

Foreign Exchange Position

Positions as at: 30 November 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	352,471.48	913,524.88	1,265,996.36
Total	352,471.48	913,524.88	1,265,996.36

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	35,004	98,126	133,129
Total	35,004	98,126	133,129

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	284,777.51	46,590.41	198,445.87	317,153.81	22,969.62	40,266.54	285,030.08	70,762.51	1,265,996.36
Total	284,777.51	46,590.41	198,445.87	317,153.81	22,969.62	40,266.54	285,030.08	70,762.51	1,265,996.36

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	19,249	8,786	27,863	32,895	4,917	8,669	24,855	5,896	133,129
Total	19,249	8,786	27,863	32,895	4,917	8,669	24,855	5,896	133,129

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	968,902.15	157,727.32	62,013.80	54,090.27	15,323.51	7,601.12	338.19	1,265,996.36
Total	968,902.15	157,727.32	62,013.80	54,090.27	15,323.51	7,601.12	338.19	1,265,996.36

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	113,084	9,639	4,013	3,818	1,718	831	27	133,129
Total	113,084	9,639	4,013	3,818	1,718	831	27	133,129

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	68.73	Afghani
ALL	112.13	Lek
AMD	483.28	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	165.097	Kwanza
ARS	17.3	Argentine Peso
AUD	1.3214	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6951	Azerbaijani Manat
BAM	1.6496	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	82.22	Taka
BGN	1.6427	Bulgarian Lev
BHD	0.3772	Bahraini Dinar
BIF	1748.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 November 2017

BND	1.3482	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.2726	Brazilian Real
BSD	1	Bahamian Dollar
BTN	64.38	Ngultrum
BWP	10.2881	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2894	Canadian Dollar
CDF	1581.25	Congolese Franc
CHF	0.9834	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	647	Chilean Peso
CNY	6.609	Yuan Renminbi
COP	3011.99	Colombian Peso
COU	0.0839	Unidad de Valor Real
CRC	563.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.7	Cape Verde Escudo
CZK	21.431	Czech Koruna
DJF	177.2	Djibouti Franc
DKK	6.2515	Danish Krone
DOP	47.55	Dominican Peso
DZD	114.8435	Algerian Dinar
EGP	17.65	Egyptian Pound
ERN	15.3	Nakfa
ETB	27.1657	Ethiopian Birr
EUR	0.8399	Euro
FJD	2.0496	Fiji Dollar
FKP	0.7407	Falkland Islands Pound
GBP	0.7392	Pound Sterling
GEL	2.696	Lari
GHS	4.53	Cedi
GIP	0.7426	Gibraltar Pound
GMD	47.14	Dalasi
GNF	9002	Guinea Franc
GTQ	7.341	Quetzal
GYD	204.79	Guyana Dollar
HKD	7.8097	Hong Kong Dollar
HNL	23.539	Lempira
HRK	6.3441	Croatian Kuna
HTG	62.5379	Gourde
HUF	262.86	Forint
IDR	13524	Rupiah
ILS	3.4939	New Israeli Sheqel
INR	64.48	Indian Rupee

Foreign Exchange Position

Positions as at:

30 November 2017

IQD	1182.8	Iraqi Dinar
IRR	35265	Iranian Rial
ISK	103.02	Iceland Krona
JMD	125.16	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	112.52	Yen
KES	102.95	Kenyan Shilling
KGS	69.55	Som
KHR	4019.5516	Riel
KMF	411.18	Comoro Franc
KPW	130	North Korean Won
KRW	1087.13	Won
KWD	0.3015	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	331.25	Tenge
LAK	8296	Kip
LBP	1505.6	Lebanese Pound
LKR	153.55	Sri Lanka Rupee
LRD	125.18	Liberian Dollar
LSL	13.69	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3602	Libyan Dinar
MAD	9.391	Moroccan Dirham
MDL	17.0928	Moldovan Leu
MGA	3200	Malagasy Ariary
MKD	51.46	Denar
MMK	1362	Kyat
MNT	2437	Tugrik
MOP	8.026	Pataca
MRO	352	Ouguiya
MUR	33.59	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.5	Kwacha
MXN	18.629	Mexican Peso
MXV	3.1609	Mexican Unidad de Inversion (UDI)
MYR	4.0875	Malaysian Ringgit
MZN	60.05	Metical
NAD	13.71	Namibia Dollar
NGN	305.5	Naira
NIO	30.7	Cordoba Oro
NOK	8.3177	Norwegian Krone
NPR	103.14	Nepalese Rupee
NZD	1.4633	New Zealand Dollar
OMR	0.3845	Rial Omani
PAB	1	Balboa
PEN	3.2295	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 November 2017

PGK	3.1348	Kina
PHP	50.31	Philippine Peso
PKR	105.23	Pakistan Rupee
PLN	3.5303	Zloty
PYG	5652	Guarani
QAR	3.6405	Qatari Rial
RON	3.8984	Leu
RSD	100.1	Serbian Dinar
RUB	58.4446	Russian Ruble
RWF	834.84	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.4906	Solomon Islands Dollar
SCR	13.5548	Seychelles Rupee
SDG	6.6602	Sudanese Pound
SEK	8.3738	Swedish Krona
SGD	1.3484	Singapore Dollar
SHP	0.7402	Saint Helena Pound
SLL	7632	Leone
SOS	575	Somali Shilling
SRD	7.386	Surinam Dollar
SSP	129.265	South Sudanese Pound
STD	20521	Dobra
SVC	8.722	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.71	Lilangeni
THB	32.64	Baht
TJS	8.8156	Somoni
TMT	3.4907	New Manat
TND	2.4792	Tunisian Dinar
TOP	2.1372	Pa'anga
TRY	3.917	Turkish Lira
TTD	6.7145	Trinidad and Tobago Dollar
TWD	29.984	New Taiwan Dollar
TZS	2236	Tanzanian Shilling
UAH	27.05	Hryvnia
UGX	3628	Uganda Shilling
USD	1	US Dollar
UYU	28.97	Peso Uruguayo
UZS	8090.88	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22705	Dong
VUV	109.08	Vatu
WST	2.4704	Tala
XAF	574.16	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	551.22	CFA Franc BCEAO
XPF	99.6	CFP Franc

Foreign Exchange Position

Positions as at: 30 November 2017

YER	249.95	Yemeni Rial
ZAR	13.691	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

30 November 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	512,217.03	244,940.63	757,157.65
Floating vs. Fixed	4,474,891.43	4,619,448.42	9,094,339.84
Overnight Index Swap	1,034,409.90	701,620.82	1,736,030.72
Total	6,021,518.35	5,566,009.86	11,587,528.21

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,453	3,328	9,781
Floating vs. Fixed	89,093	120,452	209,545
Overnight Index Swap	4,630	7,685	12,315
Total	100,176	131,465	231,641

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	270,247.51	0.00	8,613.88	18,440.44	124,331.21	64,067.62	271,456.99	757,157.65
Floating vs. Fixed	1,777,225.73	666,156.09	165,958.56	42,260.08	884,852.00	1,532,309.39	4,025,577.99	9,094,339.84
Overnight Index Swap	342,283.24	0.00	114,875.53	6,309.38	59,214.00	0.00	1,213,348.57	1,736,030.72
Total	2,389,756.48	666,156.09	289,447.97	67,009.90	1,068,397.21	1,596,377.01	5,510,383.55	11,587,528.21

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,640	0	104	113	1,429	1,989	3,506	9,781
Floating vs. Fixed	42,550	23,084	2,799	721	14,582	43,689	82,121	209,545
Overnight Index Swap	538	0	216	10	183	0	11,368	12,315
Total	45,728	23,084	3,119	844	16,194	45,678	96,995	231,641

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	229,822.01	139,210.21	252,430.64	111,740.92	13,111.62	7,518.39	3,323.86	757,157.65
Floating vs. Fixed	3,461,491.39	1,678,437.51	2,402,630.12	1,196,969.46	173,994.70	70,110.93	110,705.74	9,094,339.84
Overnight Index Swap	1,466,637.19	130,706.76	121,915.82	15,401.55	537.13	657.64	174.64	1,736,030.72
Total	5,157,950.58	1,948,354.48	2,776,976.58	1,324,111.92	187,643.45	78,286.96	114,204.24	11,587,528.21

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	1,597	1,243	3,392	2,305	519	347	378	9,781
Floating vs. Fixed	45,742	29,947	72,660	45,368	7,213	3,939	4,678	209,545
Overnight Index Swap	3,561	2,143	6,235	318	24	24	10	12,315
Total	50,900	33,333	82,287	47,991	7,756	4,310	5,066	231,641

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

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ALL	112.13	Lek
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LAK	8296	Kip
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LKR	153.55	Sri Lanka Rupee
LRD	125.18	Liberian Dollar
LSL	13.69	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3602	Libyan Dinar

Interest Rate Position

Positions as at:

30 November 2017

MAD	9.391 Moroccan Dirham
MDL	17.0928 Moldovan Leu
MGA	3200 Malagasy Ariary
MKD	51.46 Denar
MMK	1362 Kyat
MNT	2437 Tugrik
MOP	8.026 Pataca
MRO	352 Ouguiya
MUR	33.59 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.5 Kwacha
MXN	18.629 Mexican Peso
MXV	3.1609 Mexican Unidad de Inversion (UDI)
MYR	4.0875 Malaysian Ringgit
MZN	60.05 Metical
NAD	13.71 Namibia Dollar
NGN	305.5 Naira
NIO	30.7 Cordoba Oro
NOK	8.3177 Norwegian Krone
NPR	103.14 Nepalese Rupee
NZD	1.4633 New Zealand Dollar
OMR	0.3845 Rial Omani
PAB	1 Balboa
PEN	3.2295 Nuevo Sol
PGK	3.1348 Kina
PHP	50.31 Philippine Peso
PKR	105.23 Pakistan Rupee
PLN	3.5303 Zloty
PYG	5652 Guarani
QAR	3.6405 Qatari Rial
RON	3.8984 Leu
RSD	100.1 Serbian Dinar
RUB	58.4446 Russian Ruble
RWF	834.84 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.4906 Solomon Islands Dollar
SCR	13.5548 Seychelles Rupee
SDG	6.6602 Sudanese Pound
SEK	8.3738 Swedish Krona
SGD	1.3484 Singapore Dollar
SHP	0.7402 Saint Helena Pound
SLL	7632 Leone
SOS	575 Somali Shilling

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Positions as at:

30 November 2017

SRD	7.386 Surinam Dollar
SSP	129.265 South Sudanese Pound
STD	20521 Dobra
SVC	8.722 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.71 Lilangeni
THB	32.64 Baht
TJS	8.8156 Somoni
TMT	3.4907 New Manat
TND	2.4792 Tunisian Dinar
TOP	2.1372 Pa'anga
TRY	3.917 Turkish Lira
TTD	6.7145 Trinidad and Tobago Dollar
TWD	29.984 New Taiwan Dollar
TZS	2236 Tanzanian Shilling
UAH	27.05 Hryvnia
UGX	3628 Uganda Shilling
USD	1 US Dollar
UYU	28.97 Peso Uruguayo
UZS	8090.88 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22705 Dong
VUV	109.08 Vatu
WST	2.4704 Tala
XAF	574.16 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	551.22 CFA Franc BCEAO
XPF	99.6 CFP Franc
YER	249.95 Yemeni Rial
ZAR	13.691 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: November 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	385,913.79	783,271.37	1,169,185.17
Total	385,913.79	783,271.37	1,169,185.17

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,605	90,486	133,091
Total	42,605	90,486	133,091

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	219,355.37	47,760.25	249,561.25	262,920.36	22,647.14	43,397.44	277,177.85	46,365.50	1,169,185.17
Total	219,355.37	47,760.25	249,561.25	262,920.36	22,647.14	43,397.44	277,177.85	46,365.50	1,169,185.17

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,874	8,012	34,681	32,485	4,686	8,519	25,328	3,508	133,091
Total	15,874	8,012	34,681	32,485	4,686	8,519	25,328	3,508	133,091

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	1,016,671.20	92,914.95	28,219.24	9,409.10	20,411.68	1,556.97	2.02	1,169,185.17
Total	1,016,671.20	92,914.95	28,219.24	9,409.10	20,411.68	1,556.97	2.02	1,169,185.17

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	124,974	5,027	1,124	574	1,285	106	2	133,091
Total	124,974	5,027	1,124	574	1,285	106	2	133,091

Interest Rate Turnover

Turnover for the period:

November 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	72,062.13	2,010,500.67	2,082,562.80
Floating vs. Fixed	1,651,928.03	2,104,733.01	3,756,661.04
Overnight Index Swap	907,931.10	312,396.46	1,220,327.56
Total	2,631,921.26	4,427,630.15	7,059,551.41

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	647	8,592	9,239
Floating vs. Fixed	22,389	21,821	44,210
Overnight Index Swap	1,018	1,094	2,111
Total	24,054	31,507	55,560

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,736,109.50	0.00	33,471.14	71,238.94	55,793.55	21,591.27	164,358.41	2,082,562.80
Floating vs. Fixed	1,233,665.36	76,599.42	60,606.38	84,637.24	253,925.25	587,974.90	1,459,252.49	3,756,661.04
Overnight Index Swap	101,525.30	0.00	11,466.69	151.32	10,109.81	0.00	1,097,074.44	1,220,327.56
Total	3,071,300.16	76,599.42	105,544.21	156,027.50	319,828.60	609,566.18	2,720,685.34	7,059,551.41

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,707	0	741	321	487	1,168	3,816	9,239
Floating vs. Fixed	8,141	1,804	1,023	369	1,676	12,027	19,171	44,210
Overnight Index Swap	107	0	32	2	20	0	1,950	2,111
Total	10,955	1,804	1,796	692	2,183	13,195	24,936	55,560

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	294,424.13	1,152,462.48	576,998.14	45,550.54	9,657.78	2,127.21	1,342.54	2,082,562.80
Floating vs. Fixed	1,237,572.49	932,445.89	1,074,552.73	329,952.93	135,794.55	15,121.32	31,221.12	3,756,661.04
Overnight Index Swap	1,124,409.05	62,612.28	28,380.91	4,648.45	276.88	0.00	0.00	1,220,327.56
Total	2,656,405.67	2,147,520.64	1,679,931.78	380,151.91	145,729.21	17,248.53	32,563.66	7,059,551.41

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	877	710	2,001	2,131	1,099	700	1,724	9,239
Floating vs. Fixed	7,600	5,879	13,169	9,866	4,617	823	2,258	44,210
Overnight Index Swap	762	332	780	231	7	0	0	2,111
Total	9,238	6,920	15,949	12,227	5,723	1,523	3,982	55,560