

## Foreign Exchange Position

Positions as at: 01 February 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	397,312.58	957,648.89	1,354,961.47
<b>Total</b>	<b>397,312.58</b>	<b>957,648.89</b>	<b>1,354,961.47</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	54,436	112,566	167,002
<b>Total</b>	<b>54,436</b>	<b>112,566</b>	<b>167,002</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	179,847.35	63,006.09	232,161.91	405,462.84	14,498.64	38,809.82	360,175.18	60,999.63	1,354,961.47
<b>Total</b>	<b>179,847.35</b>	<b>63,006.09</b>	<b>232,161.91</b>	<b>405,462.84</b>	<b>14,498.64</b>	<b>38,809.82</b>	<b>360,175.18</b>	<b>60,999.63</b>	<b>1,354,961.47</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,016	14,208	40,656	42,519	2,923	9,867	40,410	5,403	167,002
<b>Total</b>	<b>11,016</b>	<b>14,208</b>	<b>40,656</b>	<b>42,519</b>	<b>2,923</b>	<b>9,867</b>	<b>40,410</b>	<b>5,403</b>	<b>167,002</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	1,037,470.53	168,655.02	71,800.38	54,645.10	15,951.91	5,977.86	460.68	1,354,961.47
<b>Total</b>	<b>1,037,470.53</b>	<b>168,655.02</b>	<b>71,800.38</b>	<b>54,645.10</b>	<b>15,951.91</b>	<b>5,977.86</b>	<b>460.68</b>	<b>1,354,961.47</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	147,177	9,547	4,620	3,298	1,525	798	38	167,002
<b>Total</b>	<b>147,177</b>	<b>9,547</b>	<b>4,620</b>	<b>3,298</b>	<b>1,525</b>	<b>798</b>	<b>38</b>	<b>167,002</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75	Afghani
ALL	108.26	Lek
AMD	484.5	Armenian Dram
ANG	1.7925	Netherlands Antillean Guilder
AOA	309.805	Kwanza
ARS	37.45	Argentine Peso
AUD	1.3797	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6987	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.58	Taka
BGN	1.7034	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

01 February 2019

BHD	0.3768	Bahraini Dinar
BIF	1794.91	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.347	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.6849	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.049	Ngultrum
BWP	10.2669	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3147	Canadian Dollar
CDF	1630	Congolese Franc
CHF	0.9941	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	663.53	Chilean Peso
CNY	6.7115	Yuan Renminbi
COP	3161.7	Colombian Peso
COU	0.0827	Unidad de Valor Real
CRC	608	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.77	Cape Verde Escudo
CZK	22.45	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5022	Danish Krone
DOP	50.33	Dominican Peso
DZD	118.074	Algerian Dinar
EGP	17.62	Egyptian Pound
ERN	15.04	Nakfa
ETB	28.2534	Ethiopian Birr
EUR	0.8711	Euro
FJD	2.0768	Fiji Dollar
FKP	0.7642	Falkland Islands Pound
GBP	0.7624	Pound Sterling
GEL	2.643	Lari
GHS	4.9247	Cedi
GIP	0.7642	Gibraltar Pound
GMD	49.75	Dalasi
GNF	9095	Guinea Franc
GTQ	7.73	Quetzal
GYD	206.39	Guyana Dollar
HKD	7.8426	Hong Kong Dollar
HNL	24.2878	Lempira

## Foreign Exchange Position

Positions as at:

01 February 2019

HRK	6,4655	Croatian Kuna
HTG	77.6853	Gourde
HUF	274.71	Forint
IDR	14125	Rupiah
ILS	3.6551	New Israeli Sheqel
INR	71.22	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	119.37	Iceland Krona
JMD	132.93	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	109.02	Yen
KES	100.8	Kenyan Shilling
KGS	69.75	Som
KHR	3985.0181	Riel
KMF	429.36	Comoro Franc
KPW	130	North Korean Won
KRW	1110.04	Won
KWD	0.3028	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	381.07	Tenge
LAK	8555	Kip
LBP	1505.7	Lebanese Pound
LKR	179.15	Sri Lanka Rupee
LRD	160.06	Liberian Dollar
LSL	13.32	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3787	Libyan Dinar
MAD	9.498	Moroccan Dirham
MDL	17.002	Moldovan Leu
MGA	3424	Malagasy Ariary
MKD	53.85	Denar
MMK	1517	Kyat
MNT	2616	Tugrik
MOP	8.064	Pataca
MRO	356	Ouguiya
MUR	34.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.69	Kwacha
MXN	19.123	Mexican Peso
MXV	3.0594	Mexican Unidad de Inversion (UDI)
MYR	4.105	Malaysian Ringgit
MZN	61.95	Metical

## Foreign Exchange Position

Positions as at:

01 February 2019

NAD	13.314	Namibia Dollar
NGN	306.7	Naira
NIO	32.63	Cordoba Oro
NOK	8.4238	Norwegian Krone
NPR	113.79	Nepalese Rupee
NZD	1.4501	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3482	Nuevo Sol
PGK	3.2841	Kina
PHP	52.155	Philippine Peso
PKR	138.47	Pakistan Rupee
PLN	3.7321	Zloty
PYG	6046	Guarani
QAR	3.6415	Qatari Rial
RON	4.1325	Leu
RSD	102.91	Serbian Dinar
RUB	65.36	Russian Ruble
RWF	895.5062	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.6	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	9.0432	Swedish Krona
SGD	1.3471	Singapore Dollar
SHP	0.7618	Saint Helena Pound
SLL	8675	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	152.6235	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.316	Lilangeni
THB	31.25	Baht
TJS	9.4344	Somoni
TMT	3.49	New Manat
TND	3.0158	Tunisian Dinar
TOP	2.1515	Pa'anga
TRY	5.2242	Turkish Lira
TTD	6.7548	Trinidad and Tobago Dollar
TWD	30.712	New Taiwan Dollar
TZS	2308	Tanzanian Shilling
UAH	27.717	Hryvnia

## Foreign Exchange Position

Positions as at:

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UGX	3671.91	Uganda Shilling
USD	1	US Dollar
UYU	32.52	Peso Uruguayo
UZS	8379.8	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23203	Dong
VUV	110.88	Vatu
WST	2.5113	Tala
XAF	604	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	570.22	CFA Franc BCEAO
XPF	103.4	CFP Franc
YER	249.75	Yemeni Rial
ZAR	13.3184	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

01 February 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	694,743.75	423,785.56	1,118,529.31
Floating vs. Fixed	7,526,809.59	4,223,427.88	11,750,237.48
Overnight Index Swap	1,335,068.35	888,639.89	2,223,708.24
<b>Total</b>	<b>9,556,621.69</b>	<b>5,535,853.33</b>	<b>15,092,475.02</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,118	3,974	13,092
Floating vs. Fixed	154,833	119,608	274,441
Overnight Index Swap	12,184	8,483	20,667
<b>Total</b>	<b>176,135</b>	<b>132,065</b>	<b>308,200</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	289,104.08	0.00	22,908.83	5,778.85	178,894.81	103,609.40	518,233.34	1,118,529.31
Floating vs. Fixed	2,074,368.99	1,188,518.68	285,742.71	44,194.44	1,142,488.43	2,457,146.97	4,557,777.26	11,750,237.48
Overnight Index Swap	257,831.55	0.00	262,828.48	1,542.62	74,559.85	267.77	1,626,677.97	2,223,708.24
<b>Total</b>	<b>2,621,304.61</b>	<b>1,188,518.68</b>	<b>571,480.02</b>	<b>51,515.90</b>	<b>1,395,943.09</b>	<b>2,561,024.14</b>	<b>6,702,688.58</b>	<b>15,092,475.02</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,367	0	145	80	1,988	2,673	4,839	13,092
Floating vs. Fixed	53,175	38,098	4,227	1,016	16,626	57,900	103,399	274,441
Overnight Index Swap	639	0	546	9	259	11	19,203	20,667
<b>Total</b>	<b>57,181</b>	<b>38,098</b>	<b>4,918</b>	<b>1,105</b>	<b>18,873</b>	<b>60,584</b>	<b>127,441</b>	<b>308,200</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	400,930.71	232,115.94	294,232.08	153,284.53	19,443.34	11,597.45	6,925.26	1,118,529.31
Floating vs. Fixed	4,876,331.51	2,047,170.94	2,933,407.59	1,452,688.39	180,785.91	109,638.65	150,214.47	11,750,237.48
Overnight Index Swap	1,907,719.01	145,173.33	144,216.45	24,641.01	700.82	924.84	332.78	2,223,708.24
<b>Total</b>	<b>7,184,981.23</b>	<b>2,424,460.22</b>	<b>3,371,856.13</b>	<b>1,630,613.93</b>	<b>200,930.07</b>	<b>122,160.95</b>	<b>157,472.51</b>	<b>15,092,475.02</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	2,313	2,160	3,990	3,008	626	535	460	13,092
Floating vs. Fixed	59,990	41,216	96,812	57,653	7,648	5,052	6,071	274,441
Overnight Index Swap	7,683	4,043	8,363	498	31	34	15	20,667
<b>Total</b>	<b>69,986</b>	<b>47,419</b>	<b>109,165</b>	<b>61,159</b>	<b>8,305</b>	<b>5,621</b>	<b>6,546</b>	<b>308,200</b>

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DZD	118.074	Algerian Dinar
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KYD	0.825	Cayman Islands Dollar
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LBP	1505.7	Lebanese Pound
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LRD	160.06	Liberian Dollar
LSL	13.32	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3787	Libyan Dinar
MAD	9.498	Moroccan Dirham
MDL	17.002	Moldovan Leu
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MZN	61.95	Metical
NAD	13.314	Namibia Dollar
NGN	306.7	Naira
NIO	32.63	Cordoba Oro
NOK	8.4238	Norwegian Krone
NPR	113.79	Nepalese Rupee
NZD	1.4501	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3482	Nuevo Sol
PGK	3.2841	Kina
PHP	52.155	Philippine Peso
PKR	138.47	Pakistan Rupee

## Interest Rate Position

Positions as at:

01 February 2019

PLN	3.7321 Zloty
PYG	6046 Guarani
QAR	3.6415 Qatari Rial
RON	4.1325 Leu
RSD	102.91 Serbian Dinar
RUB	65.36 Russian Ruble
RWF	895.5062 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.6 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	9.0432 Swedish Krona
SGD	1.3471 Singapore Dollar
SHP	0.7618 Saint Helena Pound
SLL	8675 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	152.6235 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.316 Lilangeni
THB	31.25 Baht
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TMT	3.49 New Manat
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UAH	27.717 Hryvnia
UGX	3671.91 Uganda Shilling
USD	1 US Dollar
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UZS	8379.8 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23203 Dong
VUV	110.88 Vatu

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Positions as at:

01 February 2019

WST	2.5113 Tala
XAF	604 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	570.22 CFA Franc BCEAO
XPF	103.4 CFP Franc
YER	249.75 Yemeni Rial
ZAR	13.3184 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

28 January 2019 to

01 February 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	93,997.93	201,214.27	295,212.20
Total	93,997.93	201,214.27	295,212.20

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,551	29,396	44,947
Total	15,551	29,396	44,947

### *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	34,740.28	15,407.29	50,776.33	80,355.95	3,430.62	8,896.38	82,088.04	19,517.30	295,212.20
Total	34,740.28	15,407.29	50,776.33	80,355.95	3,430.62	8,896.38	82,088.04	19,517.30	295,212.20

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,037	3,961	12,253	11,574	650	2,617	10,962	894	44,947
Total	2,037	3,961	12,253	11,574	650	2,617	10,962	894	44,947

### *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	261,777.18	16,461.24	5,664.92	3,209.86	7,882.82	216.17	0.00	295,212.20
Total	261,777.18	16,461.24	5,664.92	3,209.86	7,882.82	216.17	0.00	295,212.20

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	43,314	780	293	161	380	19	0	44,947
Total	43,314	780	293	161	380	19	0	44,947

## Interest Rate Turnover

Turnover for the period:

28 January 2019 to

01 February 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,074.83	248,314.31	264,389.15
Floating vs. Fixed	432,940.91	274,404.40	707,345.31
Overnight Index Swap	127,960.59	74,923.05	202,883.64
<b>Total</b>	<b>576,976.33</b>	<b>597,641.76</b>	<b>1,174,618.09</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	206	967	1,173
Floating vs. Fixed	7,353	3,948	11,301
Overnight Index Swap	1,000	238	1,238
<b>Total</b>	<b>8,558</b>	<b>5,153</b>	<b>13,711</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	14,388.50	0.00	0.00	0.00	4,266.67	9,547.49	236,186.48	264,389.15
Floating vs. Fixed	114,459.18	89,456.48	13,108.69	540.23	15,755.48	183,792.65	290,232.60	707,345.31
Overnight Index Swap	11,991.75	0.00	6,823.92	0.00	1,146.58	0.00	182,921.39	202,883.64
<b>Total</b>	<b>140,839.43</b>	<b>89,456.48</b>	<b>19,932.61</b>	<b>540.23</b>	<b>21,168.73</b>	<b>193,340.14</b>	<b>709,340.47</b>	<b>1,174,618.09</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	400	0	0	0	23	165	586	1,173
Floating vs. Fixed	1,789	1,631	139	20	227	2,532	4,965	11,301
Overnight Index Swap	34	0	27	0	2	0	1,175	1,238
<b>Total</b>	<b>2,222</b>	<b>1,631</b>	<b>166</b>	<b>20</b>	<b>252</b>	<b>2,697</b>	<b>6,725</b>	<b>13,711</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	205,589.92	42,433.54	10,499.80	4,707.03	502.82	231.88	424.16	264,389.15
Floating vs. Fixed	312,712.67	157,828.53	147,745.18	68,455.02	15,627.01	1,502.52	3,474.37	707,345.31
Overnight Index Swap	175,466.21	11,372.88	11,738.18	4,304.01	2.23	0.13	0.00	202,883.64
<b>Total</b>	<b>693,768.80</b>	<b>211,634.95</b>	<b>169,983.17</b>	<b>77,466.06</b>	<b>16,132.06</b>	<b>1,734.52</b>	<b>3,898.53</b>	<b>1,174,618.09</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	180	252	243	103	61	150	1,173
Floating vs. Fixed	2,142	1,555	3,142	3,243	799	85	336	11,301
Overnight Index Swap	479	194	342	212	6	6	0	1,238
<b>Total</b>	<b>2,806</b>	<b>1,929</b>	<b>3,735</b>	<b>3,698</b>	<b>908</b>	<b>152</b>	<b>485</b>	<b>13,711</b>