

Foreign Exchange Position

Positions as at: 16 November 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	434,704.29	1,009,891.87	1,444,596.15
Total	434,704.29	1,009,891.87	1,444,596.15

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	53,845	123,618	177,462
Total	53,845	123,618	177,462

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	199,840.89	77,033.14	258,324.02	415,772.98	14,059.24	48,927.83	377,250.29	53,387.78	1,444,596.15
Total	199,840.89	77,033.14	258,324.02	415,772.98	14,059.24	48,927.83	377,250.29	53,387.78	1,444,596.15

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,016	14,633	45,053	46,351	3,094	10,162	39,918	6,236	177,462
Total	12,016	14,633	45,053	46,351	3,094	10,162	39,918	6,236	177,462

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	1,102,796.11	169,275.71	100,002.71	48,452.91	16,486.74	7,127.22	454.76	1,444,596.15
Total	1,102,796.11	169,275.71	100,002.71	48,452.91	16,486.74	7,127.22	454.76	1,444,596.15

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	156,975	8,830	5,603	3,438	1,683	895	39	177,462
Total	156,975	8,830	5,603	3,438	1,683	895	39	177,462

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	75.9	Afghani
ALL	109.81	Lek
AMD	486.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	309.915	Kwanza
ARS	35.88	Argentine Peso
AUD	1.3814	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7222	Convertible Mark
BBD	1.9821	Barbados Dollar
BDT	83.64	Taka
BGN	1.7294	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1780.18	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

16 November 2018

BND	1.3789	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.784	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.233	Ngultrum
BWP	10.7181	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3237	Canadian Dollar
CDF	1624	Congolese Franc
CHF	1.0056	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	682.33	Chilean Peso
CNY	6.95	Yuan Renminbi
COP	3201.95	Colombian Peso
COU	0.0814	Unidad de Valor Real
CRC	609	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.1	Cape Verde Escudo
CZK	23.001	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5975	Danish Krone
DOP	50.06	Dominican Peso
DZD	118.131	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa
ETB	27.8047	Ethiopian Birr
EUR	0.884	Euro
FJD	2.0864	Fiji Dollar
FKP	0.7686	Falkland Islands Pound
GBP	0.7693	Pound Sterling
GEL	2.66	Lari
GHS	4.8535	Cedi
GIP	0.7686	Gibraltar Pound
GMD	50.1	Dalasi
GNF	9040	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.59	Guyana Dollar
HKD	7.8312	Hong Kong Dollar
HNL	24.1794	Lempira
HRK	6.559	Croatian Kuna
HTG	72.161	Gourde
HUF	284.86	Forint
IDR	14785	Rupiah
ILS	3.6895	New Israeli Sheqel
INR	72.305	Indian Rupee

Foreign Exchange Position

Positions as at:

16 November 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.98	Iceland Krona
JMD	125.95	Jamaican Dollar
JOD	0.7083	Jordanian Dinar
JPY	113.61	Yen
KES	102.7	Kenyan Shilling
KGS	69.65	Som
KHR	4014.8581	Riel
KMF	434.58	Comoro Franc
KPW	130	North Korean Won
KRW	1131.7	Won
KWD	0.3039	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	375.02	Tenge
LAK	8543	Kip
LBP	1508	Lebanese Pound
LKR	175.9	Sri Lanka Rupee
LRD	157.29	Liberian Dollar
LSL	14.3823	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3947	Libyan Dinar
MAD	9.5395	Moroccan Dirham
MDL	16.945	Moldovan Leu
MGA	3617	Malagasy Ariary
MKD	54.14	Denar
MMK	1604	Kyat
MNT	2546	Tugrik
MOP	8.061	Pataca
MRO	356	Ouguiya
MUR	34.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.45	Kwacha
MXN	20.405	Mexican Peso
MXV	3.3139	Mexican Unidad de Inversion (UDI)
MYR	4.1945	Malaysian Ringgit
MZN	60.85	Metical
NAD	14.383	Namibia Dollar
NGN	305.68	Naira
NIO	32.27	Cordoba Oro
NOK	8.5047	Norwegian Krone
NPR	115.69	Nepalese Rupee
NZD	1.4704	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3831	Nuevo Sol

Foreign Exchange Position

Positions as at:

16 November 2018

PGK	3.2733	Kina
PHP	53.081	Philippine Peso
PKR	133.9	Pakistan Rupee
PLN	3.7999	Zloty
PYG	5915	Guarani
QAR	3.6408	Qatari Rial
RON	4.1164	Leu
RSD	104.26	Serbian Dinar
RUB	67.0715	Russian Ruble
RWF	887.9681	Rwanda Franc
SAR	3.7517	Saudi Riyal
SBD	7.7459	Solomon Islands Dollar
SCR	13.56	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	9.0837	Swedish Krona
SGD	1.3789	Singapore Dollar
SHP	0.7692	Saint Helena Pound
SLL	8570	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	150.574	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.3679	Lilangeni
THB	32.94	Baht
TJS	9.4195	Somoni
TMT	3.49	New Manat
TND	2.9133	Tunisian Dinar
TOP	2.1673	Pa'anga
TRY	5.4558	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.863	New Taiwan Dollar
TZS	2294	Tanzanian Shilling
UAH	27.8045	Hryvnia
UGX	3730	Uganda Shilling
USD	1	US Dollar
UYU	32.63	Peso Uruguayo
UZS	8257.98	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23315	Dong
VUV	112.16	Vatu
WST	2.5119	Tala
XAF	610.27	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	576.35	CFA Franc BCEAO
XPF	104.8	CFP Franc

Foreign Exchange Position

Positions as at:

16 November 2018

YER	249.65	Yemeni Rial
ZAR	14.3848	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

16 November 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	679,564.10	523,275.33	1,202,839.44
Floating vs. Fixed	6,889,696.81	4,302,603.56	11,192,300.37
Overnight Index Swap	945,418.96	781,771.44	1,727,190.40
Total	8,514,679.87	5,607,650.34	14,122,330.20

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,907	3,930	12,837
Floating vs. Fixed	143,456	119,238	262,694
Overnight Index Swap	9,931	8,276	18,207
Total	162,294	131,444	293,738

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	319,474.09	0.00	29,665.68	7,698.72	166,389.28	107,188.56	572,423.11	1,202,839.44
Floating vs. Fixed	1,977,549.33	945,035.96	258,494.94	43,458.39	1,074,253.16	2,407,641.47	4,485,867.12	11,192,300.37
Overnight Index Swap	308,168.92	0.00	228,340.05	287.27	79,720.22	38.31	1,110,635.63	1,727,190.40
Total	2,605,192.34	945,035.96	516,500.67	51,444.38	1,320,362.67	2,514,868.33	6,168,925.86	14,122,330.20

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,267	0	210	134	1,941	2,742	4,543	12,837
Floating vs. Fixed	49,951	32,483	3,968	1,017	16,072	59,985	99,220	262,694
Overnight Index Swap	637	0	471	4	235	3	16,857	18,207
Total	53,855	32,483	4,649	1,155	18,248	62,730	120,620	293,738

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	471,064.37	227,814.48	318,402.70	147,684.30	21,630.10	10,415.63	5,827.85	1,202,839.44
Floating vs. Fixed	4,537,639.98	2,005,564.28	2,840,308.71	1,378,660.87	187,277.50	100,202.04	142,647.00	11,192,300.37
Overnight Index Swap	1,414,731.21	162,789.78	127,330.79	20,543.91	677.09	894.24	223.38	1,727,190.40
Total	6,423,435.56	2,396,168.54	3,286,042.19	1,546,889.08	209,584.70	111,511.91	148,698.22	14,122,330.20

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	2,265	2,042	4,081	2,897	588	511	453	12,837
Floating vs. Fixed	56,072	39,825	93,854	54,730	7,519	4,830	5,865	262,694
Overnight Index Swap	6,655	3,649	7,448	379	32	33	12	18,207
Total	64,992	45,516	105,382	58,006	8,139	5,374	6,330	293,738

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham

Interest Rate Position

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16 November 2018

AFN	75.9	Afghani
ALL	109.81	Lek
AMD	486.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	309.915	Kwanza
ARS	35.88	Argentine Peso
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CZK	23.001	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5975	Danish Krone
DOP	50.06	Dominican Peso
DZD	118.131	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	27.8047	Ethiopian Birr
EUR	0.884	Euro
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GMD	50.1	Dalasi
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KWD	0.3039	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	375.02	Tenge
LAK	8543	Kip
LBP	1508	Lebanese Pound
LKR	175.9	Sri Lanka Rupee
LRD	157.29	Liberian Dollar
LSL	14.3823	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3947	Libyan Dinar

Interest Rate Position

Positions as at:

16 November 2018

MAD	9.5395 Moroccan Dirham
MDL	16.945 Moldovan Leu
MGA	3617 Malagasy Ariary
MKD	54.14 Denar
MMK	1604 Kyat
MNT	2546 Tugrik
MOP	8.061 Pataca
MRO	356 Ouguiya
MUR	34.65 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	719.45 Kwacha
MXN	20.405 Mexican Peso
MXV	3.3139 Mexican Unidad de Inversion (UDI)
MYR	4.1945 Malaysian Ringgit
MZN	60.85 Metical
NAD	14.383 Namibia Dollar
NGN	305.68 Naira
NIO	32.27 Cordoba Oro
NOK	8.5047 Norwegian Krone
NPR	115.69 Nepalese Rupee
NZD	1.4704 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3831 Nuevo Sol
PGK	3.2733 Kina
PHP	53.081 Philippine Peso
PKR	133.9 Pakistan Rupee
PLN	3.7999 Zloty
PYG	5915 Guarani
QAR	3.6408 Qatari Rial
RON	4.1164 Leu
RSD	104.26 Serbian Dinar
RUB	67.0715 Russian Ruble
RWF	887.9681 Rwanda Franc
SAR	3.7517 Saudi Riyal
SBD	7.7459 Solomon Islands Dollar
SCR	13.56 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	9.0837 Swedish Krona
SGD	1.3789 Singapore Dollar
SHP	0.7692 Saint Helena Pound
SLL	8570 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

16 November 2018

SRD	7.43 Surinam Dollar
SSP	150.574 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.3679 Lilangeni
THB	32.94 Baht
TJS	9.4195 Somoni
TMT	3.49 New Manat
TND	2.9133 Tunisian Dinar
TOP	2.1673 Pa'anga
TRY	5.4558 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.863 New Taiwan Dollar
TZS	2294 Tanzanian Shilling
UAH	27.8045 Hryvnia
UGX	3730 Uganda Shilling
USD	1 US Dollar
UYU	32.63 Peso Uruguayo
UZS	8257.98 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23315 Dong
VUV	112.16 Vatu
WST	2.5119 Tala
XAF	610.27 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	576.35 CFA Franc BCEAO
XPF	104.8 CFP Franc
YER	249.65 Yemeni Rial
ZAR	14.3848 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 12 November 2018 to

16 November 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	101,849.03	200,733.18	302,582.21
Total	101,849.03	200,733.18	302,582.21

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,209	29,423	44,631
Total	15,209	29,423	44,631

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	20,720.48	19,099.67	62,416.78	80,096.11	3,329.31	16,653.70	94,571.11	5,695.07	302,582.21
Total	20,720.48	19,099.67	62,416.78	80,096.11	3,329.31	16,653.70	94,571.11	5,695.07	302,582.21

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,532	4,205	14,541	10,792	730	2,985	9,060	788	44,631
Total	1,532	4,205	14,541	10,792	730	2,985	9,060	788	44,631

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	264,300.28	24,586.23	6,267.17	3,372.64	3,690.79	365.11	0.00	302,582.21
Total	264,300.28	24,586.23	6,267.17	3,372.64	3,690.79	365.11	0.00	302,582.21

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	42,893	981	289	202	242	26	0	44,631
Total	42,893	981	289	202	242	26	0	44,631

Interest Rate Turnover

Turnover for the period:

12 November 2018 to

16 November 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	3,505.86	377,815.46	381,321.32
Floating vs. Fixed	387,265.13	601,689.01	988,954.14
Overnight Index Swap	69,780.54	81,483.37	151,263.91
Total	460,551.52	1,060,987.85	1,521,539.37

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	58	2,318	2,376
Floating vs. Fixed	6,228	4,484	10,712
Overnight Index Swap	587	269	856
Total	6,872	7,071	13,943

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	52,749.52	0.00	18,555.94	2,325.81	4,423.79	779.13	302,487.13	381,321.32
Floating vs. Fixed	124,746.11	55,060.03	16,050.72	4,048.84	46,975.34	120,968.35	621,104.75	988,954.14
Overnight Index Swap	30,039.50	0.00	1,351.43	0.00	1,606.60	0.00	118,266.39	151,263.91
Total	207,535.12	55,060.03	35,958.09	6,374.65	53,005.73	121,747.47	1,041,858.27	1,521,539.37

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	592	0	250	184	110	58	1,183	2,376
Floating vs. Fixed	1,453	1,696	174	133	306	2,279	4,673	10,712
Overnight Index Swap	28	0	3	0	6	0	819	856
Total	2,072	1,696	427	317	421	2,336	6,675	13,943

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	252,771.95	75,149.06	39,165.63	5,861.37	6,957.23	388.66	1,027.43	381,321.32
Floating vs. Fixed	496,001.81	202,088.90	191,336.13	67,519.30	23,830.86	2,174.16	6,002.98	988,954.14
Overnight Index Swap	118,919.17	23,380.69	5,294.87	3,461.41	139.38	0.61	67.78	151,263.91
Total	867,692.92	300,618.65	235,796.62	76,842.08	30,927.47	2,563.43	7,098.20	1,521,539.37

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	252	279	504	501	253	166	423	2,376
Floating vs. Fixed	2,036	1,597	3,022	2,519	771	171	598	10,712
Overnight Index Swap	253	175	199	214	8	6	3	856
Total	2,540	2,050	3,724	3,233	1,031	343	1,024	13,943