

Foreign Exchange Position

Positions as at: 25 January 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	375,384.33	914,225.03	1,289,609.37
Total	375,384.33	914,225.03	1,289,609.37

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	48,892	112,929	161,821
Total	48,892	112,929	161,821

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	171,837.13	61,166.73	233,371.56	378,537.66	14,112.58	37,183.20	344,551.70	48,848.81	1,289,609.37
Total	171,837.13	61,166.73	233,371.56	378,537.66	14,112.58	37,183.20	344,551.70	48,848.81	1,289,609.37

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,737	13,191	45,981	38,252	2,771	9,162	36,555	5,172	161,821
Total	10,737	13,191	45,981	38,252	2,771	9,162	36,555	5,172	161,821

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	978,740.90	162,308.00	75,649.78	50,841.62	15,370.76	6,237.63	460.67	1,289,609.37
Total	978,740.90	162,308.00	75,649.78	50,841.62	15,370.76	6,237.63	460.67	1,289,609.37

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	142,228	9,370	4,626	3,280	1,476	804	38	161,821
Total	142,228	9,370	4,626	3,280	1,476	804	38	161,821

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	75.2	Afghani
ALL	109.34	Lek
AMD	483.5	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	308.865	Kwanza
ARS	37.53	Argentine Peso
AUD	1.4	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7154	Convertible Mark
BBD	1.9721	Barbados Dollar
BDT	83.26	Taka
BGN	1.7182	Bulgarian Lev

Foreign Exchange Position

Positions as at:

25 January 2019

BHD	0.3768	Bahraini Dinar
BIF	1793.1	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3587	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.7648	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.249	Ngultrum
BWP	10.4932	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3338	Canadian Dollar
CDF	1628	Congolese Franc
CHF	0.9945	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	671.9	Chilean Peso
CNY	6.7897	Yuan Renminbi
COP	3151.15	Colombian Peso
COU	0.083	Unidad de Valor Real
CRC	601.4	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.72	Cape Verde Escudo
CZK	22.579	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5601	Danish Krone
DOP	50.25	Dominican Peso
DZD	118.19	Algerian Dinar
EGP	17.84	Egyptian Pound
ERN	15	Nakfa
ETB	28.2169	Ethiopian Birr
EUR	0.8786	Euro
FJD	2.0951	Fiji Dollar
FKP	0.765	Falkland Islands Pound
GBP	0.765	Pound Sterling
GEL	2.644	Lari
GHS	4.8855	Cedi
GIP	0.7713	Gibraltar Pound
GMD	49.8	Dalasi
GNF	9099	Guinea Franc
GTQ	7.723	Quetzal
GYD	206.59	Guyana Dollar
HKD	7.845	Hong Kong Dollar
HNL	24.2878	Lempira

Foreign Exchange Position

Positions as at:

25 January 2019

HRK	6.5303	Croatian Kuna
HTG	78.3223	Gourde
HUF	279.28	Forint
IDR	14175	Rupiah
ILS	3.6728	New Israeli Sheqel
INR	71.18	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	120.23	Iceland Krona
JMD	132.44	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	109.59	Yen
KES	101.22	Kenyan Shilling
KGS	69.7	Som
KHR	3970.0899	Riel
KMF	431.82	Comoro Franc
KPW	130	North Korean Won
KRW	1125.46	Won
KWD	0.303	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	378.07	Tenge
LAK	8556	Kip
LBP	1502.55	Lebanese Pound
LKR	182	Sri Lanka Rupee
LRD	159.7	Liberian Dollar
LSL	13.8105	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3847	Libyan Dinar
MAD	9.5532	Moroccan Dirham
MDL	17.032	Moldovan Leu
MGA	3550	Malagasy Ariary
MKD	53.78	Denar
MMK	1525	Kyat
MNT	2621	Tugrik
MOP	8.061	Pataca
MRO	356	Ouguiya
MUR	34.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	717.4	Kwacha
MXN	19.0224	Mexican Peso
MXV	3.0466	Mexican Unidad de Inversion (UDI)
MYR	4.135	Malaysian Ringgit
MZN	61.9	Metical

Foreign Exchange Position

Positions as at:

25 January 2019

NAD	13.815	Namibia Dollar
NGN	306.78	Naira
NIO	32.52	Cordoba Oro
NOK	8.563	Norwegian Krone
NPR	114.14	Nepalese Rupee
NZD	1.4728	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3357	Nuevo Sol
PGK	3.2841	Kina
PHP	52.64	Philippine Peso
PKR	138.75	Pakistan Rupee
PLN	3.767	Zloty
PYG	6004	Guarani
QAR	3.6405	Qatari Rial
RON	4.1861	Leu
RSD	103.9	Serbian Dinar
RUB	66.072	Russian Ruble
RWF	894.6558	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.56	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	9.0153	Swedish Krona
SGD	1.3587	Singapore Dollar
SHP	0.7647	Saint Helena Pound
SLL	8655	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	153.7411	South Sudanese Pound
STD	21005	Dobra
SVC	8.7494	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.7966	Lilangeni
THB	31.68	Baht
TJS	9.4354	Somoni
TMT	3.49	New Manat
TND	3.0248	Tunisian Dinar
TOP	2.1668	Pa'anga
TRY	5.2823	Turkish Lira
TTD	6.7352	Trinidad and Tobago Dollar
TWD	30.841	New Taiwan Dollar
TZS	2340	Tanzanian Shilling
UAH	27.777	Hryvnia

Foreign Exchange Position

Positions as at:

25 January 2019

UGX	3695	Uganda Shilling
USD	1	US Dollar
UYU	32.62	Peso Uruguayo
UZS	8339.71	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23196	Dong
VUV	112.67	Vatu
WST	2.5291	Tala
XAF	605.13	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	573.4	CFA Franc BCEAO
XPF	104.29	CFP Franc
YER	249.9	Yemeni Rial
ZAR	13.8123	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

25 January 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	684,141.80	484,693.25	1,168,835.05
Floating vs. Fixed	7,378,644.34	4,263,310.17	11,641,954.51
Overnight Index Swap	1,296,331.86	890,883.82	2,187,215.68
Total	9,359,117.99	5,638,887.24	14,998,005.24

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,012	3,750	12,762
Floating vs. Fixed	152,879	119,878	272,757
Overnight Index Swap	11,754	8,612	20,366
Total	173,645	132,240	305,885

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	295,767.62	0.00	26,800.62	5,759.21	184,506.92	99,545.84	556,454.84	1,168,835.05
Floating vs. Fixed	2,097,564.47	1,131,065.59	276,688.92	43,630.03	1,135,405.00	2,400,231.16	4,557,369.34	11,641,954.51
Overnight Index Swap	306,337.75	0.00	257,760.80	1,537.37	77,639.52	267.69	1,543,672.56	2,187,215.68
Total	2,699,669.83	1,131,065.59	561,250.33	50,926.61	1,397,551.44	2,500,044.69	6,657,496.75	14,998,005.24

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,208	0	217	80	2,075	2,606	4,576	12,762
Floating vs. Fixed	53,218	37,362	4,195	1,003	16,573	57,010	103,397	272,757
Overnight Index Swap	644	0	528	9	258	11	18,916	20,366
Total	57,070	37,362	4,940	1,092	18,906	59,627	126,889	305,885

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	438,638.54	238,850.26	302,810.95	150,728.91	19,514.02	11,657.79	6,634.57	1,168,835.05
Floating vs. Fixed	4,790,003.62	2,061,520.94	2,913,166.67	1,438,816.45	178,455.97	109,228.29	150,762.57	11,641,954.51
Overnight Index Swap	1,874,812.20	145,906.95	141,304.23	23,244.34	697.62	919.92	330.42	2,187,215.68
Total	7,103,454.37	2,446,278.15	3,357,281.84	1,612,789.70	198,667.62	121,805.99	157,727.56	14,998,005.24

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	2,225	2,116	3,916	2,912	608	530	455	12,762
Floating vs. Fixed	59,367	40,843	96,450	57,361	7,571	5,050	6,116	272,757
Overnight Index Swap	7,559	3,987	8,274	466	31	34	15	20,366
Total	69,151	46,946	108,640	60,739	8,210	5,614	6,586	305,885

Interest Rate Position

Positions as at:

25 January 2019

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	75.2	Afghani
ALL	109.34	Lek
AMD	483.5	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	308.865	Kwanza
ARS	37.53	Argentine Peso
AUD	1.4	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7154	Convertible Mark
BBD	1.9721	Barbados Dollar
BDT	83.26	Taka
BGN	1.7182	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1793.1	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3587	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.7648	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.249	Ngultrum
BWP	10.4932	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3338	Canadian Dollar
CDF	1628	Congolese Franc
CHF	0.9945	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	671.9	Chilean Peso
CNY	6.7897	Yuan Renminbi
COP	3151.15	Colombian Peso
COU	0.083	Unidad de Valor Real
CRC	601.4	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

Interest Rate Position

Positions as at:

25 January 2019

CVE	96.72	Cape Verde Escudo
CZK	22.579	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5601	Danish Krone
DOP	50.25	Dominican Peso
DZD	118.19	Algerian Dinar
EGP	17.84	Egyptian Pound
ERN	15	Nakfa
ETB	28.2169	Ethiopian Birr
EUR	0.8786	Euro
FJD	2.0951	Fiji Dollar
FKP	0.765	Falkland Islands Pound
GBP	0.765	Pound Sterling
GEL	2.644	Lari
GHS	4.8855	Cedi
GIP	0.7713	Gibraltar Pound
GMD	49.8	Dalasi
GNF	9099	Guinea Franc
GTQ	7.723	Quetzal
GYD	206.59	Guyana Dollar
HKD	7.845	Hong Kong Dollar
HNL	24.2878	Lempira
HRK	6.5303	Croatian Kuna
HTG	78.3223	Gourde
HUF	279.28	Forint
IDR	14175	Rupiah
ILS	3.6728	New Israeli Sheqel
INR	71.18	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	120.23	Iceland Krona
JMD	132.44	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	109.59	Yen
KES	101.22	Kenyan Shilling
KGS	69.7	Som
KHR	3970.0899	Riel
KMF	431.82	Comoro Franc
KPW	130	North Korean Won

Interest Rate Position

Positions as at:

25 January 2019

KRW	1125.46 Won
KWD	0.303 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	378.07 Tenge
LAK	8556 Kip
LBP	1502.55 Lebanese Pound
LKR	182 Sri Lanka Rupee
LRD	159.7 Liberian Dollar
LSL	13.8105 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3847 Libyan Dinar
MAD	9.5532 Moroccan Dirham
MDL	17.032 Moldovan Leu
MGA	3550 Malagasy Ariary
MKD	53.78 Denar
MMK	1525 Kyat
MNT	2621 Tugrik
MOP	8.061 Pataca
MRO	356 Ouguiya
MUR	34.2 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	717.4 Kwacha
MXN	19.0224 Mexican Peso
MXV	3.0466 Mexican Unidad de Inversion (UDI)
MYR	4.135 Malaysian Ringgit
MZN	61.9 Metical
NAD	13.815 Namibia Dollar
NGN	306.78 Naira
NIO	32.52 Cordoba Oro
NOK	8.563 Norwegian Krone
NPR	114.14 Nepalese Rupee
NZD	1.4728 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3357 Nuevo Sol
PGK	3.2841 Kina
PHP	52.64 Philippine Peso
PKR	138.75 Pakistan Rupee

Interest Rate Position

Positions as at:

25 January 2019

PLN	3.767 Zloty
PYG	6004 Guarani
QAR	3.6405 Qatari Rial
RON	4.1861 Leu
RSD	103.9 Serbian Dinar
RUB	66.072 Russian Ruble
RWF	894.6558 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.56 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	9.0153 Swedish Krona
SGD	1.3587 Singapore Dollar
SHP	0.7647 Saint Helena Pound
SLL	8655 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	153.7411 South Sudanese Pound
STD	21005 Dobra
SVC	8.7494 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.7966 Lilangeni
THB	31.68 Baht
TJS	9.4354 Somoni
TMT	3.49 New Manat
TND	3.0248 Tunisian Dinar
TOP	2.1668 Pa'anga
TRY	5.2823 Turkish Lira
TTD	6.7352 Trinidad and Tobago Dollar
TWD	30.841 New Taiwan Dollar
TZS	2340 Tanzanian Shilling
UAH	27.777 Hryvnia
UGX	3695 Uganda Shilling
USD	1 US Dollar
UYU	32.62 Peso Uruguayo
UZS	8339.71 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23196 Dong
VUV	112.67 Vatu

Interest Rate Position

Positions as at:

25 January 2019

WST	2.5291 Tala
XAF	605.13 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	573.4 CFA Franc BCEAO
XPF	104.29 CFP Franc
YER	249.9 Yemeni Rial
ZAR	13.8123 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

21 January 2019 to

25 January 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	82,002.72	159,647.43	241,650.15
Total	82,002.72	159,647.43	241,650.15

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,315	23,595	37,910
Total	14,315	23,595	37,910

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	27,134.35	12,986.17	45,378.17	63,317.74	4,012.44	7,343.15	75,190.72	6,287.41	241,650.15
Total	27,134.35	12,986.17	45,378.17	63,317.74	4,012.44	7,343.15	75,190.72	6,287.41	241,650.15

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,773	3,970	6,837	11,217	636	2,671	10,060	747	37,910
Total	1,773	3,970	6,837	11,217	636	2,671	10,060	747	37,910

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	209,726.72	15,531.12	7,158.09	2,913.58	6,050.37	270.27	0.00	241,650.15
Total	209,726.72	15,531.12	7,158.09	2,913.58	6,050.37	270.27	0.00	241,650.15

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	36,364	782	276	184	288	18	0	37,910
Total	36,364	782	276	184	288	18	0	37,910

Interest Rate Turnover

Turnover for the period:

21 January 2019 to

25 January 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	26,999.24	604,831.64	631,830.89
Floating vs. Fixed	559,621.38	767,415.24	1,327,036.61
Overnight Index Swap	111,564.04	59,126.98	170,691.02
Total	698,184.65	1,431,373.86	2,129,558.52

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	176	1,905	2,081
Floating vs. Fixed	9,332	7,241	16,572
Overnight Index Swap	759	331	1,090
Total	10,267	9,477	19,743

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	54,101.37	0.00	14,239.35	243.46	24,896.40	3,242.19	535,108.11	631,830.89
Floating vs. Fixed	143,604.07	81,175.54	14,348.79	517.43	79,748.39	253,636.55	754,005.83	1,327,036.61
Overnight Index Swap	513.00	0.00	736.99	6.65	2,887.43	0.00	166,546.94	170,691.02
Total	198,218.44	81,175.54	29,325.14	767.54	107,532.22	256,878.75	1,455,660.89	2,129,558.52

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	567	0	236	32	177	79	991	2,081
Floating vs. Fixed	1,967	1,993	267	35	557	3,429	8,325	16,572
Overnight Index Swap	4	0	11	1	11	0	1,063	1,090
Total	2,538	1,993	514	68	745	3,508	10,379	19,743

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	447,818.05	108,917.78	58,815.40	9,174.87	4,490.75	1,771.37	842.66	631,830.89
Floating vs. Fixed	683,707.53	278,487.87	226,317.65	101,367.45	28,122.63	2,621.91	6,411.57	1,327,036.61
Overnight Index Swap	126,998.36	23,626.96	15,412.72	4,491.72	1.53	54.92	104.81	170,691.02
Total	1,258,523.94	411,032.61	300,545.77	115,034.04	32,614.92	4,448.19	7,359.04	2,129,558.52

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	232	244	459	408	233	155	352	2,081
Floating vs. Fixed	4,282	1,975	4,449	4,272	923	183	490	16,572
Overnight Index Swap	349	203	291	228	6	10	4	1,090
Total	4,862	2,421	5,199	4,908	1,161	347	846	19,743