

## Foreign Exchange Position

Positions as at: 11 January 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	388,019.55	919,229.87	1,307,249.42
<b>Total</b>	<b>388,019.55</b>	<b>919,229.87</b>	<b>1,307,249.42</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,825	113,900	159,725
<b>Total</b>	<b>45,825</b>	<b>113,900</b>	<b>159,725</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	181,765.40	59,333.52	229,307.78	386,864.59	14,039.32	38,602.38	349,420.07	47,916.35	1,307,249.42
<b>Total</b>	<b>181,765.40</b>	<b>59,333.52</b>	<b>229,307.78</b>	<b>386,864.59</b>	<b>14,039.32</b>	<b>38,602.38</b>	<b>349,420.07</b>	<b>47,916.35</b>	<b>1,307,249.42</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,162	11,416	50,748	36,847	2,785	7,808	33,865	5,094	159,725
<b>Total</b>	<b>11,162</b>	<b>11,416</b>	<b>50,748</b>	<b>36,847</b>	<b>2,785</b>	<b>7,808</b>	<b>33,865</b>	<b>5,094</b>	<b>159,725</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	994,517.51	163,846.71	81,008.20	46,244.06	14,809.76	6,362.51	460.68	1,307,249.42
<b>Total</b>	<b>994,517.51</b>	<b>163,846.71</b>	<b>81,008.20</b>	<b>46,244.06</b>	<b>14,809.76</b>	<b>6,362.51</b>	<b>460.68</b>	<b>1,307,249.42</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	140,281	9,139	4,868	3,143	1,439	817	38	159,725
<b>Total</b>	<b>140,281</b>	<b>9,139</b>	<b>4,868</b>	<b>3,143</b>	<b>1,439</b>	<b>817</b>	<b>38</b>	<b>159,725</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75.3	Afghani
ALL	107.39	Lek
AMD	482.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	308.495	Kwanza
ARS	37.318	Argentine Peso
AUD	1.3943	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6912	Convertible Mark
BBD	1.9701	Barbados Dollar
BDT	83.18	Taka
BGN	1.6941	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

11 January 2019

BHD	0.3768	Bahraini Dinar
BIF	1790.02	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3531	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.6806	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.46	Ngultrum
BWP	10.4712	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3207	Canadian Dollar
CDF	1629	Congolese Franc
CHF	0.9743	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	675.68	Chilean Peso
CNY	6.8117	Yuan Renminbi
COP	3133.75	Colombian Peso
COU	0.0834	Unidad de Valor Real
CRC	605	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.35	Cape Verde Escudo
CZK	22.205	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4681	Danish Krone
DOP	50.2	Dominican Peso
DZD	117.504	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa
ETB	27.962	Ethiopian Birr
EUR	0.8663	Euro
FJD	2.0842	Fiji Dollar
FKP	0.7818	Falkland Islands Pound
GBP	0.7818	Pound Sterling
GEL	2.65	Lari
GHS	4.7968	Cedi
GIP	0.7849	Gibraltar Pound
GMD	50.1	Dalasi
GNF	9100	Guinea Franc
GTQ	7.715	Quetzal
GYD	205.79	Guyana Dollar
HKD	7.8373	Hong Kong Dollar
HNL	24.2894	Lempira

## Foreign Exchange Position

Positions as at:

11 January 2019

HRK	6,4324	Croatian Kuna
HTG	77,7682	Gourde
HUF	278.32	Forint
IDR	14120	Rupiah
ILS	3,6661	New Israeli Sheqel
INR	70.55	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	118.64	Iceland Krona
JMD	127.29	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	108.16	Yen
KES	101.65	Kenyan Shilling
KGS	69.7	Som
KHR	3986.01	Riel
KMF	431.08	Comoro Franc
KPW	130	North Korean Won
KRW	1117.18	Won
KWD	0.3027	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	375.57	Tenge
LAK	8547	Kip
LBP	1505.7	Lebanese Pound
LKR	182.3	Sri Lanka Rupee
LRD	157.67	Liberian Dollar
LSL	13,8538	Loti
LTL	2,8536	Lithuanian Litas
LVL	0,5078	Latvian Lats
LYD	1,3832	Libyan Dinar
MAD	9,4443	Moroccan Dirham
MDL	17,209	Moldovan Leu
MGA	3528	Malagasy Ariary
MKD	53.33	Denar
MMK	1534	Kyat
MNT	2630	Tugrik
MOP	8,049	Pataca
MRO	356	Ouguiya
MUR	34.13	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.75	Kwacha
MXN	19,224	Mexican Peso
MXV	3,0756	Mexican Unidad de Inversion (UDI)
MYR	4,113	Malaysian Ringgit
MZN	61.5	Metical

## Foreign Exchange Position

Positions as at:

11 January 2019

NAD	13.853	Namibia Dollar
NGN	306.88	Naira
NIO	32.47	Cordoba Oro
NOK	8.4685	Norwegian Krone
NPR	112.74	Nepalese Rupee
NZD	1.4725	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.3345	Nuevo Sol
PGK	3.2733	Kina
PHP	52.2	Philippine Peso
PKR	138.75	Pakistan Rupee
PLN	3.7261	Zloty
PYG	5942	Guarani
QAR	3.64	Qatari Rial
RON	4.0464	Leu
RSD	102.41	Serbian Dinar
RUB	66.604	Russian Ruble
RWF	893.0157	Rwanda Franc
SAR	3.7511	Saudi Riyal
SBD	7.758	Solomon Islands Dollar
SCR	13.55	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	8.8664	Swedish Krona
SGD	1.3533	Singapore Dollar
SHP	0.7818	Saint Helena Pound
SLL	8635	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	153.2905	South Sudanese Pound
STD	21005	Dobra
SVC	8.749	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.8399	Lilangeni
THB	31.94	Baht
TJS	9.4295	Somoni
TMT	3.49	New Manat
TND	2.9875	Tunisian Dinar
TOP	2.1603	Pa'anga
TRY	5.4728	Turkish Lira
TTD	6.7135	Trinidad and Tobago Dollar
TWD	30.783	New Taiwan Dollar
TZS	2323	Tanzanian Shilling
UAH	28.1405	Hryvnia

## Foreign Exchange Position

Positions as at:

11 January 2019

UGX	3722.52	Uganda Shilling
USD	1	US Dollar
UYU	32.51	Peso Uruguayo
UZS	8323.72	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23198	Dong
VUV	112.76	Vatu
WST	2.5132	Tala
XAF	601	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	568.7	CFA Franc BCEAO
XPF	103.6	CFP Franc
YER	249.95	Yemeni Rial
ZAR	13,8434	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

11 January 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	696,705.71	364,126.86	1,060,832.57
Floating vs. Fixed	7,481,335.88	4,302,548.45	11,783,884.33
Overnight Index Swap	1,343,320.69	888,505.34	2,231,826.03
<b>Total</b>	<b>9,521,362.27</b>	<b>5,555,180.65</b>	<b>15,076,542.92</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,997	3,749	12,746
Floating vs. Fixed	152,016	119,763	271,779
Overnight Index Swap	11,273	8,479	19,752
<b>Total</b>	<b>172,286</b>	<b>131,991</b>	<b>304,277</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	295,634.39	0.00	26,870.71	5,573.12	183,573.31	98,492.39	450,688.65	1,060,832.57
Floating vs. Fixed	2,124,453.75	1,124,907.34	270,842.20	42,049.56	1,128,436.13	2,349,955.69	4,743,239.67	11,783,884.33
Overnight Index Swap	315,948.45	0.00	256,977.86	281.78	76,171.50	267.92	1,582,178.52	2,231,826.03
<b>Total</b>	<b>2,736,036.59</b>	<b>1,124,907.34</b>	<b>554,690.76</b>	<b>47,904.45</b>	<b>1,388,180.95</b>	<b>2,448,716.01</b>	<b>6,776,106.83</b>	<b>15,076,542.92</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,262	0	173	75	2,031	2,565	4,640	12,746
Floating vs. Fixed	52,311	36,457	4,104	999	16,489	56,992	104,428	271,779
Overnight Index Swap	650	0	509	4	250	11	18,328	19,752
<b>Total</b>	<b>56,223</b>	<b>36,457</b>	<b>4,786</b>	<b>1,078</b>	<b>18,770</b>	<b>59,568</b>	<b>127,396</b>	<b>304,277</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	340,834.28	220,207.15	310,550.57	151,797.64	19,280.10	11,428.38	6,734.45	1,060,832.57
Floating vs. Fixed	4,842,825.18	2,101,212.39	2,945,344.74	1,456,375.08	178,280.17	109,016.80	150,829.96	11,783,884.33
Overnight Index Swap	1,922,277.68	145,921.19	139,438.81	22,372.80	661.93	926.02	227.60	2,231,826.03
<b>Total</b>	<b>7,105,937.14</b>	<b>2,467,340.73</b>	<b>3,395,334.13</b>	<b>1,630,545.52</b>	<b>198,222.20</b>	<b>121,371.20</b>	<b>157,792.01</b>	<b>15,076,542.92</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	2,216	2,042	3,977	2,921	604	518	468	12,746
Floating vs. Fixed	58,917	40,793	96,208	57,208	7,490	5,025	6,139	271,779
Overnight Index Swap	7,330	3,891	8,043	415	28	34	11	19,752
<b>Total</b>	<b>68,463</b>	<b>46,726</b>	<b>108,228</b>	<b>60,544</b>	<b>8,122</b>	<b>5,577</b>	<b>6,618</b>	<b>304,277</b>

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DOP	50.2	Dominican Peso
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KMF	431.08	Comoro Franc
KPW	130	North Korean Won

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KWD	0.3027	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
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LAK	8547	Kip
LBP	1505.7	Lebanese Pound
LKR	182.3	Sri Lanka Rupee
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LVL	0.5078	Latvian Lats
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MOP	8.049	Pataca
MRO	356	Ouguiya
MUR	34.13	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.75	Kwacha
MXN	19.224	Mexican Peso
MXV	3.0756	Mexican Unidad de Inversion (UDI)
MYR	4.113	Malaysian Ringgit
MZN	61.5	Metical
NAD	13.853	Namibia Dollar
NGN	306.88	Naira
NIO	32.47	Cordoba Oro
NOK	8.4685	Norwegian Krone
NPR	112.74	Nepalese Rupee
NZD	1.4725	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.3345	Nuevo Sol
PGK	3.2733	Kina
PHP	52.2	Philippine Peso
PKR	138.75	Pakistan Rupee

## Interest Rate Position

Positions as at:

11 January 2019

PLN	3.7261 Zloty
PYG	5942 Guarani
QAR	3.64 Qatari Rial
RON	4.0464 Leu
RSD	102.41 Serbian Dinar
RUB	66.604 Russian Ruble
RWF	893.0157 Rwanda Franc
SAR	3.7511 Saudi Riyal
SBD	7.758 Solomon Islands Dollar
SCR	13.55 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	8.8664 Swedish Krona
SGD	1.3533 Singapore Dollar
SHP	0.7818 Saint Helena Pound
SLL	8635 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	153.2905 South Sudanese Pound
STD	21005 Dobra
SVC	8.749 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.8399 Lilangeni
THB	31.94 Baht
TJS	9.4295 Somoni
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TND	2.9875 Tunisian Dinar
TOP	2.1603 Pa'anga
TRY	5.4728 Turkish Lira
TTD	6.7135 Trinidad and Tobago Dollar
TWD	30.783 New Taiwan Dollar
TZS	2323 Tanzanian Shilling
UAH	28.1405 Hryvnia
UGX	3722.52 Uganda Shilling
USD	1 US Dollar
UYU	32.51 Peso Uruguayo
UZS	8323.72 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23198 Dong
VUV	112.76 Vatu

## Interest Rate Position

Positions as at:

11 January 2019

WST	2.5132 Tala
XAF	601 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	568.7 CFA Franc BCEAO
XPF	103.6 CFP Franc
YER	249.95 Yemeni Rial
ZAR	13.8434 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

07 January 2019 to

11 January 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	126,169.82	231,367.16	357,536.98
Total	126,169.82	231,367.16	357,536.98

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,273	35,513	55,785
Total	20,273	35,513	55,785

### *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	41,656.77	16,770.13	73,063.83	94,889.82	3,363.43	12,625.96	100,165.71	15,001.33	357,536.98
Total	41,656.77	16,770.13	73,063.83	94,889.82	3,363.43	12,625.96	100,165.71	15,001.33	357,536.98

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,531	4,737	16,103	13,259	787	3,172	14,491	707	55,785
Total	2,531	4,737	16,103	13,259	787	3,172	14,491	707	55,785

### *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	307,868.61	30,543.70	9,882.31	2,815.36	6,320.39	81.42	25.19	357,536.98
Total	307,868.61	30,543.70	9,882.31	2,815.36	6,320.39	81.42	25.19	357,536.98

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	53,946	1,013	385	160	273	9	1	55,785
Total	53,946	1,013	385	160	273	9	1	55,785

## Interest Rate Turnover

Turnover for the period:

07 January 2019 to

11 January 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	35,584.89	674,578.86	710,163.74
Floating vs. Fixed	967,484.96	681,924.85	1,649,409.81
Overnight Index Swap	570,851.91	98,909.34	669,761.25
<b>Total</b>	<b>1,573,921.76</b>	<b>1,455,413.05</b>	<b>3,029,334.81</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	228	1,702	1,929
Floating vs. Fixed	14,306	5,309	19,615
Overnight Index Swap	1,056	243	1,299
<b>Total</b>	<b>15,589</b>	<b>7,254</b>	<b>22,843</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	40,613.11	0.00	11,981.89	256.85	12,895.02	692.15	643,724.72	710,163.74
Floating vs. Fixed	237,445.25	128,989.34	12,802.02	2,828.22	50,430.11	302,230.31	914,684.57	1,649,409.81
Overnight Index Swap	17,303.40	0.00	9,704.73	0.00	4,013.35	0.00	638,739.77	669,761.25
<b>Total</b>	<b>295,361.76</b>	<b>128,989.34</b>	<b>34,488.64</b>	<b>3,085.07</b>	<b>67,338.48</b>	<b>302,922.46</b>	<b>2,197,149.07</b>	<b>3,029,334.81</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	503	0	84	28	154	19	1,142	1,929
Floating vs. Fixed	2,838	2,788	131	76	655	4,315	8,812	19,615
Overnight Index Swap	57	0	8	0	10	0	1,225	1,299
<b>Total</b>	<b>3,398</b>	<b>2,788</b>	<b>223</b>	<b>104</b>	<b>818</b>	<b>4,333</b>	<b>11,179</b>	<b>22,843</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	548,057.00	99,620.22	49,114.37	8,448.94	3,137.41	394.26	1,391.55	710,163.74
Floating vs. Fixed	790,468.52	389,050.39	294,975.23	136,334.41	28,117.56	2,880.16	7,583.54	1,649,409.81
Overnight Index Swap	636,202.04	17,744.56	11,944.37	3,868.13	1.97	0.18	0.00	669,761.25
<b>Total</b>	<b>1,974,727.57</b>	<b>506,415.17</b>	<b>356,033.96</b>	<b>148,651.47</b>	<b>31,256.95</b>	<b>3,274.60</b>	<b>8,975.10</b>	<b>3,029,334.81</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	193	204	390	441	223	115	365	1,929
Floating vs. Fixed	3,588	2,896	5,775	5,437	1,117	209	594	19,615
Overnight Index Swap	563	181	311	237	4	4	0	1,299
<b>Total</b>	<b>4,344</b>	<b>3,280</b>	<b>6,475</b>	<b>6,114</b>	<b>1,344</b>	<b>328</b>	<b>959</b>	<b>22,843</b>