NZD	1.4575 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3541 Nuevo Sol
PGK	3.2841 Kina
PHP	52.57 Philippine Peso
PKR	138.7 Pakistan Rupee
PLN	3.7758 Zloty
PYG	5923 Guarani
QAR	3.64 Qatari Rial
RON	4.0895 Leu
RSD	103.93 Serbian Dinar
RUB	66.366 Russian Ruble
RWF	890.9881 Rwanda Franc
SAR	3.7513 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.54 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	9.0855 Swedish Krona
SGD	1.3719 Singapore Dollar
SHP	0.7895 Saint Helena Pound
SLL	8640 Leone
SOS	575 Somali Shilling

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Positions as at:

14 December 2018

SRD	7.43 Surinam Dollar
SSP	152.0615 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.1 Lilangeni
THB	32.75 Baht
TJS	9.4213 Somoni
TMT	3.49 New Manat
TND	2.9695 Tunisian Dinar
TOP	2.157 Pa'anga
TRY	5.3417 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.77 New Taiwan Dollar
TZS	2295 Tanzanian Shilling
UAH	27.7995 Hryvnia
UGX	3720 Uganda Shilling
USD	1 US Dollar
UYU	32.2 Peso Uruguayo
UZS	8307.6 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23300 Dong
VUV	110.4 Vatu
WST	2.5044 Tala
XAF	608.49 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	575.45 CFA Franc BCEAO
XPF	104.4 CFP Franc
YER	249.9 Yemeni Rial
ZAR	14.0952 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 10 December 2018 to

14 December 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	104,475.66	282,130.25	386,605.91
Total	104,475.66	282,130.25	386,605.91

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,951	29,696	42,647
Total	12,951	29,696	42,647

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	31,664.63	12,695.31	51,873.74	165,706.39	3,339.33	11,533.01	93,257.72	16,535.77	386,605.91
Total	31,664.63	12,695.31	51,873.74	165,706.39	3,339.33	11,533.01	93,257.72	16,535.77	386,605.91

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,782	2,447	13,991	10,744	893	2,189	9,928	675	42,647
Total	1,782	2,447	13,991	10,744	893	2,189	9,928	675	42,647

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	274,345.34	101,880.40	3,967.03	2,531.29	3,478.74	394.11	9.00	386,605.91
Total	274,345.34	101,880.40	3,967.03	2,531.29	3,478.74	394.11	9.00	386,605.91

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	38,946	3,193	190	122	168	28	1	42,647
Total	38,946	3,193	190	122	168	28	1	42,647

Interest Rate Turnover

Turnover for the period:

10 December 2018 to

14 December 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,322.62	1,003,388.81	1,015,711.43
Floating vs. Fixed	464,432.23	780,328.29	1,244,760.52
Overnight Index Swap	120,932.22	120,026.61	240,958.83
Total	597,687.07	1,903,743.70	2,501,430.77

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	131	1,991	2,121
Floating vs. Fixed	8,120	5,346	13,465
Overnight Index Swap	916	262	1,178
Total	9,166	7,598	16,764

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	63,818.13	0.00	11,634.22	402.37	13,772.36	2,807.70	923,276.64	1,015,711.43
Floating vs. Fixed	177,338.72	80,354.03	9,886.56	890.34	32,818.68	127,304.24	816,167.95	1,244,760.52
Overnight Index Swap	47,096.60	0.00	8,076.51	0.00	9,819.50	0.00	175,966.22	240,958.83
Total	288,253.45	80,354.03	29,597.30	1,292.71	56,410.53	130,111.94	1,915,410.81	2,501,430.77

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	529	0	172	32	139	105	1,145	2,121
Floating vs. Fixed	2,207	1,920	185	55	501	2,428	6,171	13,465
Overnight Index Swap	34	0	20	0	10	0	1,115	1,178
Total	2,769	1,920	377	87	650	2,533	8,430	16,764

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	793,271.68	146,687.67	61,807.11	8,869.50	3,492.68	822.73	760.05	1,015,711.43
Floating vs. Fixed	648,855.21	214,601.00	234,570.99	107,372.91	30,616.80	1,826.82	6,916.80	1,244,760.52
Overnight Index Swap	193,844.63	24,721.86	13,982.44	8,406.80	2.84	0.27	0.00	240,958.83
Total	1,635,971.52	386,010.52	310,360.54	124,649.21	34,112.32	2,649.81	7,676.85	2,501,430.77

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	234	497	447	243	141	350	2,121
Floating vs. Fixed	2,352	1,539	3,610	3,979	1,209	164	614	13,465
Overnight Index Swap	291	195	381	300	6	6	0	1,178
Total	2,854	1,967	4,488	4,725	1,458	311	963	16,764