

## Foreign Exchange Position

Positions as at: 28 December 2018

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	368,358.99	898,738.73	1,267,097.72
<b>Total</b>	<b>368,358.99</b>	<b>898,738.73</b>	<b>1,267,097.72</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,832	116,091	158,923
<b>Total</b>	<b>42,832</b>	<b>116,091</b>	<b>158,923</b>

### *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	175,841.03	56,887.91	222,060.63	375,857.79	12,855.70	34,447.45	335,866.62	53,280.59	1,267,097.72
<b>Total</b>	<b>175,841.03</b>	<b>56,887.91</b>	<b>222,060.63</b>	<b>375,857.79</b>	<b>12,855.70</b>	<b>34,447.45</b>	<b>335,866.62</b>	<b>53,280.59</b>	<b>1,267,097.72</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,657	10,696	56,836	35,960	2,548	6,865	30,192	5,170	158,923
<b>Total</b>	<b>10,657</b>	<b>10,696</b>	<b>56,836</b>	<b>35,960</b>	<b>2,548</b>	<b>6,865</b>	<b>30,192</b>	<b>5,170</b>	<b>158,923</b>

### *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	953,466.51	168,415.07	80,184.76	45,223.38	13,059.49	6,287.83	460.67	1,267,097.72
<b>Total</b>	<b>953,466.51</b>	<b>168,415.07</b>	<b>80,184.76</b>	<b>45,223.38</b>	<b>13,059.49</b>	<b>6,287.83</b>	<b>460.67</b>	<b>1,267,097.72</b>

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	139,434	9,167	4,828	3,149	1,476	832	38	158,923
<b>Total</b>	<b>139,434</b>	<b>9,167</b>	<b>4,828</b>	<b>3,149</b>	<b>1,476</b>	<b>832</b>	<b>38</b>	<b>158,923</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75.2	Afghani
ALL	107.74	Lek
AMD	482	Armenian Dram
ANG	1.7775	Netherlands Antillean Guilder
AOA	306.825	Kwanza
ARS	38.513	Argentine Peso
AUD	1.4144	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7194	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.48	Taka
BGN	1.7225	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

28 December 2018

BHD	0.3767	Bahraini Dinar
BIF	1787.56	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3717	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.9219	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.055	Ngultrum
BWP	10.7643	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.357	Canadian Dollar
CDF	1620	Congolese Franc
CHF	0.9956	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	693.07	Chilean Peso
CNY	6.8844	Yuan Renminbi
COP	3282.5	Colombian Peso
COU	0.0793	Unidad de Valor Real
CRC	600	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.94	Cape Verde Escudo
CZK	22.802	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5767	Danish Krone
DOP	50.16	Dominican Peso
DZD	118.291	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa
ETB	28.0157	Ethiopian Birr
EUR	0.8807	Euro
FJD	2.1057	Fiji Dollar
FKP	0.7868	Falkland Islands Pound
GBP	0.7914	Pound Sterling
GEL	2.647	Lari
GHS	4.85	Cedi
GIP	0.7867	Gibraltar Pound
GMD	50.15	Dalasi
GNF	9070.26	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.38	Guyana Dollar
HKD	7.8284	Hong Kong Dollar
HNL	24.2882	Lempira

## Foreign Exchange Position

Positions as at:

28 December 2018

HRK	6,5273	Croatian Kuna
HTG	77.1954	Gourde
HUF	282.55	Forint
IDR	14570	Rupiah
ILS	3.7748	New Israeli Sheqel
INR	70.06	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	117.17	Iceland Krona
JMD	127.37	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	111.35	Yen
KES	101.8	Kenyan Shilling
KGS	69.7	Som
KHR	4005	Riel
KMF	431.09	Comoro Franc
KPW	130	North Korean Won
KRW	1123.66	Won
KWD	0.3036	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	375.57	Tenge
LAK	8535	Kip
LBP	1505.7	Lebanese Pound
LKR	181.4	Sri Lanka Rupee
LRD	156.57	Liberian Dollar
LSL	14.5408	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3883	Libyan Dinar
MAD	9,5678	Moroccan Dirham
MDL	17.044	Moldovan Leu
MGA	3457	Malagasy Ariary
MKD	53.69	Denar
MMK	1558	Kyat
MNT	2620	Tugrik
MOP	8.062	Pataca
MRO	356	Ouguiya
MUR	34.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.77	Kwacha
MXN	19.9	Mexican Peso
MXV	3.2009	Mexican Unidad de Inversion (UDI)
MYR	4.175	Malaysian Ringgit
MZN	61.35	Metical

## Foreign Exchange Position

Positions as at:

28 December 2018

NAD	14.546	Namibia Dollar
NGN	305.92	Naira
NIO	32.3	Cordoba Oro
NOK	8.7649	Norwegian Krone
NPR	112.11	Nepalese Rupee
NZD	1.4854	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.3681	Nuevo Sol
PGK	3.2733	Kina
PHP	52.9	Philippine Peso
PKR	138.7	Pakistan Rupee
PLN	3.771	Zloty
PYG	5922	Guarani
QAR	3.64	Qatari Rial
RON	4.0875	Leu
RSD	103.88	Serbian Dinar
RUB	68.6547	Russian Ruble
RWF	891.9135	Rwanda Franc
SAR	3.7514	Saudi Riyal
SBD	7.734	Solomon Islands Dollar
SCR	13.6	Seychelles Rupee
SDG	47.4952	Sudanese Pound
SEK	9.1014	Swedish Krona
SGD	1.3717	Singapore Dollar
SHP	0.7901	Saint Helena Pound
SLL	8640	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	152.7115	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.552	Lilangeni
THB	32.57	Baht
TJS	9.4155	Somoni
TMT	3.49	New Manat
TND	3.0031	Tunisian Dinar
TOP	2.1636	Pa'anga
TRY	5.2711	Turkish Lira
TTD	6.7261	Trinidad and Tobago Dollar
TWD	30.774	New Taiwan Dollar
TZS	2295	Tanzanian Shilling
UAH	27.2445	Hryvnia

## Foreign Exchange Position

Positions as at:

28 December 2018

UGX	3705	Uganda Shilling
USD	1	US Dollar
UYU	32.26	Peso Uruguayo
UZS	8334.5	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23260	Dong
VUV	111.82	Vatu
WST	2.5316	Tala
XAF	603.68	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	571.7	CFA Franc BCEAO
XPF	104.63	CFP Franc
YER	249.95	Yemeni Rial
ZAR	14.5459	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

28 December 2018

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	673,813.00	935,129.93	1,608,942.93
Floating vs. Fixed	7,190,536.97	4,388,991.33	11,579,528.30
Overnight Index Swap	1,023,632.96	848,228.89	1,871,861.86
<b>Total</b>	<b>8,887,982.94</b>	<b>6,172,350.16</b>	<b>15,060,333.09</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,971	3,802	12,773
Floating vs. Fixed	149,354	117,980	267,334
Overnight Index Swap	10,725	8,388	19,113
<b>Total</b>	<b>169,050</b>	<b>130,170</b>	<b>299,220</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	301,057.61	0.00	25,288.43	5,541.62	177,043.32	103,957.00	996,054.95	1,608,942.93
Floating vs. Fixed	2,018,251.48	1,034,353.80	259,017.32	39,815.75	1,082,008.70	2,520,576.04	4,625,505.21	11,579,528.30
Overnight Index Swap	338,382.21	0.00	247,698.42	279.25	74,292.90	268.25	1,210,940.82	1,871,861.86
<b>Total</b>	<b>2,657,691.30</b>	<b>1,034,353.80</b>	<b>532,004.17</b>	<b>45,636.62</b>	<b>1,333,344.92</b>	<b>2,624,801.30</b>	<b>6,832,500.98</b>	<b>15,060,333.09</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,246	0	175	81	2,020	2,706	4,545	12,773
Floating vs. Fixed	50,591	34,570	4,022	971	16,215	60,990	99,976	267,334
Overnight Index Swap	646	0	504	4	248	11	17,700	19,113
<b>Total</b>	<b>54,483</b>	<b>34,570</b>	<b>4,701</b>	<b>1,056</b>	<b>18,483</b>	<b>63,707</b>	<b>122,221</b>	<b>299,220</b>

### *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	840,490.18	266,287.44	317,224.73	148,826.36	18,903.36	11,089.17	6,121.68	1,608,942.93
Floating vs. Fixed	4,822,883.80	2,044,960.14	2,884,284.56	1,402,186.29	173,372.09	105,790.52	146,050.91	11,579,528.30
Overnight Index Swap	1,567,780.47	144,710.08	135,758.45	21,843.61	639.41	906.22	223.62	1,871,861.86
<b>Total</b>	<b>7,231,154.45</b>	<b>2,455,957.66</b>	<b>3,337,267.74</b>	<b>1,572,856.25</b>	<b>192,914.86</b>	<b>117,785.91</b>	<b>152,396.22</b>	<b>15,060,333.09</b>

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	2,281	2,045	3,994	2,885	598	520	450	12,773
Floating vs. Fixed	58,001	40,672	95,157	55,358	7,218	4,930	5,999	267,334
Overnight Index Swap	6,993	3,808	7,898	342	27	34	11	19,113
<b>Total</b>	<b>67,275</b>	<b>46,525</b>	<b>107,049</b>	<b>58,585</b>	<b>7,843</b>	<b>5,484</b>	<b>6,460</b>	<b>299,220</b>

## Interest Rate Position

Positions as at:

28 December 2018

### Foreign Exchange Rate

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AED	3.6728	UAE Dirham
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AMD	482	Armenian Dram
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BZD	1.9982	Belize Dollar
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CRC	600	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

## Interest Rate Position

Positions as at:

28 December 2018

CVE	96.94 Cape Verde Escudo
CZK	22.802 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.5767 Danish Krone
DOP	50.16 Dominican Peso
DZD	118.291 Algerian Dinar
EGP	17.86 Egyptian Pound
ERN	15 Nakfa
ETB	28.0157 Ethiopian Birr
EUR	0.8807 Euro
FJD	2.1057 Fiji Dollar
FKP	0.7868 Falkland Islands Pound
GBP	0.7914 Pound Sterling
GEL	2.647 Lari
GHS	4.85 Cedi
GIP	0.7867 Gibraltar Pound
GMD	50.15 Dalasi
GNF	9070.26 Guinea Franc
GTQ	7.72 Quetzal
GYD	207.38 Guyana Dollar
HKD	7.8284 Hong Kong Dollar
HNL	24.2882 Lempira
HRK	6.5273 Croatian Kuna
HTG	77.1954 Gourde
HUF	282.55 Forint
IDR	14570 Rupiah
ILS	3.7748 New Israeli Sheqel
INR	70.06 Indian Rupee
IQD	1186.43 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	117.17 Iceland Krona
JMD	127.37 Jamaican Dollar
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KGS	69.7 Som
KHR	4005 Riel
KMF	431.09 Comoro Franc
KPW	130 North Korean Won



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28 December 2018

KRW	1123.66	Won
KWD	0.3036	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	375.57	Tenge
LAK	8535	Kip
LBP	1505.7	Lebanese Pound
LKR	181.4	Sri Lanka Rupee
LRD	156.57	Liberian Dollar
LSL	14.5408	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3883	Libyan Dinar
MAD	9.5678	Moroccan Dirham
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MXN	19.9	Mexican Peso
MXV	3.2009	Mexican Unidad de Inversion (UDI)
MYR	4.175	Malaysian Ringgit
MZN	61.35	Metical
NAD	14.546	Namibia Dollar
NGN	305.92	Naira
NIO	32.3	Cordoba Oro
NOK	8.7649	Norwegian Krone
NPR	112.11	Nepalese Rupee
NZD	1.4854	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.3681	Nuevo Sol
PGK	3.2733	Kina
PHP	52.9	Philippine Peso
PKR	138.7	Pakistan Rupee

## Interest Rate Position

Positions as at:

28 December 2018

PLN	3.771 Zloty
PYG	5922 Guarani
QAR	3.64 Qatari Rial
RON	4.0875 Leu
RSD	103.88 Serbian Dinar
RUB	68.6547 Russian Ruble
RWF	891.9135 Rwanda Franc
SAR	3.7514 Saudi Riyal
SBD	7.734 Solomon Islands Dollar
SCR	13.6 Seychelles Rupee
SDG	47.4952 Sudanese Pound
SEK	9.1014 Swedish Krona
SGD	1.3717 Singapore Dollar
SHP	0.7901 Saint Helena Pound
SLL	8640 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	152.7115 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
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TJS	9.4155 Somoni
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TOP	2.1636 Pa'anga
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TTD	6.7261 Trinidad and Tobago Dollar
TWD	30.774 New Taiwan Dollar
TZS	2295 Tanzanian Shilling
UAH	27.2445 Hryvnia
UGX	3705 Uganda Shilling
USD	1 US Dollar
UYU	32.26 Peso Uruguayo
UZS	8334.5 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23260 Dong
VUV	111.82 Vatu

## Interest Rate Position

Positions as at:

28 December 2018

WST	2.5316 Tala
XAF	603.68 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	571.7 CFA Franc BCEAO
XPF	104.63 CFP Franc
YER	249.95 Yemeni Rial
ZAR	14.5459 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 24 December 2018 to

28 December 2018

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	40,739.43	85,591.16	126,330.59
Total	40,739.43	85,591.16	126,330.59

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	6,054	18,586	24,640
Total	6,054	18,586	24,640

### *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	13,779.29	3,201.40	24,141.40	29,411.26	1,130.85	3,966.59	46,188.50	4,511.29	126,330.59
Total	13,779.29	3,201.40	24,141.40	29,411.26	1,130.85	3,966.59	46,188.50	4,511.29	126,330.59

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	838	854	12,020	4,689	239	1,274	4,377	350	24,640
Total	838	854	12,020	4,689	239	1,274	4,377	350	24,640

### *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	117,249.31	4,845.55	1,731.37	1,188.63	1,287.89	27.85	0.00	126,330.59
Total	117,249.31	4,845.55	1,731.37	1,188.63	1,287.89	27.85	0.00	126,330.59

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	24,062	309	111	70	67	22	0	24,640
Total	24,062	309	111	70	67	22	0	24,640

## Interest Rate Turnover

Turnover for the period:

24 December 2018 to

28 December 2018

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	3,136.26	1,308,571.34	1,311,707.60
Floating vs. Fixed	122,029.68	716,531.99	838,561.67
Overnight Index Swap	35,189.22	55,513.50	90,702.72
<b>Total</b>	<b>160,355.17</b>	<b>2,080,616.83</b>	<b>2,240,972.00</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	45	1,668	1,713
Floating vs. Fixed	2,207	2,225	4,432
Overnight Index Swap	244	93	337
<b>Total</b>	<b>2,496</b>	<b>3,986</b>	<b>6,482</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	45,575.79	0.00	10,590.65	273.04	9,752.76	2,253.71	1,243,261.65	1,311,707.60
Floating vs. Fixed	99,149.61	15,147.30	5,138.94	198.00	14,940.58	36,886.15	667,101.09	838,561.67
Overnight Index Swap	37,092.00	0.00	5,260.91	0.00	1,993.71	191.61	46,164.49	90,702.72
<b>Total</b>	<b>181,817.40</b>	<b>15,147.30</b>	<b>20,990.49</b>	<b>471.04</b>	<b>26,687.06</b>	<b>39,331.47</b>	<b>1,956,527.24</b>	<b>2,240,972.00</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	491	0	86	34	141	74	888	1,713
Floating vs. Fixed	870	538	50	19	231	624	2,101	4,432
Overnight Index Swap	24	0	4	0	3	6	300	337
<b>Total</b>	<b>1,385</b>	<b>538</b>	<b>140</b>	<b>53</b>	<b>375</b>	<b>704</b>	<b>3,288</b>	<b>6,482</b>

### *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	1,095,119.24	158,436.45	50,808.55	5,114.36	1,600.61	343.82	284.59	1,311,707.60
Floating vs. Fixed	577,013.89	123,450.40	94,582.19	27,835.46	12,455.60	664.70	2,559.43	838,561.67
Overnight Index Swap	74,269.02	12,030.40	3,869.53	533.63	0.01	0.14	0.00	90,702.72
<b>Total</b>	<b>1,746,402.15</b>	<b>293,917.25</b>	<b>149,260.26</b>	<b>33,483.45</b>	<b>14,056.22</b>	<b>1,008.65</b>	<b>2,844.02</b>	<b>2,240,972.00</b>

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	180	200	364	358	188	121	302	1,713
Floating vs. Fixed	614	621	1,495	845	404	98	356	4,432
Overnight Index Swap	151	65	93	25	2	2	0	337
<b>Total</b>	<b>944</b>	<b>886</b>	<b>1,952</b>	<b>1,228</b>	<b>594</b>	<b>221</b>	<b>658</b>	<b>6,482</b>