

## Foreign Exchange Position

Positions as at: 04 January 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	372,129.08	906,193.38	1,278,322.46
<b>Total</b>	<b>372,129.08</b>	<b>906,193.38</b>	<b>1,278,322.46</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	43,270	106,867	150,136
<b>Total</b>	<b>43,270</b>	<b>106,867</b>	<b>150,136</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	178,633.08	58,419.36	207,247.96	383,883.05	13,514.06	37,288.70	349,051.18	50,285.07	1,278,322.46
<b>Total</b>	<b>178,633.08</b>	<b>58,419.36</b>	<b>207,247.96</b>	<b>383,883.05</b>	<b>13,514.06</b>	<b>37,288.70</b>	<b>349,051.18</b>	<b>50,285.07</b>	<b>1,278,322.46</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,765	10,453	44,447	36,313	2,763	7,437	32,770	5,189	150,136
<b>Total</b>	<b>10,765</b>	<b>10,453</b>	<b>44,447</b>	<b>36,313</b>	<b>2,763</b>	<b>7,437</b>	<b>32,770</b>	<b>5,189</b>	<b>150,136</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	970,268.09	160,368.58	81,887.97	44,482.10	14,545.30	6,309.74	460.68	1,278,322.46
<b>Total</b>	<b>970,268.09</b>	<b>160,368.58</b>	<b>81,887.97</b>	<b>44,482.10</b>	<b>14,545.30</b>	<b>6,309.74</b>	<b>460.68</b>	<b>1,278,322.46</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	130,902	8,854	4,904	3,117	1,509	813	38	150,136
<b>Total</b>	<b>130,902</b>	<b>8,854</b>	<b>4,904</b>	<b>3,117</b>	<b>1,509</b>	<b>813</b>	<b>38</b>	<b>150,136</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75.15	Afghani
ALL	107	Lek
AMD	482.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	307.365	Kwanza
ARS	37.696	Argentine Peso
AUD	1.4314	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7217	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.45	Taka
BGN	1.7239	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

04 January 2019

BHD	0.3767	Bahraini Dinar
BIF	1788.4	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3663	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.7897	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.1725	Ngultrum
BWP	10.6724	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3577	Canadian Dollar
CDF	1622	Congolese Franc
CHF	0.99	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	696.41	Chilean Peso
CNY	6.8597	Yuan Renminbi
COP	3237.5	Colombian Peso
COU	0.0802	Unidad de Valor Real
CRC	604	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.06	Cape Verde Escudo
CZK	22.713	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5817	Danish Krone
DOP	50.2	Dominican Peso
DZD	118.327	Algerian Dinar
EGP	17.88	Egyptian Pound
ERN	15	Nakfa
ETB	28.167	Ethiopian Birr
EUR	0.8814	Euro
FJD	2.1164	Fiji Dollar
FKP	0.784	Falkland Islands Pound
GBP	0.7929	Pound Sterling
GEL	2.65	Lari
GHS	4.8008	Cedi
GIP	0.784	Gibraltar Pound
GMD	50.1	Dalasi
GNF	9086	Guinea Franc
GTQ	7.725	Quetzal
GYD	206.36	Guyana Dollar
HKD	7.8331	Hong Kong Dollar
HNL	24.29	Lempira

## Foreign Exchange Position

Positions as at:

04 January 2019

HRK	6.5396	Croatian Kuna
HTG	77.4837	Gourde
HUF	283.85	Forint
IDR	14445	Rupiah
ILS	3.7525	New Israeli Sheqel
INR	69.98	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	117.62	Iceland Krona
JMD	125.5	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	108.87	Yen
KES	102.1	Kenyan Shilling
KGS	69.7	Som
KHR	3990	Riel
KMF	431.63	Comoro Franc
KPW	130	North Korean Won
KRW	1119.12	Won
KWD	0.3032	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	384.07	Tenge
LAK	8541	Kip
LBP	1505.7	Lebanese Pound
LKR	182.8	Sri Lanka Rupee
LRD	156.73	Liberian Dollar
LSL	14.4578	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3874	Libyan Dinar
MAD	9.608	Moroccan Dirham
MDL	17.0825	Moldovan Leu
MGA	3475	Malagasy Ariary
MKD	53.61	Denar
MMK	1540	Kyat
MNT	2625	Tugrik
MOP	8.062	Pataca
MRO	356	Ouguiya
MUR	34.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.77	Kwacha
MXN	19.5625	Mexican Peso
MXV	3.1355	Mexican Unidad de Inversion (UDI)
MYR	4.135	Malaysian Ringgit
MZN	61.45	Metical

## Foreign Exchange Position

Positions as at:

04 January 2019

NAD	14.454	Namibia Dollar
NGN	307	Naira
NIO	32.42	Cordoba Oro
NOK	8.7144	Norwegian Krone
NPR	112.27	Nepalese Rupee
NZD	1.5022	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3641	Nuevo Sol
PGK	3.2841	Kina
PHP	52.4	Philippine Peso
PKR	138.7	Pakistan Rupee
PLN	3.7823	Zloty
PYG	5938	Guarani
QAR	3.6405	Qatari Rial
RON	4.1034	Leu
RSD	102.37	Serbian Dinar
RUB	69.001	Russian Ruble
RWF	892.2429	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.55	Seychelles Rupee
SDG	47.4952	Sudanese Pound
SEK	9.0159	Swedish Krona
SGD	1.3663	Singapore Dollar
SHP	0.7923	Saint Helena Pound
SLL	8610	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	153.098	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.4433	Lilangeni
THB	32.26	Baht
TJS	9.4278	Somoni
TMT	3.49	New Manat
TND	3.0174	Tunisian Dinar
TOP	2.1725	Pa'anga
TRY	5.3916	Turkish Lira
TTD	6.7305	Trinidad and Tobago Dollar
TWD	30.76	New Taiwan Dollar
TZS	2295	Tanzanian Shilling
UAH	27.7	Hryvnia

## Foreign Exchange Position

Positions as at:

04 January 2019

UGX	3699.3	Uganda Shilling
USD	1	US Dollar
UYU	32.4	Peso Uruguayo
UZS	8331.22	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23205	Dong
VUV	111.58	Vatu
WST	2.5349	Tala
XAF	609	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	569.22	CFA Franc BCEAO
XPF	104.77	CFP Franc
YER	249.95	Yemeni Rial
ZAR	14,4569	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

04 January 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	672,397.40	786,496.32	1,458,893.72
Floating vs. Fixed	7,322,761.64	4,313,503.97	11,636,265.61
Overnight Index Swap	1,060,976.52	831,466.19	1,892,442.71
<b>Total</b>	<b>9,056,135.56</b>	<b>5,931,466.48</b>	<b>14,987,602.04</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,918	3,752	12,670
Floating vs. Fixed	151,940	118,810	270,749
Overnight Index Swap	10,917	8,394	19,311
<b>Total</b>	<b>171,775</b>	<b>130,956</b>	<b>302,730</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	294,707.26	0.00	25,372.13	5,520.12	180,705.61	99,645.36	852,943.23	1,458,893.72
Floating vs. Fixed	2,028,657.91	1,063,326.28	261,278.41	39,765.64	1,105,032.56	2,584,069.55	4,554,135.26	11,636,265.61
Overnight Index Swap	314,240.85	0.00	246,741.55	278.72	75,250.43	268.09	1,255,663.06	1,892,442.71
<b>Total</b>	<b>2,637,606.02</b>	<b>1,063,326.28</b>	<b>533,392.09</b>	<b>45,564.48</b>	<b>1,360,988.61</b>	<b>2,683,983.01</b>	<b>6,662,741.55</b>	<b>14,987,602.04</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,247	0	175	79	2,025	2,583	4,561	12,670
Floating vs. Fixed	51,053	35,362	4,071	973	16,214	61,990	101,087	270,749
Overnight Index Swap	638	0	502	4	247	11	17,909	19,311
<b>Total</b>	<b>54,938</b>	<b>35,362</b>	<b>4,748</b>	<b>1,056</b>	<b>18,486</b>	<b>64,584</b>	<b>123,557</b>	<b>302,730</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	708,717.24	249,712.88	314,785.62	149,393.19	18,958.70	11,160.73	6,165.37	1,458,893.72
Floating vs. Fixed	4,804,538.06	2,063,229.71	2,914,942.23	1,423,098.85	175,521.38	106,182.60	148,752.78	11,636,265.61
Overnight Index Swap	1,588,870.77	142,341.92	137,159.59	22,256.16	668.30	920.27	225.69	1,892,442.71
<b>Total</b>	<b>7,102,126.07</b>	<b>2,455,284.51</b>	<b>3,366,887.44</b>	<b>1,594,748.20</b>	<b>195,148.38</b>	<b>118,263.60</b>	<b>155,143.83</b>	<b>14,987,602.04</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	2,215	2,021	3,990	2,882	595	518	449	12,670
Floating vs. Fixed	58,868	41,104	96,079	56,356	7,353	4,949	6,041	270,749
Overnight Index Swap	7,082	3,828	7,948	379	29	34	11	19,311
<b>Total</b>	<b>68,165</b>	<b>46,953</b>	<b>108,017</b>	<b>59,617</b>	<b>7,977</b>	<b>5,501</b>	<b>6,501</b>	<b>302,730</b>

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OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3641	Nuevo Sol
PGK	3.2841	Kina
PHP	52.4	Philippine Peso
PKR	138.7	Pakistan Rupee

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PLN	3.7823 Zloty
PYG	5938 Guarani
QAR	3.6405 Qatari Rial
RON	4.1034 Leu
RSD	102.37 Serbian Dinar
RUB	69.001 Russian Ruble
RWF	892.2429 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.55 Seychelles Rupee
SDG	47.4952 Sudanese Pound
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SGD	1.3663 Singapore Dollar
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SSP	153.098 South Sudanese Pound
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SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
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TND	3.0174 Tunisian Dinar
TOP	2.1725 Pa'anga
TRY	5.3916 Turkish Lira
TTD	6.7305 Trinidad and Tobago Dollar
TWD	30.76 New Taiwan Dollar
TZS	2295 Tanzanian Shilling
UAH	27.7 Hryvnia
UGX	3699.3 Uganda Shilling
USD	1 US Dollar
UYU	32.4 Peso Uruguayo
UZS	8331.22 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23205 Dong
VUV	111.58 Vatu

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04 January 2019

WST	2.5349 Tala
XAF	609 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	569.22 CFA Franc BCEAO
XPF	104.77 CFP Franc
YER	249.95 Yemeni Rial
ZAR	14.4569 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

31 December 2018 to

04 January 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	63,966.85	127,390.59	191,357.44
Total	63,966.85	127,390.59	191,357.44

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	9,988	18,852	28,840
Total	9,988	18,852	28,840

### *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	20,759.72	10,380.57	25,217.71	48,583.88	3,738.53	7,786.38	64,219.12	10,671.54	191,357.44
Total	20,759.72	10,380.57	25,217.71	48,583.88	3,738.53	7,786.38	64,219.12	10,671.54	191,357.44

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,285	2,069	7,079	7,323	634	1,708	8,207	537	28,840
Total	1,285	2,069	7,079	7,323	634	1,708	8,207	537	28,840

### *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	173,582.37	9,849.68	2,471.95	2,316.47	3,070.49	66.49	0.00	191,357.44
Total	173,582.37	9,849.68	2,471.95	2,316.47	3,070.49	66.49	0.00	191,357.44

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	27,994	424	120	123	174	6	0	28,840
Total	27,994	424	120	123	174	6	0	28,840

## Interest Rate Turnover

Turnover for the period:

31 December 2018 to

04 January 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,242.20	1,137,235.56	1,144,477.76
Floating vs. Fixed	320,955.75	609,227.55	930,183.30
Overnight Index Swap	144,589.86	56,117.21	200,707.07
<b>Total</b>	<b>472,787.81</b>	<b>1,802,580.32</b>	<b>2,275,368.14</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	74	1,690	1,764
Floating vs. Fixed	5,880	3,813	9,692
Overnight Index Swap	593	163	756
<b>Total</b>	<b>6,546</b>	<b>5,666</b>	<b>12,211</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	44,985.93	0.00	10,686.02	261.51	8,527.64	2,764.36	1,077,252.30	1,144,477.76
Floating vs. Fixed	114,167.26	56,404.61	6,804.06	170.46	6,758.02	148,377.45	597,501.45	930,183.30
Overnight Index Swap	6,573.80	0.00	0.00	0.00	0.00	0.00	194,133.27	200,707.07
<b>Total</b>	<b>165,726.99</b>	<b>56,404.61</b>	<b>17,490.09</b>	<b>431.97</b>	<b>15,285.66</b>	<b>151,141.80</b>	<b>1,868,887.02</b>	<b>2,275,368.14</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	515	0	86	32	108	77	946	1,764
Floating vs. Fixed	1,469	1,547	101	23	141	2,396	4,016	9,692
Overnight Index Swap	15	0	0	0	0	0	741	756
<b>Total</b>	<b>1,999</b>	<b>1,547</b>	<b>187</b>	<b>55</b>	<b>249</b>	<b>2,472</b>	<b>5,703</b>	<b>12,211</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	938,738.02	146,056.80	50,698.21	6,460.68	1,740.23	331.85	451.97	1,144,477.76
Floating vs. Fixed	561,172.77	164,684.52	128,221.32	55,002.16	13,940.13	695.72	6,466.69	930,183.30
Overnight Index Swap	184,620.75	7,414.99	6,518.50	2,132.46	20.24	0.14	0.00	200,707.07
<b>Total</b>	<b>1,684,531.54</b>	<b>318,156.31</b>	<b>185,438.02</b>	<b>63,595.30</b>	<b>15,700.59</b>	<b>1,027.71</b>	<b>6,918.66</b>	<b>2,275,368.14</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	186	190	392	376	194	118	309	1,764
Floating vs. Fixed	2,089	1,305	2,383	2,690	619	106	502	9,692
Overnight Index Swap	353	75	167	152	6	4	0	756
<b>Total</b>	<b>2,627</b>	<b>1,569</b>	<b>2,941</b>	<b>3,217</b>	<b>818</b>	<b>228</b>	<b>811</b>	<b>12,211</b>