

Foreign Exchange Position

Positions as at: 21 December 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	402,929.67	953,804.20	1,356,733.87
Total	402,929.67	953,804.20	1,356,733.87

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	48,658	114,989	163,647
Total	48,658	114,989	163,647

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	185,041.74	63,099.37	244,292.16	395,097.49	13,200.10	38,512.93	359,296.74	58,193.36	1,356,733.87
Total	185,041.74	63,099.37	244,292.16	395,097.49	13,200.10	38,512.93	359,296.74	58,193.36	1,356,733.87

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,091	11,957	52,933	37,786	2,665	7,909	34,030	5,277	163,647
Total	11,091	11,957	52,933	37,786	2,665	7,909	34,030	5,277	163,647

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	1,030,968.63	170,764.11	88,690.77	44,987.83	14,585.57	6,276.29	460.67	1,356,733.87
Total	1,030,968.63	170,764.11	88,690.77	44,987.83	14,585.57	6,276.29	460.67	1,356,733.87

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	143,455	9,282	5,290	3,223	1,537	823	38	163,647
Total	143,455	9,282	5,290	3,223	1,537	823	38	163,647

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	74.85	Afghani
ALL	107.78	Lek
AMD	483	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	306.805	Kwanza
ARS	38.35	Argentine Peso
AUD	1.4067	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	1.719	Bulgarian Lev

Foreign Exchange Position

Positions as at:

21 December 2018

BHD	0.3767	Bahraini Dinar
BIF	1786.05	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3722	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8976	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.4	Ngultrum
BWP	10.661	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3483	Canadian Dollar
CDF	1623	Congolese Franc
CHF	0.9944	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	690.49	Chilean Peso
CNY	6.8918	Yuan Renminbi
COP	3217.27	Colombian Peso
COU	0.081	Unidad de Valor Real
CRC	596.4	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.72	Cape Verde Escudo
CZK	22.638	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5636	Danish Krone
DOP	50.15	Dominican Peso
DZD	118.26	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa
ETB	28.1	Ethiopian Birr
EUR	0.8788	Euro
FJD	2.0872	Fiji Dollar
FKP	0.7899	Falkland Islands Pound
GBP	0.7928	Pound Sterling
GEL	2.64	Lari
GHS	4.83	Cedi
GIP	0.7898	Gibraltar Pound
GMD	50.15	Dalasi
GNF	9058	Guinea Franc
GTQ	7.73	Quetzal
GYD	207.35	Guyana Dollar
HKD	7.8263	Hong Kong Dollar
HNL	24.286	Lempira

Foreign Exchange Position

Positions as at:

21 December 2018

HRK	6,5199	Croatian Kuna
HTG	77.308	Gourde
HUF	283.5	Forint
IDR	14435	Rupiah
ILS	3.7596	New Israeli Sheqel
INR	70.262	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.68	Iceland Krona
JMD	128.28	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	112.47	Yen
KES	101.8	Kenyan Shilling
KGS	69.7	Som
KHR	3986.74	Riel
KMF	430.35	Comoro Franc
KPW	130	North Korean Won
KRW	1128.71	Won
KWD	0.3037	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	371.07	Tenge
LAK	8537	Kip
LBP	1505.7	Lebanese Pound
LKR	180.1	Sri Lanka Rupee
LRD	156.38	Liberian Dollar
LSL	14.3771	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3917	Libyan Dinar
MAD	9,5609	Moroccan Dirham
MDL	17.1975	Moldovan Leu
MGA	3476	Malagasy Ariary
MKD	54.03	Denar
MMK	1568	Kyat
MNT	2611	Tugrik
MOP	8.042	Pataca
MRO	356	Ouguiya
MUR	34.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	720.9	Kwacha
MXN	20.108	Mexican Peso
MXV	3.2418	Mexican Unidad de Inversion (UDI)
MYR	4.177	Malaysian Ringgit
MZN	61.35	Metical

Foreign Exchange Position

Positions as at:

21 December 2018

NAD	14.372	Namibia Dollar
NGN	305.95	Naira
NIO	32.42	Cordoba Oro
NOK	8.7174	Norwegian Krone
NPR	112.64	Nepalese Rupee
NZD	1.4775	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.3476	Nuevo Sol
PGK	3.2733	Kina
PHP	52.984	Philippine Peso
PKR	138.75	Pakistan Rupee
PLN	3.7687	Zloty
PYG	5921	Guarani
QAR	3.6415	Qatari Rial
RON	4.0929	Leu
RSD	103.71	Serbian Dinar
RUB	67.416	Russian Ruble
RWF	891.6084	Rwanda Franc
SAR	3.7517	Saudi Riyal
SBD	7.7042	Solomon Islands Dollar
SCR	13.54	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	9.0951	Swedish Krona
SGD	1.3722	Singapore Dollar
SHP	0.789	Saint Helena Pound
SLL	8640	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	152.7742	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.377	Lilangeni
THB	32.74	Baht
TJS	9.4205	Somoni
TMT	3.49	New Manat
TND	2.9812	Tunisian Dinar
TOP	2.1566	Pa'anga
TRY	5.2832	Turkish Lira
TTD	6.7265	Trinidad and Tobago Dollar
TWD	30.856	New Taiwan Dollar
TZS	2295	Tanzanian Shilling
UAH	27.6245	Hryvnia

Foreign Exchange Position

Positions as at:

21 December 2018

UGX	3682.8	Uganda Shilling
USD	1	US Dollar
UYU	32.22	Peso Uruguayo
UZS	8320.55	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23307	Dong
VUV	112.93	Vatu
WST	2.5088	Tala
XAF	608	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	572.22	CFA Franc BCEAO
XPF	104.25	CFP Franc
YER	249.95	Yemeni Rial
ZAR	14,3741	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

21 December 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	675,656.44	1,056,465.03	1,732,121.47
Floating vs. Fixed	7,272,605.17	4,482,123.48	11,754,728.65
Overnight Index Swap	1,037,704.27	846,589.83	1,884,294.10
Total	8,985,965.88	6,385,178.34	15,371,144.23

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,976	3,791	12,767
Floating vs. Fixed	149,319	118,352	267,671
Overnight Index Swap	10,796	8,388	19,183
Total	169,091	130,531	299,621

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	307,588.47	0.00	25,147.20	5,540.69	176,548.09	103,351.99	1,113,945.03	1,732,121.47
Floating vs. Fixed	2,014,226.40	1,080,172.40	261,189.81	40,733.22	1,071,810.39	2,544,242.50	4,742,353.94	11,754,728.65
Overnight Index Swap	320,560.21	0.00	245,241.24	278.76	74,264.38	115.00	1,243,834.52	1,884,294.10
Total	2,642,375.08	1,080,172.40	531,578.25	46,552.67	1,322,622.86	2,647,709.48	7,100,133.49	15,371,144.23

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,248	0	175	81	2,016	2,706	4,541	12,767
Floating vs. Fixed	50,449	34,655	4,035	1,007	16,185	61,157	100,184	267,671
Overnight Index Swap	634	0	501	4	249	6	17,789	19,183
Total	54,331	34,655	4,711	1,092	18,450	63,869	122,514	299,621

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	950,882.60	276,671.20	318,998.48	149,508.92	18,887.90	11,048.48	6,123.89	1,732,121.47
Floating vs. Fixed	4,979,513.03	2,057,810.46	2,884,404.03	1,409,493.80	172,591.34	105,419.57	145,496.42	11,754,728.65
Overnight Index Swap	1,573,069.18	139,482.79	147,445.35	22,537.61	636.13	900.12	222.92	1,884,294.10
Total	7,503,464.81	2,473,964.46	3,350,847.86	1,581,540.33	192,115.37	117,368.17	151,843.23	15,371,144.23

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	2,282	2,042	3,989	2,889	596	519	450	12,767
Floating vs. Fixed	58,406	40,638	95,045	55,411	7,254	4,934	5,984	267,671
Overnight Index Swap	7,018	3,814	7,909	370	27	34	11	19,183
Total	67,706	46,494	106,943	58,670	7,877	5,487	6,445	299,621

Interest Rate Position

Positions as at:

21 December 2018

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	74.85	Afghani
ALL	107.78	Lek
AMD	483	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
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CVE	96.72	Cape Verde Escudo
CZK	22.638	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5636	Danish Krone
DOP	50.15	Dominican Peso
DZD	118.26	Algerian Dinar
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KGS	69.7	Som
KHR	3986.74	Riel
KMF	430.35	Comoro Franc
KPW	130	North Korean Won

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KRW	1128.71	Won
KWD	0.3037	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	371.07	Tenge
LAK	8537	Kip
LBP	1505.7	Lebanese Pound
LKR	180.1	Sri Lanka Rupee
LRD	156.38	Liberian Dollar
LSL	14.3771	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3917	Libyan Dinar
MAD	9.5609	Moroccan Dirham
MDL	17.1975	Moldovan Leu
MGA	3476	Malagasy Ariary
MKD	54.03	Denar
MMK	1568	Kyat
MNT	2611	Tugrik
MOP	8.042	Pataca
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MUR	34.15	Mauritius Rupee
MVR	15.42	Rufiyaa
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MXN	20.108	Mexican Peso
MXV	3.2418	Mexican Unidad de Inversion (UDI)
MYR	4.177	Malaysian Ringgit
MZN	61.35	Metical
NAD	14.372	Namibia Dollar
NGN	305.95	Naira
NIO	32.42	Cordoba Oro
NOK	8.7174	Norwegian Krone
NPR	112.64	Nepalese Rupee
NZD	1.4775	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.3476	Nuevo Sol
PGK	3.2733	Kina
PHP	52.984	Philippine Peso
PKR	138.75	Pakistan Rupee

Interest Rate Position

Positions as at:

21 December 2018

PLN	3.7687 Zloty
PYG	5921 Guarani
QAR	3.6415 Qatari Rial
RON	4.0929 Leu
RSD	103.71 Serbian Dinar
RUB	67.416 Russian Ruble
RWF	891.6084 Rwanda Franc
SAR	3.7517 Saudi Riyal
SBD	7.7042 Solomon Islands Dollar
SCR	13.54 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	9.0951 Swedish Krona
SGD	1.3722 Singapore Dollar
SHP	0.789 Saint Helena Pound
SLL	8640 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	152.7742 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.377 Lilangeni
THB	32.74 Baht
TJS	9.4205 Somoni
TMT	3.49 New Manat
TND	2.9812 Tunisian Dinar
TOP	2.1566 Pa'anga
TRY	5.2832 Turkish Lira
TTD	6.7265 Trinidad and Tobago Dollar
TWD	30.856 New Taiwan Dollar
TZS	2295 Tanzanian Shilling
UAH	27.6245 Hryvnia
UGX	3682.8 Uganda Shilling
USD	1 US Dollar
UYU	32.22 Peso Uruguayo
UZS	8320.55 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23307 Dong
VUV	112.93 Vatu

Interest Rate Position

Positions as at:

21 December 2018

WST	2.5088 Tala
XAF	608 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	572.22 CFA Franc BCEAO
XPF	104.25 CFP Franc
YER	249.95 Yemeni Rial
ZAR	14.3741 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 17 December 2018 to

21 December 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	85,796.54	187,211.62	273,008.16
Total	85,796.54	187,211.62	273,008.16

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,673	29,690	43,362
Total	13,673	29,690	43,362

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	22,084.73	13,870.53	51,428.23	82,362.97	3,648.74	10,861.12	78,696.56	10,055.28	273,008.16
Total	22,084.73	13,870.53	51,428.23	82,362.97	3,648.74	10,861.12	78,696.56	10,055.28	273,008.16

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,603	3,168	14,980	11,087	821	2,585	8,384	736	43,362
Total	1,603	3,168	14,980	11,087	821	2,585	8,384	736	43,362

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	242,254.37	20,361.53	4,528.55	1,886.72	3,809.74	136.30	30.95	273,008.16
Total	242,254.37	20,361.53	4,528.55	1,886.72	3,809.74	136.30	30.95	273,008.16

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	40,803	2,019	202	117	187	34	2	43,362
Total	40,803	2,019	202	117	187	34	2	43,362

Interest Rate Turnover

Turnover for the period:

17 December 2018 to

21 December 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,121.25	2,167,119.75	2,186,241.00
Floating vs. Fixed	543,776.19	1,386,717.13	1,930,493.32
Overnight Index Swap	142,866.97	188,658.27	331,525.23
Total	705,764.41	3,742,495.14	4,448,259.55

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	129	2,309	2,437
Floating vs. Fixed	6,866	4,937	11,803
Overnight Index Swap	613	301	914
Total	7,608	7,546	15,154

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	99,849.88	0.00	17,593.59	281.42	35,906.52	1,673.83	2,030,935.81	2,186,241.05
Floating vs. Fixed	248,339.69	112,047.72	16,004.44	1,467.39	40,525.26	225,505.65	1,286,603.17	1,930,493.31
Overnight Index Swap	39,370.16	0.00	30,302.68	0.00	4,659.64	0.00	257,192.76	331,525.23
Total	387,559.72	112,047.72	63,900.70	1,748.81	81,091.41	227,179.48	3,574,731.74	4,448,259.59

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	598	0	266	34	248	58	1,234	2,437
Floating vs. Fixed	2,103	1,510	203	39	433	2,464	5,052	11,803
Overnight Index Swap	47	0	16	0	6	0	845	914
Total	2,748	1,510	485	73	687	2,522	7,130	15,154

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	1,802,163.95	266,710.25	100,351.75	12,539.23	3,184.46	808.32	483.18	2,186,241.14
Floating vs. Fixed	1,260,346.56	293,642.72	228,401.63	109,088.25	23,794.74	4,346.73	10,872.66	1,930,493.29
Overnight Index Swap	270,892.65	25,027.08	30,467.74	5,131.67	5.46	0.64	0.00	331,525.23
Total	3,333,403.16	585,380.05	359,221.11	126,759.15	26,984.66	5,155.68	11,355.84	4,448,259.66

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	236	271	538	496	269	180	449	2,437
Floating vs. Fixed	2,184	1,510	3,109	2,968	1,045	263	725	11,803
Overnight Index Swap	347	132	263	152	10	10	0	914
Total	2,767	1,913	3,909	3,616	1,324	452	1,174	15,154