

Foreign Exchange Position

Positions as at: 09 November 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	430,592.26	995,300.07	1,425,892.34
Total	430,592.26	995,300.07	1,425,892.34

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	54,387	119,136	173,522
Total	54,387	119,136	173,522

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	208,784.74	73,381.70	245,566.86	408,362.80	13,621.32	43,884.62	379,905.86	52,384.44	1,425,892.34
Total	208,784.74	73,381.70	245,566.86	408,362.80	13,621.32	43,884.62	379,905.86	52,384.44	1,425,892.34

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,558	13,638	39,804	47,354	2,907	9,395	41,752	6,116	173,522
Total	12,558	13,638	39,804	47,354	2,907	9,395	41,752	6,116	173,522

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	1,078,740.66	174,736.14	98,440.53	50,385.74	16,194.47	6,940.02	454.78	1,425,892.34
Total	1,078,740.66	174,736.14	98,440.53	50,385.74	16,194.47	6,940.02	454.78	1,425,892.34

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	152,828	9,040	5,666	3,391	1,671	888	39	173,522
Total	152,828	9,040	5,666	3,391	1,671	888	39	173,522

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75.3	Afghani
ALL	108.51	Lek
AMD	486	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	309.09	Kwanza
ARS	35.629	Argentine Peso
AUD	1.3738	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7051	Convertible Mark
BBD	1.9841	Barbados Dollar
BDT	83.52	Taka
BGN	1.7112	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1778.84	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

09 November 2018

BND	1.3717	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.7317	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.925	Ngultrum
BWP	10.5374	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.311	Canadian Dollar
CDF	1624	Congolese Franc
CHF	1.0021	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	675.31	Chilean Peso
CNY	6.9174	Yuan Renminbi
COP	3127.13	Colombian Peso
COU	0.0828	Unidad de Valor Real
CRC	623.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.13	Cape Verde Escudo
CZK	22.646	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5287	Danish Krone
DOP	50.03	Dominican Peso
DZD	117.971	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa
ETB	27.7629	Ethiopian Birr
EUR	0.875	Euro
FJD	2.082	Fiji Dollar
FKP	0.7622	Falkland Islands Pound
GBP	0.7616	Pound Sterling
GEL	2.74	Lari
GHS	4.8104	Cedi
GIP	0.7621	Gibraltar Pound
GMD	50	Dalasi
GNF	9045	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.8302	Hong Kong Dollar
HNL	24.107	Lempira
HRK	6.5033	Croatian Kuna
HTG	71.9508	Gourde
HUF	281.09	Forint
IDR	14575	Rupiah
ILS	3.6651	New Israeli Sheqel
INR	72.44	Indian Rupee

Foreign Exchange Position

Positions as at:

09 November 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	120.71	Iceland Krona
JMD	126.11	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	113.51	Yen
KES	101.65	Kenyan Shilling
KGS	69.52	Som
KHR	4026.934	Riel
KMF	427.18	Comoro Franc
KPW	130	North Korean Won
KRW	1115.43	Won
KWD	0.3034	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	370.57	Tenge
LAK	8528	Kip
LBP	1508	Lebanese Pound
LKR	174.5	Sri Lanka Rupee
LRD	157	Liberian Dollar
LSL	13.893	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3868	Libyan Dinar
MAD	9.49	Moroccan Dirham
MDL	16.98	Moldovan Leu
MGA	3514	Malagasy Ariary
MKD	53.49	Denar
MMK	1585	Kyat
MNT	2550	Tugrik
MOP	8.065	Pataca
MRO	356	Ouguiya
MUR	34.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.98	Kwacha
MXN	19.864	Mexican Peso
MXV	3.2348	Mexican Unidad de Inversion (UDI)
MYR	4.164	Malaysian Ringgit
MZN	60.75	Metical
NAD	13.893	Namibia Dollar
NGN	305.6	Naira
NIO	32.25	Cordoba Oro
NOK	8.3469	Norwegian Krone
NPR	116.79	Nepalese Rupee
NZD	1.4725	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3586	Nuevo Sol

Foreign Exchange Position

Positions as at:

09 November 2018

PGK	3.2733	Kina
PHP	52.684	Philippine Peso
PKR	132.25	Pakistan Rupee
PLN	3.7528	Zloty
PYG	5912	Guarani
QAR	3.6408	Qatari Rial
RON	4.0766	Leu
RSD	103.47	Serbian Dinar
RUB	66.1988	Russian Ruble
RWF	887.2571	Rwanda Franc
SAR	3.7509	Saudi Riyal
SBD	7.764	Solomon Islands Dollar
SCR	13.56	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	9.0239	Swedish Krona
SGD	1.3717	Singapore Dollar
SHP	0.7597	Saint Helena Pound
SLL	8550	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	149.0455	South Sudanese Pound
STD	21005	Dobra
SVC	8.7492	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.893	Lilangeni
THB	32.81	Baht
TJS	9.4169	Somoni
TMT	3.49	New Manat
TND	2.8893	Tunisian Dinar
TOP	2.1594	Pa'anga
TRY	5.3537	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.566	New Taiwan Dollar
TZS	2292	Tanzanian Shilling
UAH	27.9	Hryvnia
UGX	3748	Uganda Shilling
USD	1	US Dollar
UYU	32.75	Peso Uruguayo
UZS	8244.95	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23326	Dong
VUV	110.58	Vatu
WST	2.5063	Tala
XAF	603	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	569.22	CFA Franc BCEAO
XPF	103.7	CFP Franc

Foreign Exchange Position

Positions as at: 09 November 2018

YER	249.9	Yemeni Rial
ZAR	13.898	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

09 November 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	678,952.42	485,573.65	1,164,526.06
Floating vs. Fixed	6,756,784.87	4,286,833.30	11,043,618.17
Overnight Index Swap	943,000.20	771,828.41	1,714,828.61
Total	8,378,737.48	5,544,235.36	13,922,972.84

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,826	3,917	12,743
Floating vs. Fixed	140,786	118,425	259,211
Overnight Index Swap	9,803	8,224	18,027
Total	159,415	130,566	289,981

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	317,601.26	0.00	28,922.28	7,343.81	165,320.69	104,803.02	540,534.99	1,164,526.06
Floating vs. Fixed	1,951,085.11	932,717.55	261,539.92	42,777.09	1,062,510.86	2,377,305.89	4,415,681.75	11,043,618.17
Overnight Index Swap	286,605.67	0.00	234,471.54	290.18	80,317.02	38.31	1,113,105.89	1,714,828.61
Total	2,555,292.04	932,717.55	524,933.75	50,411.08	1,308,148.57	2,482,147.22	6,069,322.62	13,922,972.84

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,255	0	210	134	1,943	2,682	4,519	12,743
Floating vs. Fixed	48,898	31,873	3,962	988	16,035	59,330	98,125	259,211
Overnight Index Swap	623	0	471	4	234	3	16,692	18,027
Total	52,776	31,873	4,643	1,126	18,212	62,015	119,336	289,981

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	433,488.34	226,360.10	320,121.46	147,262.02	20,987.93	10,289.35	6,016.86	1,164,526.06
Floating vs. Fixed	4,460,802.82	1,968,809.41	2,815,209.46	1,371,768.66	186,175.19	98,845.71	142,006.92	11,043,618.17
Overnight Index Swap	1,402,109.91	163,490.82	126,405.36	21,024.73	677.94	897.31	222.55	1,714,828.61
Total	6,296,401.07	2,358,660.33	3,261,736.28	1,540,055.41	207,841.05	110,032.37	148,246.33	13,922,972.84

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	2,226	2,009	4,076	2,886	590	508	448	12,743
Floating vs. Fixed	55,563	39,007	92,496	54,103	7,465	4,773	5,805	259,211
Overnight Index Swap	6,609	3,612	7,356	375	32	33	11	18,027
Total	64,398	44,628	103,927	57,364	8,087	5,314	6,264	289,981

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	75.3	Afghani
ALL	108.51	Lek
AMD	486	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
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ARS	35.629	Argentine Peso
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LRD	157	Liberian Dollar
LSL	13.893	Loti
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LVL	0.5078	Latvian Lats
LYD	1.3868	Libyan Dinar

Interest Rate Position

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MAD	9.49 Moroccan Dirham
MDL	16.98 Moldovan Leu
MGA	3514 Malagasy Ariary
MKD	53.49 Denar
MMK	1585 Kyat
MNT	2550 Tugrik
MOP	8.065 Pataca
MRO	356 Ouguiya
MUR	34.5 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	719.98 Kwacha
MXN	19.864 Mexican Peso
MXV	3.2348 Mexican Unidad de Inversion (UDI)
MYR	4.164 Malaysian Ringgit
MZN	60.75 Metical
NAD	13.893 Namibia Dollar
NGN	305.6 Naira
NIO	32.25 Cordoba Oro
NOK	8.3469 Norwegian Krone
NPR	116.79 Nepalese Rupee
NZD	1.4725 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3586 Nuevo Sol
PGK	3.2733 Kina
PHP	52.684 Philippine Peso
PKR	132.25 Pakistan Rupee
PLN	3.7528 Zloty
PYG	5912 Guarani
QAR	3.6408 Qatari Rial
RON	4.0766 Leu
RSD	103.47 Serbian Dinar
RUB	66.1988 Russian Ruble
RWF	887.2571 Rwanda Franc
SAR	3.7509 Saudi Riyal
SBD	7.764 Solomon Islands Dollar
SCR	13.56 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	9.0239 Swedish Krona
SGD	1.3717 Singapore Dollar
SHP	0.7597 Saint Helena Pound
SLL	8550 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

09 November 2018

SRD	7.43	Surinam Dollar
SSP	149.0455	South Sudanese Pound
STD	21005	Dobra
SVC	8.7492	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.893	Lilangeni
THB	32.81	Baht
TJS	9.4169	Somoni
TMT	3.49	New Manat
TND	2.8893	Tunisian Dinar
TOP	2.1594	Pa'anga
TRY	5.3537	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.566	New Taiwan Dollar
TZS	2292	Tanzanian Shilling
UAH	27.9	Hryvnia
UGX	3748	Uganda Shilling
USD	1	US Dollar
UYU	32.75	Peso Uruguayo
UZS	8244.95	Uzbekistan Sum
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VND	23326	Dong
VUV	110.58	Vatu
WST	2.5063	Tala
XAF	603	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	569.22	CFA Franc BCEAO
XPF	103.7	CFP Franc
YER	249.9	Yemeni Rial
ZAR	13.898	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

05 November 2018 to

09 November 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	81,435.92	265,257.44	346,693.36
Total	81,435.92	265,257.44	346,693.36

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,915	26,359	41,274
Total	14,915	26,359	41,274

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	26,835.77	18,709.23	31,990.57	66,988.69	3,000.14	110,862.43	77,305.47	11,001.06	346,693.36
Total	26,835.77	18,709.23	31,990.57	66,988.69	3,000.14	110,862.43	77,305.47	11,001.06	346,693.36

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,737	5,200	8,662	10,758	550	2,876	10,880	612	41,274
Total	1,737	5,200	8,662	10,758	550	2,876	10,880	612	41,274

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	317,934.80	17,936.09	5,192.32	2,818.49	2,730.51	81.16	0.00	346,693.36
Total	317,934.80	17,936.09	5,192.32	2,818.49	2,730.51	81.16	0.00	346,693.36

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	39,972	702	261	120	197	24	0	41,274
Total	39,972	702	261	120	197	24	0	41,274

Interest Rate Turnover

Turnover for the period:

05 November 2018 to

09 November 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,626.80	354,774.60	359,401.41
Floating vs. Fixed	358,739.95	629,439.52	988,179.47
Overnight Index Swap	108,250.07	128,897.33	237,147.40
Total	471,616.82	1,113,111.46	1,584,728.27

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	81	2,342	2,423
Floating vs. Fixed	7,091	4,647	11,738
Overnight Index Swap	525	166	691
Total	7,697	7,155	14,851

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	60,582.35	0.00	16,953.24	4,099.00	3,902.43	955.87	272,908.51	359,401.41
Floating vs. Fixed	141,600.69	39,140.41	17,423.77	5,725.61	34,391.93	140,780.00	609,117.06	988,179.47
Overnight Index Swap	18,094.00	0.00	672.54	0.00	365.65	0.00	218,015.21	237,147.40
Total	220,277.04	39,140.41	35,049.56	9,824.60	38,660.02	141,735.87	1,100,040.78	1,584,728.27

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	589	0	256	170	128	66	1,214	2,423
Floating vs. Fixed	1,354	1,335	205	124	737	2,447	5,536	11,738
Overnight Index Swap	43	0	3	0	6	0	639	691
Total	1,986	1,335	464	294	871	2,513	7,388	14,851

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	230,117.77	73,238.10	39,726.58	7,343.98	7,451.81	470.95	1,052.21	359,401.41
Floating vs. Fixed	482,851.76	197,959.04	189,921.20	83,103.72	25,480.56	2,111.05	6,752.14	988,179.47
Overnight Index Swap	209,705.91	17,487.79	6,670.79	3,125.53	112.67	0.67	44.05	237,147.40
Total	922,675.44	288,684.92	236,318.58	93,573.23	33,045.03	2,582.67	7,848.40	1,584,728.27

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	248	261	525	505	267	178	440	2,423
Floating vs. Fixed	1,960	1,359	3,352	3,293	922	164	689	11,738
Overnight Index Swap	305	94	169	112	6	4	1	691
Total	2,513	1,714	4,046	3,909	1,195	346	1,130	14,851