

## Foreign Exchange Position

Positions as at: 18 January 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	375,558.08	908,088.49	1,283,646.57
<b>Total</b>	<b>375,558.08</b>	<b>908,088.49</b>	<b>1,283,646.57</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,262	111,505	157,767
<b>Total</b>	<b>46,262</b>	<b>111,505</b>	<b>157,767</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	170,197.18	60,596.30	228,236.95	375,588.36	13,611.97	38,247.65	348,223.10	48,945.06	1,283,646.57
<b>Total</b>	<b>170,197.18</b>	<b>60,596.30</b>	<b>228,236.95</b>	<b>375,588.36</b>	<b>13,611.97</b>	<b>38,247.65</b>	<b>348,223.10</b>	<b>48,945.06</b>	<b>1,283,646.57</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,708	12,088	48,501	35,667	2,735	8,382	34,645	5,042	157,767
<b>Total</b>	<b>10,708</b>	<b>12,088</b>	<b>48,501</b>	<b>35,667</b>	<b>2,735</b>	<b>8,382</b>	<b>34,645</b>	<b>5,042</b>	<b>157,767</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	972,489.81	161,647.72	78,876.59	49,327.29	14,500.06	6,344.43	460.68	1,283,646.57
<b>Total</b>	<b>972,489.81</b>	<b>161,647.72</b>	<b>78,876.59</b>	<b>49,327.29</b>	<b>14,500.06</b>	<b>6,344.43</b>	<b>460.68</b>	<b>1,283,646.57</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	138,201	9,176	4,872	3,184	1,487	810	38	157,767
<b>Total</b>	<b>138,201</b>	<b>9,176</b>	<b>4,872</b>	<b>3,184</b>	<b>1,487</b>	<b>810</b>	<b>38</b>	<b>157,767</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75	Afghani
ALL	108.68	Lek
AMD	484.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	308.725	Kwanza
ARS	37.445	Argentine Peso
AUD	1.3947	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7141	Convertible Mark
BBD	1.9761	Barbados Dollar
BDT	83.42	Taka
BGN	1.7165	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

18 January 2019

BHD	0.3768	Bahraini Dinar
BIF	1791.54	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3549	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.7361	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.159	Ngultrum
BWP	10.4603	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3253	Canadian Dollar
CDF	1629	Congolese Franc
CHF	0.99	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	668.64	Chilean Peso
CNY	6.7532	Yuan Renminbi
COP	3115.6	Colombian Peso
COU	0.0835	Unidad de Valor Real
CRC	598	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.64	Cape Verde Escudo
CZK	22.407	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.552	Danish Krone
DOP	50.22	Dominican Peso
DZD	118.095	Algerian Dinar
EGP	17.89	Egyptian Pound
ERN	15	Nakfa
ETB	28.2517	Ethiopian Birr
EUR	0.877	Euro
FJD	2.0816	Fiji Dollar
FKP	0.7765	Falkland Islands Pound
GBP	0.7761	Pound Sterling
GEL	2.652	Lari
GHS	4.8702	Cedi
GIP	0.7785	Gibraltar Pound
GMD	50	Dalasi
GNF	9105	Guinea Franc
GTQ	7.72	Quetzal
GYD	206.93	Guyana Dollar
HKD	7.8427	Hong Kong Dollar
HNL	24.2878	Lempira

## Foreign Exchange Position

Positions as at:

18 January 2019

HRK	6.5175	Croatian Kuna
HTG	78.2615	Gourde
HUF	281.95	Forint
IDR	14115	Rupiah
ILS	3.685	New Israeli Sheqel
INR	70.97	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.34	Iceland Krona
JMD	128.98	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	109.08	Yen
KES	101.7	Kenyan Shilling
KGS	69.69	Som
KHR	3982.024	Riel
KMF	430.95	Comoro Franc
KPW	130	North Korean Won
KRW	1119.78	Won
KWD	0.3027	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	377.97	Tenge
LAK	8552	Kip
LBP	1503.99	Lebanese Pound
LKR	182.2	Sri Lanka Rupee
LRD	158.02	Liberian Dollar
LSL	13.6837	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3823	Libyan Dinar
MAD	9.5457	Moroccan Dirham
MDL	17.0529	Moldovan Leu
MGA	3620	Malagasy Ariary
MKD	53.73	Denar
MMK	1521	Kyat
MNT	2639	Tugrik
MOP	8.062	Pataca
MRO	356	Ouguiya
MUR	34.18	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.77	Kwacha
MXN	18.887	Mexican Peso
MXV	3.0475	Mexican Unidad de Inversion (UDI)
MYR	4.108	Malaysian Ringgit
MZN	61.95	Metical

## Foreign Exchange Position

Positions as at:

18 January 2019

NAD	13.69	Namibia Dollar
NGN	306.85	Naira
NIO	32.51	Cordoba Oro
NOK	8.5384	Norwegian Krone
NPR	113.98	Nepalese Rupee
NZD	1.4754	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.3273	Nuevo Sol
PGK	3.2733	Kina
PHP	52.165	Philippine Peso
PKR	138.77	Pakistan Rupee
PLN	3.7574	Zloty
PYG	6034	Guarani
QAR	3.64	Qatari Rial
RON	4.1127	Leu
RSD	103.66	Serbian Dinar
RUB	66.2718	Russian Ruble
RWF	893.7616	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.7101	Solomon Islands Dollar
SCR	13.55	Seychelles Rupee
SDG	47.4962	Sudanese Pound
SEK	8.9986	Swedish Krona
SGD	1.3549	Singapore Dollar
SHP	0.7764	Saint Helena Pound
SLL	8655	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	153.5065	South Sudanese Pound
STD	21005	Dobra
SVC	8.732	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.676	Lilangeni
THB	31.71	Baht
TJS	9.43	Somoni
TMT	3.49	New Manat
TND	3.0132	Tunisian Dinar
TOP	2.1584	Pa'anga
TRY	5.332	Turkish Lira
TTD	6.757	Trinidad and Tobago Dollar
TWD	30.797	New Taiwan Dollar
TZS	2300	Tanzanian Shilling
UAH	28.057	Hryvnia

## Foreign Exchange Position

Positions as at:

18 January 2019

UGX	3686.79	Uganda Shilling
USD	1	US Dollar
UYU	32.59	Peso Uruguayo
UZS	8334.81	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23198	Dong
VUV	112.48	Vatu
WST	2.5132	Tala
XAF	603.64	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	570.84	CFA Franc BCEAO
XPF	104.31	CFP Franc
YER	249.6	Yemeni Rial
ZAR	13.6829	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

18 January 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	697,203.74	358,557.06	1,055,760.80
Floating vs. Fixed	7,386,612.12	4,278,493.19	11,665,105.31
Overnight Index Swap	1,376,901.29	894,884.31	2,271,785.60
<b>Total</b>	<b>9,460,717.15</b>	<b>5,531,934.56</b>	<b>14,992,651.71</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,020	3,789	12,809
Floating vs. Fixed	151,853	119,979	271,832
Overnight Index Swap	11,581	8,551	20,132
<b>Total</b>	<b>172,454</b>	<b>132,319</b>	<b>304,773</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	288,687.61	0.00	26,596.81	5,736.10	181,226.51	98,432.97	455,080.81	1,055,760.80
Floating vs. Fixed	2,118,826.08	1,131,647.95	273,835.17	43,501.54	1,114,960.12	2,348,688.67	4,633,645.77	11,665,105.31
Overnight Index Swap	315,883.05	0.00	259,624.56	287.05	75,927.08	267.76	1,619,796.11	2,271,785.60
<b>Total</b>	<b>2,723,396.73</b>	<b>1,131,647.95</b>	<b>560,056.54</b>	<b>49,524.69</b>	<b>1,372,113.71</b>	<b>2,447,389.40</b>	<b>6,708,522.69</b>	<b>14,992,651.71</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,272	0	175	80	2,050	2,579	4,653	12,809
Floating vs. Fixed	53,021	37,105	4,132	1,016	16,437	56,156	103,966	271,832
Overnight Index Swap	653	0	519	4	250	11	18,695	20,132
<b>Total</b>	<b>56,946</b>	<b>37,105</b>	<b>4,826</b>	<b>1,100</b>	<b>18,737</b>	<b>58,746</b>	<b>127,314</b>	<b>304,773</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	334,637.75	222,048.71	309,259.75	152,382.01	19,293.60	11,419.72	6,719.26	1,055,760.80
Floating vs. Fixed	4,755,926.55	2,086,868.19	2,935,016.70	1,452,674.05	176,419.24	108,312.40	149,888.17	11,665,105.31
Overnight Index Swap	1,960,843.25	144,619.61	141,468.91	23,048.69	657.66	921.61	225.87	2,271,785.60
<b>Total</b>	<b>7,051,407.55</b>	<b>2,453,536.51</b>	<b>3,385,745.37</b>	<b>1,628,104.75</b>	<b>196,370.51</b>	<b>120,653.73</b>	<b>156,833.30</b>	<b>14,992,651.71</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	2,217	2,088	3,965	2,931	606	528	474	12,809
Floating vs. Fixed	58,607	40,832	96,207	57,535	7,560	5,010	6,082	271,832
Overnight Index Swap	7,436	3,946	8,235	438	30	36	11	20,132
<b>Total</b>	<b>68,260</b>	<b>46,866</b>	<b>108,407</b>	<b>60,904</b>	<b>8,196</b>	<b>5,574</b>	<b>6,567</b>	<b>304,773</b>

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18 January 2019

### Foreign Exchange Rate

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18 January 2019

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DJF	177.5 Djibouti Franc
DKK	6.552 Danish Krone
DOP	50.22 Dominican Peso
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EGP	17.89 Egyptian Pound
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KGS	69.69 Som
KHR	3982.024 Riel
KMF	430.95 Comoro Franc
KPW	130 North Korean Won



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Positions as at:

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KRW	1119.78	Won
KWD	0.3027	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
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LAK	8552	Kip
LBP	1503.99	Lebanese Pound
LKR	182.2	Sri Lanka Rupee
LRD	158.02	Liberian Dollar
LSL	13.6837	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
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MUR	34.18	Mauritius Rupee
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MXV	3.0475	Mexican Unidad de Inversion (UDI)
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MZN	61.95	Metical
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NGN	306.85	Naira
NIO	32.51	Cordoba Oro
NOK	8.5384	Norwegian Krone
NPR	113.98	Nepalese Rupee
NZD	1.4754	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.3273	Nuevo Sol
PGK	3.2733	Kina
PHP	52.165	Philippine Peso
PKR	138.77	Pakistan Rupee

## Interest Rate Position

Positions as at:

18 January 2019

PLN	3.7574 Zloty
PYG	6034 Guarani
QAR	3.64 Qatari Rial
RON	4.1127 Leu
RSD	103.66 Serbian Dinar
RUB	66.2718 Russian Ruble
RWF	893.7616 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	7.7101 Solomon Islands Dollar
SCR	13.55 Seychelles Rupee
SDG	47.4962 Sudanese Pound
SEK	8.9986 Swedish Krona
SGD	1.3549 Singapore Dollar
SHP	0.7764 Saint Helena Pound
SLL	8655 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	153.5065 South Sudanese Pound
STD	21005 Dobra
SVC	8.732 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.676 Lilangeni
THB	31.71 Baht
TJS	9.43 Somoni
TMT	3.49 New Manat
TND	3.0132 Tunisian Dinar
TOP	2.1584 Pa'anga
TRY	5.332 Turkish Lira
TTD	6.757 Trinidad and Tobago Dollar
TWD	30.797 New Taiwan Dollar
TZS	2300 Tanzanian Shilling
UAH	28.057 Hryvnia
UGX	3686.79 Uganda Shilling
USD	1 US Dollar
UYU	32.59 Peso Uruguayo
UZS	8334.81 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23198 Dong
VUV	112.48 Vatu

## Interest Rate Position

Positions as at:

18 January 2019

WST	2.5132 Tala
XAF	603.64 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	570.84 CFA Franc BCEAO
XPF	104.31 CFP Franc
YER	249.6 Yemeni Rial
ZAR	13.6829 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

14 January 2019 to

18 January 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	91,780.50	178,584.41	270,364.90
Total	91,780.50	178,584.41	270,364.90

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,903	25,669	40,572
Total	14,903	25,669	40,572

### *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	26,669.98	12,748.03	50,759.94	61,538.80	3,279.74	13,031.21	90,949.33	11,387.87	270,364.90
Total	26,669.98	12,748.03	50,759.94	61,538.80	3,279.74	13,031.21	90,949.33	11,387.87	270,364.90

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,763	3,476	10,687	8,679	696	3,231	11,436	606	40,572
Total	1,763	3,476	10,687	8,679	696	3,231	11,436	606	40,572

### *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	233,037.98	18,413.49	9,253.49	3,287.63	6,238.49	133.82	0.00	270,364.90
Total	233,037.98	18,413.49	9,253.49	3,287.63	6,238.49	133.82	0.00	270,364.90

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	38,635	937	426	188	380	7	0	40,572
Total	38,635	937	426	188	380	7	0	40,572

## Interest Rate Turnover

Turnover for the period:

14 January 2019 to

18 January 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,795.84	238,852.76	252,648.60
Floating vs. Fixed	561,400.58	421,158.32	982,558.90
Overnight Index Swap	173,585.31	37,306.77	210,892.08
<b>Total</b>	<b>748,781.73</b>	<b>697,317.85</b>	<b>1,446,099.59</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	136	1,645	1,781
Floating vs. Fixed	9,565	5,231	14,796
Overnight Index Swap	1,065	307	1,372
<b>Total</b>	<b>10,765</b>	<b>7,183</b>	<b>17,948</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	32,907.95	0.00	11,845.43	255.45	12,076.76	1,851.64	193,711.37	252,648.60
Floating vs. Fixed	118,153.05	97,091.40	15,078.16	1,224.92	33,753.11	252,706.35	464,551.91	982,558.90
Overnight Index Swap	18,440.90	0.00	7,672.95	0.00	785.87	0.00	183,992.36	210,892.08
<b>Total</b>	<b>169,501.90</b>	<b>97,091.40</b>	<b>34,596.53</b>	<b>1,480.37</b>	<b>46,615.74</b>	<b>254,557.99</b>	<b>842,255.64</b>	<b>1,446,099.59</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	455	0	86	32	142	58	1,008	1,781
Floating vs. Fixed	2,073	2,850	172	50	276	3,391	5,985	14,796
Overnight Index Swap	43	0	12	0	1	0	1,316	1,372
<b>Total</b>	<b>2,571</b>	<b>2,850</b>	<b>270</b>	<b>82</b>	<b>419</b>	<b>3,449</b>	<b>8,309</b>	<b>17,948</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	157,654.30	49,637.20	35,988.06	6,605.02	1,672.55	362.31	729.16	252,648.60
Floating vs. Fixed	500,862.62	201,383.22	167,318.55	87,333.36	20,021.57	1,952.62	3,686.96	982,558.90
Overnight Index Swap	178,125.98	18,466.44	10,641.21	3,650.05	8.22	0.18	0.00	210,892.08
<b>Total</b>	<b>836,642.90</b>	<b>269,486.86</b>	<b>213,947.82</b>	<b>97,588.44</b>	<b>21,702.34</b>	<b>2,315.11</b>	<b>4,416.12</b>	<b>1,446,099.59</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	169	206	409	400	184	114	300	1,781
Floating vs. Fixed	3,641	1,946	3,347	4,244	1,052	145	422	14,796
Overnight Index Swap	441	203	462	245	12	10	0	1,372
<b>Total</b>	<b>4,250</b>	<b>2,355</b>	<b>4,217</b>	<b>4,889</b>	<b>1,248</b>	<b>269</b>	<b>721</b>	<b>17,948</b>