

Foreign Exchange Position

Positions as at: 30 November 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	421,723.67	1,032,153.38	1,453,877.04
Total	421,723.67	1,032,153.38	1,453,877.04

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	50,539	123,916	174,455
Total	50,539	123,916	174,455

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	190,559.06	75,678.41	253,534.16	428,644.66	15,181.19	49,934.11	381,442.24	58,903.21	1,453,877.04
Total	190,559.06	75,678.41	253,534.16	428,644.66	15,181.19	49,934.11	381,442.24	58,903.21	1,453,877.04

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,731	15,569	43,264	44,129	3,360	10,771	39,003	6,628	174,455
Total	11,731	15,569	43,264	44,129	3,360	10,771	39,003	6,628	174,455

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	1,096,900.46	191,792.56	97,761.11	44,327.73	15,335.52	7,308.00	451.66	1,453,877.04
Total	1,096,900.46	191,792.56	97,761.11	44,327.73	15,335.52	7,308.00	451.66	1,453,877.04

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	152,192	10,984	5,457	3,275	1,626	885	37	174,455
Total	152,192	10,984	5,457	3,275	1,626	885	37	174,455

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75.6	Afghani
ALL	108.54	Lek
AMD	483.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	310.05	Kwanza
ARS	38.44	Argentine Peso
AUD	1.3684	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7165	Convertible Mark
BBD	1.9801	Barbados Dollar
BDT	83.74	Taka
BGN	1.7204	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1782.59	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 November 2018

BND	1.3726	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8508	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.6125	Ngultrum
BWP	10.5485	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3275	Canadian Dollar
CDF	1624	Congolese Franc
CHF	0.9936	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	674.5	Chilean Peso
CNY	6.9534	Yuan Renminbi
COP	3266	Colombian Peso
COU	0.0795	Unidad de Valor Real
CRC	597	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.77	Cape Verde Escudo
CZK	22.799	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5647	Danish Krone
DOP	50.05	Dominican Peso
DZD	118.7241	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa
ETB	27.8673	Ethiopian Birr
EUR	0.8797	Euro
FJD	2.0734	Fiji Dollar
FKP	0.7837	Falkland Islands Pound
GBP	0.7796	Pound Sterling
GEL	2.67	Lari
GHS	4.95	Cedi
GIP	0.7837	Gibraltar Pound
GMD	50.05	Dalasi
GNF	9047	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.8253	Hong Kong Dollar
HNL	24.2555	Lempira
HRK	6.5229	Croatian Kuna
HTG	73.1381	Gourde
HUF	284.56	Forint
IDR	14525	Rupiah
ILS	3.7165	New Israeli Sheqel
INR	70.63	Indian Rupee

Foreign Exchange Position

Positions as at:

30 November 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.89	Iceland Krona
JMD	125.35	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	113.68	Yen
KES	102.5	Kenyan Shilling
KGS	69.7	Som
KHR	4010	Riel
KMF	432.7	Comoro Franc
KPW	130	North Korean Won
KRW	1122.48	Won
KWD	0.3039	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	373.57	Tenge
LAK	8540	Kip
LBP	1505	Lebanese Pound
LKR	179.4	Sri Lanka Rupee
LRD	157.4	Liberian Dollar
LSL	13.7613	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3968	Libyan Dinar
MAD	9.4975	Moroccan Dirham
MDL	17.14	Moldovan Leu
MGA	3627	Malagasy Ariary
MKD	54.3	Denar
MMK	1593	Kyat
MNT	2585	Tugrik
MOP	8.046	Pataca
MRO	356	Ouguiya
MUR	34.52	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	723.56	Kwacha
MXN	20.2913	Mexican Peso
MXV	3.2861	Mexican Unidad de Inversion (UDI)
MYR	4.198	Malaysian Ringgit
MZN	61.05	Metical
NAD	13.764	Namibia Dollar
NGN	305.8	Naira
NIO	32.38	Cordoba Oro
NOK	8.5574	Norwegian Krone
NPR	112.99	Nepalese Rupee
NZD	1.455	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.368	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 November 2018

PGK	3.2733	Kina
PHP	52.45	Philippine Peso
PKR	133.93	Pakistan Rupee
PLN	3.7699	Zloty
PYG	5936	Guarani
QAR	3.64	Qatari Rial
RON	4.0784	Leu
RSD	103.94	Serbian Dinar
RUB	67.05	Russian Ruble
RWF	889.5343	Rwanda Franc
SAR	3.7514	Saudi Riyal
SBD	7.728	Solomon Islands Dollar
SCR	13.54	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	9.0358	Swedish Krona
SGD	1.3726	Singapore Dollar
SHP	0.7791	Saint Helena Pound
SLL	8570	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	150.5045	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.7673	Lilangeni
THB	32.9	Baht
TJS	9.41	Somoni
TMT	3.49	New Manat
TND	2.9316	Tunisian Dinar
TOP	2.1496	Pa'anga
TRY	5.2148	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.812	New Taiwan Dollar
TZS	2305	Tanzanian Shilling
UAH	28.2845	Hryvnia
UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	32.2	Peso Uruguayo
UZS	8294.1	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23335	Dong
VUV	110.44	Vatu
WST	2.495	Tala
XAF	616	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577.7	CFA Franc BCEAO
XPF	105.14	CFP Franc

Foreign Exchange Position

Positions as at: 30 November 2018

YER	249.9	Yemeni Rial
ZAR	13.7641	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

30 November 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	696,947.81	699,671.59	1,396,619.41
Floating vs. Fixed	7,026,456.98	4,636,190.15	11,662,647.13
Overnight Index Swap	996,406.45	829,722.35	1,826,128.79
Total	8,719,811.24	6,165,584.09	14,885,395.33

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,992	4,789	13,781
Floating vs. Fixed	144,575	119,163	263,738
Overnight Index Swap	10,207	8,318	18,525
Total	163,774	132,270	296,044

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	327,654.29	0.00	60,086.64	6,525.27	170,523.28	106,374.19	725,455.73	1,396,619.41
Floating vs. Fixed	1,966,348.22	975,601.20	291,026.75	41,957.78	1,083,979.32	2,447,227.12	4,856,506.74	11,662,647.13
Overnight Index Swap	315,687.61	0.00	231,773.90	283.48	81,452.45	115.01	1,196,816.35	1,826,128.79
Total	2,609,690.12	975,601.20	582,887.29	48,766.53	1,335,955.05	2,553,716.32	6,778,778.83	14,885,395.33

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,484	0	260	138	1,990	2,770	5,139	13,781
Floating vs. Fixed	49,630	33,349	4,030	1,023	15,995	59,629	100,083	263,738
Overnight Index Swap	673	0	475	4	242	6	17,125	18,525
Total	53,787	33,349	4,765	1,165	18,227	62,405	122,347	296,044

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	584,772.70	263,744.92	350,806.54	156,063.08	23,792.78	11,024.90	6,414.49	1,396,619.41
Floating vs. Fixed	4,838,629.36	2,091,045.36	2,896,882.34	1,402,095.26	190,814.21	100,279.08	142,901.53	11,662,647.13
Overnight Index Swap	1,497,087.76	170,686.05	132,886.55	23,605.43	745.91	895.28	221.83	1,826,128.79
Total	6,920,489.81	2,525,476.32	3,380,575.42	1,581,763.77	215,352.90	112,199.25	149,537.85	14,885,395.33

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	2,372	2,126	4,254	3,132	720	579	598	13,781
Floating vs. Fixed	56,414	39,773	93,858	55,281	7,642	4,854	5,918	263,738
Overnight Index Swap	6,749	3,703	7,564	415	48	36	11	18,525
Total	65,535	45,601	105,675	58,828	8,410	5,469	6,527	296,044

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	75.6	Afghani
ALL	108.54	Lek
AMD	483.5	Armenian Dram
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EGP	17.86	Egyptian Pound
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ETB	27.8673	Ethiopian Birr
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KZT	373.57	Tenge
LAK	8540	Kip
LBP	1505	Lebanese Pound
LKR	179.4	Sri Lanka Rupee
LRD	157.4	Liberian Dollar
LSL	13.7613	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3968	Libyan Dinar

Interest Rate Position

Positions as at:

30 November 2018

MAD	9.4975 Moroccan Dirham
MDL	17.14 Moldovan Leu
MGA	3627 Malagasy Ariary
MKD	54.3 Denar
MMK	1593 Kyat
MNT	2585 Tugrik
MOP	8.046 Pataca
MRO	356 Ouguiya
MUR	34.52 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	723.56 Kwacha
MXN	20.2913 Mexican Peso
MXV	3.2861 Mexican Unidad de Inversion (UDI)
MYR	4.198 Malaysian Ringgit
MZN	61.05 Metical
NAD	13.764 Namibia Dollar
NGN	305.8 Naira
NIO	32.38 Cordoba Oro
NOK	8.5574 Norwegian Krone
NPR	112.99 Nepalese Rupee
NZD	1.455 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.368 Nuevo Sol
PGK	3.2733 Kina
PHP	52.45 Philippine Peso
PKR	133.93 Pakistan Rupee
PLN	3.7699 Zloty
PYG	5936 Guarani
QAR	3.64 Qatari Rial
RON	4.0784 Leu
RSD	103.94 Serbian Dinar
RUB	67.05 Russian Ruble
RWF	889.5343 Rwanda Franc
SAR	3.7514 Saudi Riyal
SBD	7.728 Solomon Islands Dollar
SCR	13.54 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	9.0358 Swedish Krona
SGD	1.3726 Singapore Dollar
SHP	0.7791 Saint Helena Pound
SLL	8570 Leone
SOS	575 Somali Shilling

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SRD	7.43 Surinam Dollar
SSP	150.5045 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.7673 Lilangeni
THB	32.9 Baht
TJS	9.41 Somoni
TMT	3.49 New Manat
TND	2.9316 Tunisian Dinar
TOP	2.1496 Pa'anga
TRY	5.2148 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.812 New Taiwan Dollar
TZS	2305 Tanzanian Shilling
UAH	28.2845 Hryvnia
UGX	3720 Uganda Shilling
USD	1 US Dollar
UYU	32.2 Peso Uruguayo
UZS	8294.1 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23335 Dong
VUV	110.44 Vatu
WST	2.495 Tala
XAF	616 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	577.7 CFA Franc BCEAO
XPF	105.14 CFP Franc
YER	249.9 Yemeni Rial
ZAR	13.7641 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 26 November 2018 to

30 November 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,819.26	225,006.61	325,825.87
Total	100,819.26	225,006.61	325,825.87

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,261	31,125	45,385
Total	14,261	31,125	45,385

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	24,445.28	16,110.38	59,492.63	91,902.36	4,850.56	11,075.90	103,065.09	14,883.67	325,825.87
Total	24,445.28	16,110.38	59,492.63	91,902.36	4,850.56	11,075.90	103,065.09	14,883.67	325,825.87

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,673	4,152	13,690	10,898	879	2,354	10,861	881	45,385
Total	1,673	4,152	13,690	10,898	879	2,354	10,861	881	45,385

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	277,035.37	36,630.26	5,290.57	3,250.79	3,241.88	377.00	0.00	325,825.87
Total	277,035.37	36,630.26	5,290.57	3,250.79	3,241.88	377.00	0.00	325,825.87

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	41,734	2,912	283	182	251	25	0	45,385
Total	41,734	2,912	283	182	251	25	0	45,385

Interest Rate Turnover

Turnover for the period:

26 November 2018 to

30 November 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	32,110.08	573,748.71	605,858.79
Floating vs. Fixed	507,437.60	956,072.30	1,463,509.90
Overnight Index Swap	171,534.39	87,045.96	258,580.36
Total	711,082.07	1,616,866.97	2,327,949.05

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	187	3,308	3,495
Floating vs. Fixed	7,209	4,911	12,120
Overnight Index Swap	763	184	946
Total	8,158	8,403	16,561

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	64,945.35	0.00	65,706.16	913.85	10,437.59	1,344.05	462,511.78	605,858.79
Floating vs. Fixed	127,536.94	35,267.93	66,349.12	1,303.38	27,960.44	243,695.63	961,396.47	1,463,509.90
Overnight Index Swap	30,721.80	0.00	622.25	0.00	1,500.29	25.54	225,710.47	258,580.36
Total	223,204.09	35,267.93	132,677.54	2,217.23	39,898.32	245,065.22	1,649,618.72	2,327,949.05

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	845	0	304	152	197	91	1,906	3,495
Floating vs. Fixed	1,615	827	270	81	275	3,011	6,043	12,120
Overnight Index Swap	56	0	2	0	6	1	882	946
Total	2,515	827	576	233	477	3,103	8,830	16,561

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	375,361.83	117,440.18	85,521.21	14,616.84	10,481.89	1,008.69	1,428.15	605,858.79
Floating vs. Fixed	821,302.08	291,300.63	224,753.65	88,603.59	29,544.95	2,459.96	5,545.04	1,463,509.90
Overnight Index Swap	215,178.18	26,504.51	7,058.42	9,763.59	75.13	0.52	0.00	258,580.36
Total	1,411,842.09	435,245.32	317,333.29	112,984.02	40,101.97	3,469.16	6,973.19	2,327,949.05

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	346	378	732	787	436	245	572	3,495
Floating vs. Fixed	2,319	1,709	3,338	2,990	917	226	623	12,120
Overnight Index Swap	298	148	241	239	18	4	0	946
Total	2,962	2,235	4,310	4,015	1,371	475	1,195	16,561