

## Foreign Exchange Position

Positions as at: 08 February 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	393,188.79	941,010.31	1,334,199.10
Total	393,188.79	941,010.31	1,334,199.10

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	54,489	111,596	166,084
Total	54,489	111,596	166,084

### *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	182,862.13	61,999.05	229,457.20	387,616.98	14,511.26	38,696.66	366,812.58	52,243.24	1,334,199.10
Total	182,862.13	61,999.05	229,457.20	387,616.98	14,511.26	38,696.66	366,812.58	52,243.24	1,334,199.10

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,222	14,239	39,514	41,692	2,997	9,497	41,599	5,324	166,084
Total	11,222	14,239	39,514	41,692	2,997	9,497	41,599	5,324	166,084

### *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	1,026,603.45	162,037.93	69,959.44	54,981.72	14,183.06	5,963.32	470.18	1,334,199.10
Total	1,026,603.45	162,037.93	69,959.44	54,981.72	14,183.06	5,963.32	470.18	1,334,199.10

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	146,843	9,177	4,557	3,241	1,433	795	39	166,084
Total	146,843	9,177	4,557	3,241	1,433	795	39	166,084

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	75.03	Afghani
ALL	108.28	Lek
AMD	485	Armenian Dram
ANG	1.7925	Netherlands Antillean Guilder
AOA	310.68	Kwanza
ARS	37.121	Argentine Peso
AUD	1.3793	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6982	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.18	Taka
BGN	1.7069	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

08 February 2019

BHD	0.3769	Bahraini Dinar
BIF	1795.76	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3498	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.6596	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.179	Ngultrum
BWP	10.2881	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3098	Canadian Dollar
CDF	1632.99	Congolese Franc
CHF	0.9955	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	653.48	Chilean Peso
CNY	6.7426	Yuan Renminbi
COP	3087.9	Colombian Peso
COU	0.0838	Unidad de Valor Real
CRC	608.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.85	Cape Verde Escudo
CZK	22.44	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5161	Danish Krone
DOP	50.34	Dominican Peso
DZD	117.7293	Algerian Dinar
EGP	17.62	Egyptian Pound
ERN	15.16	Nakfa
ETB	28.3033	Ethiopian Birr
EUR	0.8728	Euro
FJD	2.0756	Fiji Dollar
FKP	0.7628	Falkland Islands Pound
GBP	0.7644	Pound Sterling
GEL	2.645	Lari
GHS	4.9277	Cedi
GIP	0.7627	Gibraltar Pound
GMD	48.7	Dalasi
GNF	9095	Guinea Franc
GTQ	7.762	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.8466	Hong Kong Dollar
HNL	24.315	Lempira

## Foreign Exchange Position

Positions as at:

08 February 2019

HRK	6.47	Croatian Kuna
HTG	76.7582	Gourde
HUF	276.92	Forint
IDR	13935	Rupiah
ILS	3.636	New Israeli Sheqel
INR	71.42	Indian Rupee
IQD	1185	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	119.61	Iceland Krona
JMD	131.67	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.48	Yen
KES	100.3	Kenyan Shilling
KGS	69.7	Som
KHR	3987.014	Riel
KMF	427.89	Comoro Franc
KPW	130	North Korean Won
KRW	1118.4	Won
KWD	0.3027	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	382.92	Tenge
LAK	8556	Kip
LBP	1505.7	Lebanese Pound
LKR	176.4	Sri Lanka Rupee
LRD	160.31	Liberian Dollar
LSL	13.3125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3756	Libyan Dinar
MAD	9.5134	Moroccan Dirham
MDL	16.94	Moldovan Leu
MGA	3461	Malagasy Ariary
MKD	53.46	Denar
MMK	1505	Kyat
MNT	2614	Tugrik
MOP	8.08	Pataca
MRO	356	Ouguiya
MUR	33.75	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.69	Kwacha
MXN	19.094	Mexican Peso
MXV	3.0578	Mexican Unidad de Inversion (UDI)
MYR	4.094	Malaysian Ringgit
MZN	61.44	Metical

## Foreign Exchange Position

Positions as at:

08 February 2019

NAD	13.3083	Namibia Dollar
NGN	306.7	Naira
NIO	32.47	Cordoba Oro
NOK	8.4378	Norwegian Krone
NPR	113.98	Nepalese Rupee
NZD	1.4493	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.322	Nuevo Sol
PGK	3.2841	Kina
PHP	52.26	Philippine Peso
PKR	138.05	Pakistan Rupee
PLN	3.7435	Zloty
PYG	6000	Guarani
QAR	3.64	Qatari Rial
RON	4.1467	Leu
RSD	103.25	Serbian Dinar
RUB	65.434	Russian Ruble
RWF	873.77	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.558	Seychelles Rupee
SDG	47.4952	Sudanese Pound
SEK	9.0637	Swedish Krona
SGD	1.3498	Singapore Dollar
SHP	0.7636	Saint Helena Pound
SLL	8404	Leone
SOS	575	Somali Shilling
SRD	7.396	Surinam Dollar
SSP	153.7178	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.308	Lilangeni
THB	31.3	Baht
TJS	9.4334	Somoni
TMT	3.49	New Manat
TND	3.019	Tunisian Dinar
TOP	2.1482	Pa'anga
TRY	5.2074	Turkish Lira
TTD	6.753	Trinidad and Tobago Dollar
TWD	30.759	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	27.46	Hryvnia

## Foreign Exchange Position

Positions as at:

08 February 2019

UGX	3667	Uganda Shilling
USD	1	US Dollar
UYU	32.47	Peso Uruguayo
UZS	8379.94	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23200	Dong
VUV	109.86	Vatu
WST	2.4969	Tala
XAF	603	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	569.72	CFA Franc BCEAO
XPF	103.54	CFP Franc
YER	249.75	Yemeni Rial
ZAR	13.3083	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

08 February 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	697,055.17	279,542.55	976,597.72
Floating vs. Fixed	7,490,864.57	4,130,319.77	11,621,184.34
Overnight Index Swap	1,322,834.30	895,721.50	2,218,555.80
<b>Total</b>	<b>9,510,754.03</b>	<b>5,305,583.82</b>	<b>14,816,337.85</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,128	3,461	12,589
Floating vs. Fixed	154,615	118,789	273,404
Overnight Index Swap	12,469	8,538	21,007
<b>Total</b>	<b>176,212</b>	<b>130,788</b>	<b>307,000</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	321,292.87	0.00	30,307.49	5,859.40	182,651.59	104,193.80	332,292.55	976,597.72
Floating vs. Fixed	2,107,342.16	1,170,854.19	288,823.58	45,339.57	1,140,898.88	2,435,793.87	4,432,132.09	11,621,184.34
Overnight Index Swap	258,593.82	0.00	255,805.33	1,538.58	77,379.56	267.63	1,624,970.87	2,218,555.80
<b>Total</b>	<b>2,687,228.85</b>	<b>1,170,854.19</b>	<b>574,936.40</b>	<b>52,737.56</b>	<b>1,400,930.03</b>	<b>2,540,255.31</b>	<b>6,389,395.52</b>	<b>14,816,337.85</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,523	0	204	95	2,116	2,673	3,978	12,589
Floating vs. Fixed	53,659	37,968	4,274	1,100	16,782	57,775	101,847	273,404
Overnight Index Swap	662	0	548	9	263	11	19,514	21,007
<b>Total</b>	<b>57,844</b>	<b>37,968</b>	<b>5,026</b>	<b>1,204</b>	<b>19,161</b>	<b>60,459</b>	<b>125,339</b>	<b>307,000</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	281,722.31	213,739.73	289,843.01	152,237.88	19,930.04	12,086.81	7,037.94	976,597.72
Floating vs. Fixed	4,786,015.53	2,034,225.38	2,908,238.15	1,449,445.93	181,609.66	110,845.70	150,803.98	11,621,184.34
Overnight Index Swap	1,894,802.24	151,487.32	145,662.63	24,632.64	717.51	921.50	331.95	2,218,555.80
<b>Total</b>	<b>6,962,540.08</b>	<b>2,399,452.43</b>	<b>3,343,743.79</b>	<b>1,626,316.46</b>	<b>202,257.22</b>	<b>123,854.01</b>	<b>158,173.87</b>	<b>14,816,337.85</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	2,264	2,130	3,836	2,875	572	523	389	12,589
Floating vs. Fixed	59,632	41,187	96,488	57,171	7,738	5,127	6,063	273,404
Overnight Index Swap	7,769	4,108	8,554	499	30	32	15	21,007
<b>Total</b>	<b>69,665</b>	<b>47,425</b>	<b>108,878</b>	<b>60,545</b>	<b>8,340</b>	<b>5,682</b>	<b>6,467</b>	<b>307,000</b>

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CVE	95.85	Cape Verde Escudo
CZK	22.44	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5161	Danish Krone
DOP	50.34	Dominican Peso
DZD	117.7293	Algerian Dinar
EGP	17.62	Egyptian Pound
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KGS	69.7	Som
KHR	3987.014	Riel
KMF	427.89	Comoro Franc
KPW	130	North Korean Won



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KYD	0.82 Cayman Islands Dollar
KZT	382.92 Tenge
LAK	8556 Kip
LBP	1505.7 Lebanese Pound
LKR	176.4 Sri Lanka Rupee
LRD	160.31 Liberian Dollar
LSL	13.3125 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3756 Libyan Dinar
MAD	9.5134 Moroccan Dirham
MDL	16.94 Moldovan Leu
MGA	3461 Malagasy Ariary
MKD	53.46 Denar
MMK	1505 Kyat
MNT	2614 Tugrik
MOP	8.08 Pataca
MRO	356 Ouguiya
MUR	33.75 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	719.69 Kwacha
MXN	19.094 Mexican Peso
MXV	3.0578 Mexican Unidad de Inversion (UDI)
MYR	4.094 Malaysian Ringgit
MZN	61.44 Metical
NAD	13.3083 Namibia Dollar
NGN	306.7 Naira
NIO	32.47 Cordoba Oro
NOK	8.4378 Norwegian Krone
NPR	113.98 Nepalese Rupee
NZD	1.4493 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.322 Nuevo Sol
PGK	3.2841 Kina
PHP	52.26 Philippine Peso
PKR	138.05 Pakistan Rupee

## Interest Rate Position

Positions as at:

08 February 2019

PLN	3.7435 Zloty
PYG	6000 Guarani
QAR	3.64 Qatari Rial
RON	4.1467 Leu
RSD	103.25 Serbian Dinar
RUB	65.434 Russian Ruble
RWF	873.77 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.558 Seychelles Rupee
SDG	47.4952 Sudanese Pound
SEK	9.0637 Swedish Krona
SGD	1.3498 Singapore Dollar
SHP	0.7636 Saint Helena Pound
SLL	8404 Leone
SOS	575 Somali Shilling
SRD	7.396 Surinam Dollar
SSP	153.7178 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.308 Lilangeni
THB	31.3 Baht
TJS	9.4334 Somoni
TMT	3.49 New Manat
TND	3.019 Tunisian Dinar
TOP	2.1482 Pa'anga
TRY	5.2074 Turkish Lira
TTD	6.753 Trinidad and Tobago Dollar
TWD	30.759 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	27.46 Hryvnia
UGX	3667 Uganda Shilling
USD	1 US Dollar
UYU	32.47 Peso Uruguayo
UZS	8379.94 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23200 Dong
VUV	109.86 Vatu

## Interest Rate Position

Positions as at:

08 February 2019

WST	2.4969 Tala
XAF	603 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	569.72 CFA Franc BCEAO
XPF	103.54 CFP Franc
YER	249.75 Yemeni Rial
ZAR	13.3083 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

04 February 2019 to

08 February 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	130,134.41	259,934.47	390,068.88
Total	130,134.41	259,934.47	390,068.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,067	42,497	65,563
Total	23,067	42,497	65,563

### *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	38,767.50	23,682.88	80,526.00	108,470.66	5,495.02	14,917.35	92,596.58	25,612.89	390,068.88
Total	38,767.50	23,682.88	80,526.00	108,470.66	5,495.02	14,917.35	92,596.58	25,612.89	390,068.88

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,319	6,070	20,062	17,640	1,199	4,104	12,815	1,355	65,563
Total	2,319	6,070	20,062	17,640	1,199	4,104	12,815	1,355	65,563

### *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	350,689.39	19,036.50	6,636.07	4,291.50	9,179.76	226.17	9.50	390,068.88
Total	350,689.39	19,036.50	6,636.07	4,291.50	9,179.76	226.17	9.50	390,068.88

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	63,514	981	361	236	446	26	1	65,563
Total	63,514	981	361	236	446	26	1	65,563

## Interest Rate Turnover

Turnover for the period:

04 February 2019 to

08 February 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	28,934.78	324,703.07	353,637.86
Floating vs. Fixed	622,093.71	360,629.15	982,722.86
Overnight Index Swap	260,278.43	104,894.73	365,173.17
<b>Total</b>	<b>911,306.93</b>	<b>790,226.95</b>	<b>1,701,533.88</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	304	1,517	1,821
Floating vs. Fixed	10,777	5,053	15,830
Overnight Index Swap	2,269	457	2,726
<b>Total</b>	<b>13,350</b>	<b>7,027</b>	<b>20,377</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,500.54	0.00	8,494.37	224.42	6,624.71	10,724.12	293,069.69	353,637.86
Floating vs. Fixed	161,943.11	102,266.39	18,618.11	3,025.75	32,695.50	217,291.74	446,882.27	982,722.86
Overnight Index Swap	22,395.82	0.00	9,772.26	0.00	9,671.13	0.00	323,333.96	365,173.17
<b>Total</b>	<b>218,839.47</b>	<b>102,266.39</b>	<b>36,884.75</b>	<b>3,250.17</b>	<b>48,991.34</b>	<b>228,015.86</b>	<b>1,063,285.92</b>	<b>1,701,533.88</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	514	0	98	32	105	174	899	1,821
Floating vs. Fixed	2,381	1,877	249	144	501	3,201	7,479	15,830
Overnight Index Swap	69	0	35	1	15	0	2,607	2,726
<b>Total</b>	<b>2,963</b>	<b>1,877</b>	<b>382</b>	<b>177</b>	<b>621</b>	<b>3,375</b>	<b>10,985</b>	<b>20,377</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	249,047.90	64,484.58	27,379.10	8,164.43	1,915.90	1,642.39	1,003.55	353,637.86
Floating vs. Fixed	409,053.66	213,250.45	221,724.64	103,984.59	24,657.71	3,549.98	6,501.83	982,722.86
Overnight Index Swap	304,338.33	27,809.17	26,133.68	6,850.68	41.18	0.13	0.00	365,173.17
<b>Total</b>	<b>962,439.89</b>	<b>305,544.20</b>	<b>275,237.42</b>	<b>118,999.70</b>	<b>26,614.79</b>	<b>5,192.50</b>	<b>7,505.38</b>	<b>1,701,533.88</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	245	261	376	387	169	133	252	1,821
Floating vs. Fixed	2,856	2,057	4,399	4,454	1,322	205	539	15,830
Overnight Index Swap	895	510	950	358	8	6	0	2,726
<b>Total</b>	<b>3,996</b>	<b>2,827</b>	<b>5,725</b>	<b>5,198</b>	<b>1,499</b>	<b>343</b>	<b>790</b>	<b>20,377</b>