

## Foreign Exchange Position

Positions as at: 23 November 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	437,367.27	1,008,302.82	1,445,670.09
<b>Total</b>	<b>437,367.27</b>	<b>1,008,302.82</b>	<b>1,445,670.09</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	53,227	125,477	178,704
<b>Total</b>	<b>53,227</b>	<b>125,477</b>	<b>178,704</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	196,094.44	74,789.30	276,882.13	401,595.55	14,868.60	49,295.87	373,434.67	58,709.53	1,445,670.09
<b>Total</b>	<b>196,094.44</b>	<b>74,789.30</b>	<b>276,882.13</b>	<b>401,595.55</b>	<b>14,868.60</b>	<b>49,295.87</b>	<b>373,434.67</b>	<b>58,709.53</b>	<b>1,445,670.09</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,102	14,729	48,496	44,519	3,299	10,536	38,489	6,534	178,704
<b>Total</b>	<b>12,102</b>	<b>14,729</b>	<b>48,496</b>	<b>44,519</b>	<b>3,299</b>	<b>10,536</b>	<b>38,489</b>	<b>6,534</b>	<b>178,704</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	1,101,775.16	176,466.82	99,456.68	44,918.17	15,437.09	7,092.17	523.99	1,445,670.09
<b>Total</b>	<b>1,101,775.16</b>	<b>176,466.82</b>	<b>99,456.68</b>	<b>44,918.17</b>	<b>15,437.09</b>	<b>7,092.17</b>	<b>523.99</b>	<b>1,445,670.09</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	158,058	9,187	5,591	3,268	1,676	883	42	178,704
<b>Total</b>	<b>158,058</b>	<b>9,187</b>	<b>5,591</b>	<b>3,268</b>	<b>1,676</b>	<b>883</b>	<b>42</b>	<b>178,704</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	75.55	Afghani
ALL	109.01	Lek
AMD	482.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	310.013	Kwanza
ARS	36.25	Argentine Peso
AUD	1.3767	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7141	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.07	Taka
BGN	1.7175	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1781.29	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

23 November 2018

BND	1.3722	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.7975	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.3	Ngultrum
BWP	10.5263	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3229	Canadian Dollar
CDF	1624	Congolese Franc
CHF	0.9947	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	666.15	Chilean Peso
CNY	6.9248	Yuan Renminbi
COP	3190.28	Colombian Peso
COU	0.0814	Unidad de Valor Real
CRC	596.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.64	Cape Verde Escudo
CZK	22.833	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5533	Danish Krone
DOP	50.08	Dominican Peso
DZD	118.2215	Algerian Dinar
EGP	17.955	Egyptian Pound
ERN	15	Nakfa
ETB	27.8325	Ethiopian Birr
EUR	0.8782	Euro
FJD	2.0851	Fiji Dollar
FKP	0.7803	Falkland Islands Pound
GBP	0.7825	Pound Sterling
GEL	2.635	Lari
GHS	4.839	Cedi
GIP	0.7803	Gibraltar Pound
GMD	50	Dalasi
GNF	9042	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.19	Guyana Dollar
HKD	7.8331	Hong Kong Dollar
HNL	24.2171	Lempira
HRK	6.525	Croatian Kuna
HTG	72.7962	Gourde
HUF	282.37	Forint
IDR	14600	Rupiah
ILS	3.7254	New Israeli Sheqel
INR	71.3	Indian Rupee

## Foreign Exchange Position

Positions as at:

23 November 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.87	Iceland Krona
JMD	125.5	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	113.05	Yen
KES	102.3	Kenyan Shilling
KGS	69.7	Som
KHR	4017.9521	Riel
KMF	430.35	Comoro Franc
KPW	130	North Korean Won
KRW	1127.12	Won
KWD	0.304	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	368.37	Tenge
LAK	8534	Kip
LBP	1508	Lebanese Pound
LKR	178.5	Sri Lanka Rupee
LRD	157.4	Liberian Dollar
LSL	13.8925	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3919	Libyan Dinar
MAD	9.4901	Moroccan Dirham
MDL	17.0828	Moldovan Leu
MGA	3640	Malagasy Ariary
MKD	53.75	Denar
MMK	1590	Kyat
MNT	2563	Tugrik
MOP	8.063	Pataca
MRO	356	Ouguiya
MUR	34.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	709.29	Kwacha
MXN	20.241	Mexican Peso
MXV	3.2907	Mexican Unidad de Inversion (UDI)
MYR	4.193	Malaysian Ringgit
MZN	61.05	Metical
NAD	13.91	Namibia Dollar
NGN	305.7	Naira
NIO	32.35	Cordoba Oro
NOK	8.5284	Norwegian Krone
NPR	114.32	Nepalese Rupee
NZD	1.4631	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3721	Nuevo Sol

## Foreign Exchange Position

Positions as at:

23 November 2018

PGK	3.2841	Kina
PHP	52.15	Philippine Peso
PKR	133.85	Pakistan Rupee
PLN	3.7781	Zloty
PYG	5918	Guarani
QAR	3.6405	Qatari Rial
RON	4.0924	Leu
RSD	103.84	Serbian Dinar
RUB	65.7137	Russian Ruble
RWF	888.7413	Rwanda Franc
SAR	3.7516	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.57	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	9.0413	Swedish Krona
SGD	1.3722	Singapore Dollar
SHP	0.7812	Saint Helena Pound
SLL	8570	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	150.4219	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.8985	Lilangeni
THB	32.88	Baht
TJS	9.4197	Somoni
TMT	3.49	New Manat
TND	2.9122	Tunisian Dinar
TOP	2.1552	Pa'anga
TRY	5.3041	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.855	New Taiwan Dollar
TZS	2307	Tanzanian Shilling
UAH	27.72	Hryvnia
UGX	3712.4	Uganda Shilling
USD	1	US Dollar
UYU	32.49	Peso Uruguayo
UZS	8272.53	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23352	Dong
VUV	110.4	Vatu
WST	2.5069	Tala
XAF	607.38	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	572	CFA Franc BCEAO
XPF	104.31	CFP Franc

## Foreign Exchange Position

Positions as at: 23 November 2018

YER	249.95	Yemeni Rial
ZAR	13.9169	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

23 November 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	688,226.41	457,250.91	1,145,477.32
Floating vs. Fixed	7,043,678.00	4,316,134.75	11,359,812.75
Overnight Index Swap	979,033.90	824,544.77	1,803,578.67
<b>Total</b>	<b>8,710,938.31</b>	<b>5,597,930.43</b>	<b>14,308,868.73</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,962	3,880	12,842
Floating vs. Fixed	146,296	119,093	265,389
Overnight Index Swap	10,020	8,268	18,288
<b>Total</b>	<b>165,278</b>	<b>131,241</b>	<b>296,519</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	310,548.11	0.00	31,176.97	6,307.21	168,912.94	106,860.77	521,671.32	1,145,477.32
Floating vs. Fixed	1,924,854.93	966,521.37	265,627.81	41,907.43	1,095,680.89	2,452,188.14	4,613,032.19	11,359,812.75
Overnight Index Swap	306,133.97	0.00	235,574.47	282.43	81,194.29	89.36	1,180,304.15	1,803,578.67
<b>Total</b>	<b>2,541,537.00</b>	<b>966,521.37</b>	<b>532,379.24</b>	<b>48,497.07</b>	<b>1,345,788.12</b>	<b>2,559,138.28</b>	<b>6,315,007.66</b>	<b>14,308,868.73</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,262	0	210	132	1,947	2,745	4,546	12,842
Floating vs. Fixed	49,185	33,048	3,991	1,021	16,170	60,678	101,297	265,389
Overnight Index Swap	656	0	476	4	238	5	16,909	18,288
<b>Total</b>	<b>53,103</b>	<b>33,048</b>	<b>4,677</b>	<b>1,157</b>	<b>18,355</b>	<b>63,428</b>	<b>122,752</b>	<b>296,519</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	405,563.56	225,531.33	324,362.68	149,960.69	23,597.36	10,451.86	6,009.84	1,145,477.32
Floating vs. Fixed	4,605,143.79	2,039,639.00	2,889,051.96	1,394,805.58	188,387.16	100,450.31	142,334.95	11,359,812.75
Overnight Index Swap	1,483,545.07	166,463.58	130,440.06	21,329.96	678.86	898.61	222.53	1,803,578.67
<b>Total</b>	<b>6,494,252.42</b>	<b>2,431,633.92</b>	<b>3,343,854.71</b>	<b>1,566,096.23</b>	<b>212,663.37</b>	<b>111,800.78</b>	<b>148,567.31</b>	<b>14,308,868.73</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	2,272	2,041	4,084	2,897	596	508	444	12,842
Floating vs. Fixed	56,592	40,214	94,864	55,503	7,564	4,825	5,829	265,389
Overnight Index Swap	6,682	3,662	7,485	383	32	34	11	18,288
<b>Total</b>	<b>65,546</b>	<b>45,916</b>	<b>106,433</b>	<b>58,783</b>	<b>8,192</b>	<b>5,367</b>	<b>6,284</b>	<b>296,519</b>

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## Interest Rate Position

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ERN	15	Nakfa

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ETB	27.8325	Ethiopian Birr
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LVL	0.5078	Latvian Lats
LYD	1.3919	Libyan Dinar



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23 November 2018

MAD	9.4901 Moroccan Dirham
MDL	17.0828 Moldovan Leu
MGA	3640 Malagasy Ariary
MKD	53.75 Denar
MMK	1590 Kyat
MNT	2563 Tugrik
MOP	8.063 Pataca
MRO	356 Ouguiya
MUR	34.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	709.29 Kwacha
MXN	20.241 Mexican Peso
MXV	3.2907 Mexican Unidad de Inversion (UDI)
MYR	4.193 Malaysian Ringgit
MZN	61.05 Metical
NAD	13.91 Namibia Dollar
NGN	305.7 Naira
NIO	32.35 Cordoba Oro
NOK	8.5284 Norwegian Krone
NPR	114.32 Nepalese Rupee
NZD	1.4631 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3721 Nuevo Sol
PGK	3.2841 Kina
PHP	52.15 Philippine Peso
PKR	133.85 Pakistan Rupee
PLN	3.7781 Zloty
PYG	5918 Guarani
QAR	3.6405 Qatari Rial
RON	4.0924 Leu
RSD	103.84 Serbian Dinar
RUB	65.7137 Russian Ruble
RWF	888.7413 Rwanda Franc
SAR	3.7516 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.57 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	9.0413 Swedish Krona
SGD	1.3722 Singapore Dollar
SHP	0.7812 Saint Helena Pound
SLL	8570 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

23 November 2018

SRD	7.43 Surinam Dollar
SSP	150.4219 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.8985 Lilangeni
THB	32.88 Baht
TJS	9.4197 Somoni
TMT	3.49 New Manat
TND	2.9122 Tunisian Dinar
TOP	2.1552 Pa'anga
TRY	5.3041 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.855 New Taiwan Dollar
TZS	2307 Tanzanian Shilling
UAH	27.72 Hryvnia
UGX	3712.4 Uganda Shilling
USD	1 US Dollar
UYU	32.49 Peso Uruguayo
UZS	8272.53 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23352 Dong
VUV	110.4 Vatu
WST	2.5069 Tala
XAF	607.38 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	572 CFA Franc BCEAO
XPF	104.31 CFP Franc
YER	249.95 Yemeni Rial
ZAR	13.9169 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 19 November 2018 to

23 November 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	86,640.74	172,549.80	259,190.54
Total	86,640.74	172,549.80	259,190.54

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,638	20,634	33,272
Total	12,638	20,634	33,272

### 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	43,561.21	12,908.55	48,363.10	48,489.89	3,875.23	10,376.87	78,989.84	12,625.87	259,190.54
Total	43,561.21	12,908.55	48,363.10	48,489.89	3,875.23	10,376.87	78,989.84	12,625.87	259,190.54

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,639	2,678	8,271	7,955	663	2,396	8,882	790	33,272
Total	1,639	2,678	8,271	7,955	663	2,396	8,882	790	33,272

### 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	229,339.90	21,143.04	4,762.99	1,511.69	2,203.62	42.62	186.69	259,190.54
Total	229,339.90	21,143.04	4,762.99	1,511.69	2,203.62	42.62	186.69	259,190.54

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	31,731	1,024	211	117	180	4	7	33,272
Total	31,731	1,024	211	117	180	4	7	33,272

## Interest Rate Turnover

Turnover for the period:

19 November 2018 to

23 November 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,679.08	363,906.00	383,585.08
Floating vs. Fixed	474,805.28	512,270.42	987,075.70
Overnight Index Swap	105,690.40	80,275.35	185,965.75
<b>Total</b>	<b>600,174.76</b>	<b>956,451.78</b>	<b>1,556,626.54</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	162	2,370	2,531
Floating vs. Fixed	8,723	4,083	12,806
Overnight Index Swap	536	135	671
<b>Total</b>	<b>9,420</b>	<b>6,588</b>	<b>16,008</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	56,635.74	0.00	19,363.17	800.89	6,858.42	559.23	299,367.64	383,585.08
Floating vs. Fixed	120,883.90	45,765.23	20,653.61	1,919.80	63,139.76	159,743.94	574,969.47	987,075.70
Overnight Index Swap	34,263.03	0.00	8,761.56	0.00	2,007.09	51.07	140,883.01	185,965.75
<b>Total</b>	<b>211,782.68</b>	<b>45,765.23</b>	<b>48,778.34</b>	<b>2,720.69</b>	<b>72,005.27</b>	<b>160,354.23</b>	<b>1,015,220.11</b>	<b>1,556,626.54</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	553	0	298	182	91	61	1,347	2,531
Floating vs. Fixed	1,555	1,369	203	119	427	2,553	6,582	12,806
Overnight Index Swap	112	0	10	0	5	2	542	671
<b>Total</b>	<b>2,220</b>	<b>1,369</b>	<b>511</b>	<b>301</b>	<b>523</b>	<b>2,616</b>	<b>8,470</b>	<b>16,008</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	220,154.12	86,942.71	55,455.42	9,338.29	10,609.94	438.70	645.90	383,585.08
Floating vs. Fixed	418,593.12	219,599.80	217,513.27	99,179.51	25,052.88	1,958.66	5,178.46	987,075.70
Overnight Index Swap	160,041.76	11,369.43	9,931.91	4,615.27	6.83	0.55	0.00	185,965.75
<b>Total</b>	<b>798,789.00</b>	<b>317,911.93</b>	<b>282,900.60</b>	<b>113,133.07</b>	<b>35,669.66</b>	<b>2,397.91</b>	<b>5,824.36</b>	<b>1,556,626.54</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	256	281	561	550	288	179	417	2,531
Floating vs. Fixed	1,842	1,889	3,798	3,605	867	196	611	12,806
Overnight Index Swap	183	90	237	154	4	4	0	671
<b>Total</b>	<b>2,280</b>	<b>2,259</b>	<b>4,595</b>	<b>4,309</b>	<b>1,159</b>	<b>378</b>	<b>1,028</b>	<b>16,008</b>