

## Foreign Exchange Position

Positions as at: 07 December 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	435,688.02	1,044,699.23	1,480,387.26
<b>Total</b>	<b>435,688.02</b>	<b>1,044,699.23</b>	<b>1,480,387.26</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	52,111	130,259	182,369
<b>Total</b>	<b>52,111</b>	<b>130,259</b>	<b>182,369</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	193,825.18	74,896.77	254,242.39	436,941.89	16,374.80	49,633.09	397,029.08	57,444.06	1,480,387.26
<b>Total</b>	<b>193,825.18</b>	<b>74,896.77</b>	<b>254,242.39</b>	<b>436,941.89</b>	<b>16,374.80</b>	<b>49,633.09</b>	<b>397,029.08</b>	<b>57,444.06</b>	<b>1,480,387.26</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,117	16,132	47,059	45,002	3,634	11,072	40,876	6,478	182,369
<b>Total</b>	<b>12,117</b>	<b>16,132</b>	<b>47,059</b>	<b>45,002</b>	<b>3,634</b>	<b>11,072</b>	<b>40,876</b>	<b>6,478</b>	<b>182,369</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	1,104,863.32	213,566.24	94,822.07	43,366.98	16,031.12	7,243.47	494.05	1,480,387.26
<b>Total</b>	<b>1,104,863.32</b>	<b>213,566.24</b>	<b>94,822.07</b>	<b>43,366.98</b>	<b>16,031.12</b>	<b>7,243.47</b>	<b>494.05</b>	<b>1,480,387.26</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	158,270	12,848	5,461	3,222	1,651	879	39	182,369
<b>Total</b>	<b>158,270</b>	<b>12,848</b>	<b>5,461</b>	<b>3,222</b>	<b>1,651</b>	<b>879</b>	<b>39</b>	<b>182,369</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	75.55	Afghani
ALL	109.12	Lek
AMD	483.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	307.93	Kwanza
ARS	37.446	Argentine Peso
AUD	1.3755	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7199	Convertible Mark
BBD	1.9781	Barbados Dollar
BDT	83.24	Taka
BGN	1.7239	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1783.88	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

07 December 2018

BND	1.3666	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8682	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.46	Ngultrum
BWP	10.5042	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3352	Canadian Dollar
CDF	1625	Congolese Franc
CHF	0.9974	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	672.39	Chilean Peso
CNY	6.8546	Yuan Renminbi
COP	3155.84	Colombian Peso
COU	0.0823	Unidad de Valor Real
CRC	596	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.97	Cape Verde Escudo
CZK	22.84	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5786	Danish Krone
DOP	50.07	Dominican Peso
DZD	118.4247	Algerian Dinar
EGP	17.91	Egyptian Pound
ERN	15	Nakfa
ETB	27.8523	Ethiopian Birr
EUR	0.8814	Euro
FJD	2.0773	Fiji Dollar
FKP	0.7852	Falkland Islands Pound
GBP	0.7852	Pound Sterling
GEL	2.65	Lari
GHS	4.7941	Cedi
GIP	0.7874	Gibraltar Pound
GMD	50.05	Dalasi
GNF	9047	Guinea Franc
GTQ	7.715	Quetzal
GYD	206.39	Guyana Dollar
HKD	7.8128	Hong Kong Dollar
HNL	24.264	Lempira
HRK	6.5201	Croatian Kuna
HTG	74.7301	Gourde
HUF	284.8	Forint
IDR	14390	Rupiah
ILS	3.7248	New Israeli Sheqel
INR	70.55	Indian Rupee

## Foreign Exchange Position

Positions as at:

07 December 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.57	Iceland Krona
JMD	125.12	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	113.19	Yen
KES	102.6	Kenyan Shilling
KGS	69.7	Som
KHR	4006.9741	Riel
KMF	430.2	Comoro Franc
KPW	130	North Korean Won
KRW	1113.16	Won
KWD	0.3038	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	370.52	Tenge
LAK	8538	Kip
LBP	1505.5	Lebanese Pound
LKR	179.1	Sri Lanka Rupee
LRD	157.4	Liberian Dollar
LSL	13.8293	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3939	Libyan Dinar
MAD	9.5095	Moroccan Dirham
MDL	17.117	Moldovan Leu
MGA	3575	Malagasy Ariary
MKD	54.05	Denar
MMK	1538	Kyat
MNT	2616	Tugrik
MOP	8.029	Pataca
MRO	356	Ouguiya
MUR	34.43	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	724.48	Kwacha
MXN	20.495	Mexican Peso
MXV	3.3165	Mexican Unidad de Inversion (UDI)
MYR	4.1525	Malaysian Ringgit
MZN	61.45	Metical
NAD	13.83	Namibia Dollar
NGN	305.82	Naira
NIO	32.4	Cordoba Oro
NOK	8.5018	Norwegian Krone
NPR	112.74	Nepalese Rupee
NZD	1.4491	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3732	Nuevo Sol

## Foreign Exchange Position

Positions as at:

07 December 2018

PGK	3.2733	Kina
PHP	52.667	Philippine Peso
PKR	138.2	Pakistan Rupee
PLN	3.7757	Zloty
PYG	5873	Guarani
QAR	3.6405	Qatari Rial
RON	4.1005	Leu
RSD	104.07	Serbian Dinar
RUB	66.5	Russian Ruble
RWF	890.3067	Rwanda Franc
SAR	3.7512	Saudi Riyal
SBD	7.6982	Solomon Islands Dollar
SCR	13.54	Seychelles Rupee
SDG	47.5002	Sudanese Pound
SEK	8.9769	Swedish Krona
SGD	1.3668	Singapore Dollar
SHP	0.7824	Saint Helena Pound
SLL	8610	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	151.2125	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.8154	Lilangeni
THB	32.73	Baht
TJS	9.4175	Somoni
TMT	3.49	New Manat
TND	2.9602	Tunisian Dinar
TOP	2.1482	Pa'anga
TRY	5.3252	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.793	New Taiwan Dollar
TZS	2295	Tanzanian Shilling
UAH	27.9345	Hryvnia
UGX	3727.5	Uganda Shilling
USD	1	US Dollar
UYU	31.98	Peso Uruguayo
UZS	8301.49	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23306	Dong
VUV	109.37	Vatu
WST	2.495	Tala
XAF	611.48	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	575.22	CFA Franc BCEAO
XPF	104.67	CFP Franc

## Foreign Exchange Position

Positions as at: 07 December 2018

YER	249.9	Yemeni Rial
ZAR	13.84	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

07 December 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	685,294.02	615,915.76	1,301,209.78
Floating vs. Fixed	7,128,390.28	4,382,258.60	11,510,648.88
Overnight Index Swap	1,004,758.87	835,002.94	1,839,761.81
<b>Total</b>	<b>8,818,443.17</b>	<b>5,833,177.30</b>	<b>14,651,620.47</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,992	3,755	12,747
Floating vs. Fixed	145,984	119,313	265,296
Overnight Index Swap	10,524	8,366	18,890
<b>Total</b>	<b>165,500</b>	<b>131,434</b>	<b>296,933</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	301,776.01	0.00	23,861.26	5,969.01	171,325.89	105,676.02	692,601.59	1,301,209.78
Floating vs. Fixed	1,944,457.37	998,108.98	259,178.06	41,881.51	1,096,150.89	2,491,102.74	4,679,769.33	11,510,648.88
Overnight Index Swap	323,877.26	0.00	230,941.12	281.46	87,909.84	115.20	1,196,636.95	1,839,761.81
<b>Total</b>	<b>2,570,110.64</b>	<b>998,108.98</b>	<b>513,980.44</b>	<b>48,131.98</b>	<b>1,355,386.62</b>	<b>2,596,893.95</b>	<b>6,569,007.86</b>	<b>14,651,620.47</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,265	0	172	80	1,961	2,727	4,542	12,747
Floating vs. Fixed	49,712	33,350	4,034	1,020	16,158	60,077	100,945	265,296
Overnight Index Swap	669	0	477	4	251	6	17,483	18,890
<b>Total</b>	<b>53,646</b>	<b>33,350</b>	<b>4,683</b>	<b>1,104</b>	<b>18,370</b>	<b>62,810</b>	<b>122,970</b>	<b>296,933</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	549,269.32	243,016.34	322,202.44	150,667.87	18,823.87	10,990.48	6,239.47	1,301,209.78
Floating vs. Fixed	4,670,621.75	2,082,266.76	2,911,361.32	1,408,006.80	190,117.66	102,362.25	145,912.35	11,510,648.88
Overnight Index Swap	1,512,660.49	165,963.80	134,955.57	24,319.12	744.07	896.75	222.02	1,839,761.81
<b>Total</b>	<b>6,732,551.56</b>	<b>2,491,246.90</b>	<b>3,368,519.33</b>	<b>1,582,993.79</b>	<b>209,685.60</b>	<b>114,249.47</b>	<b>152,373.83</b>	<b>14,651,620.47</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	2,291	2,017	4,021	2,882	593	511	432	12,747
Floating vs. Fixed	56,547	39,900	94,336	55,824	7,866	4,874	5,950	265,296
Overnight Index Swap	6,894	3,746	7,698	461	46	34	11	18,890
<b>Total</b>	<b>65,732</b>	<b>45,663</b>	<b>106,055</b>	<b>59,167</b>	<b>8,505</b>	<b>5,419</b>	<b>6,393</b>	<b>296,933</b>

### Foreign Exchange Rate

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## Interest Rate Position

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AFN	75.55	Afghani
ALL	109.12	Lek
AMD	483.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
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DOP	50.07	Dominican Peso
DZD	118.4247	Algerian Dinar
EGP	17.91	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

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ETB	27.8523	Ethiopian Birr
EUR	0.8814	Euro
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GBP	0.7852	Pound Sterling
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LRD	157.4	Liberian Dollar
LSL	13.8293	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3939	Libyan Dinar



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Positions as at:

07 December 2018

MAD	9.5095 Moroccan Dirham
MDL	17.117 Moldovan Leu
MGA	3575 Malagasy Ariary
MKD	54.05 Denar
MMK	1538 Kyat
MNT	2616 Tugrik
MOP	8.029 Pataca
MRO	356 Ouguiya
MUR	34.43 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	724.48 Kwacha
MXN	20.495 Mexican Peso
MXV	3.3165 Mexican Unidad de Inversion (UDI)
MYR	4.1525 Malaysian Ringgit
MZN	61.45 Metical
NAD	13.83 Namibia Dollar
NGN	305.82 Naira
NIO	32.4 Cordoba Oro
NOK	8.5018 Norwegian Krone
NPR	112.74 Nepalese Rupee
NZD	1.4491 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3732 Nuevo Sol
PGK	3.2733 Kina
PHP	52.667 Philippine Peso
PKR	138.2 Pakistan Rupee
PLN	3.7757 Zloty
PYG	5873 Guarani
QAR	3.6405 Qatari Rial
RON	4.1005 Leu
RSD	104.07 Serbian Dinar
RUB	66.5 Russian Ruble
RWF	890.3067 Rwanda Franc
SAR	3.7512 Saudi Riyal
SBD	7.6982 Solomon Islands Dollar
SCR	13.54 Seychelles Rupee
SDG	47.5002 Sudanese Pound
SEK	8.9769 Swedish Krona
SGD	1.3668 Singapore Dollar
SHP	0.7824 Saint Helena Pound
SLL	8610 Leone
SOS	575 Somali Shilling

## Interest Rate Position

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07 December 2018

SRD	7.43 Surinam Dollar
SSP	151.2125 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.8154 Lilangeni
THB	32.73 Baht
TJS	9.4175 Somoni
TMT	3.49 New Manat
TND	2.9602 Tunisian Dinar
TOP	2.1482 Pa'anga
TRY	5.3252 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.793 New Taiwan Dollar
TZS	2295 Tanzanian Shilling
UAH	27.9345 Hryvnia
UGX	3727.5 Uganda Shilling
USD	1 US Dollar
UYU	31.98 Peso Uruguayo
UZS	8301.49 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23306 Dong
VUV	109.37 Vatu
WST	2.495 Tala
XAF	611.48 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	575.22 CFA Franc BCEAO
XPF	104.67 CFP Franc
YER	249.9 Yemeni Rial
ZAR	13.84 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 03 December 2018 to

07 December 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	113,391.80	211,074.62	324,466.42
Total	113,391.80	211,074.62	324,466.42

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,350	32,252	49,602
Total	17,350	32,252	49,602

### 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	32,671.57	14,777.29	49,589.34	90,676.51	4,701.63	9,817.33	110,540.51	11,692.23	324,466.42
Total	32,671.57	14,777.29	49,589.34	90,676.51	4,701.63	9,817.33	110,540.51	11,692.23	324,466.42

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,248	3,494	12,712	13,682	831	2,575	13,215	847	49,602
Total	2,248	3,494	12,712	13,682	831	2,575	13,215	847	49,602

### 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	271,026.53	42,371.13	5,816.38	1,940.53	3,262.88	6.58	42.39	324,466.42
Total	271,026.53	42,371.13	5,816.38	1,940.53	3,262.88	6.58	42.39	324,466.42

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	46,456	2,558	269	107	205	6	2	49,602
Total	46,456	2,558	269	107	205	6	2	49,602

## Interest Rate Turnover

Turnover for the period:

03 December 2018 to

07 December 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,190.09	815,648.21	823,838.30
Floating vs. Fixed	463,886.28	651,548.07	1,115,434.35
Overnight Index Swap	164,854.37	93,473.23	258,327.60
<b>Total</b>	<b>636,930.74</b>	<b>1,560,669.51</b>	<b>2,197,600.25</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	117	2,073	2,190
Floating vs. Fixed	7,941	5,078	13,019
Overnight Index Swap	892	291	1,183
<b>Total</b>	<b>8,950</b>	<b>7,441</b>	<b>16,391</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	77,510.29	0.00	44,768.54	340.45	16,287.48	3,310.01	681,621.53	823,838.30
Floating vs. Fixed	149,828.55	69,903.74	42,651.27	2,798.21	67,340.00	199,786.35	583,126.23	1,115,434.35
Overnight Index Swap	15,515.20	0.00	2,354.55	0.00	12,489.71	0.00	227,968.14	258,327.60
<b>Total</b>	<b>242,854.04</b>	<b>69,903.74</b>	<b>89,774.36</b>	<b>3,138.65</b>	<b>96,117.20</b>	<b>203,096.35</b>	<b>1,492,715.90</b>	<b>2,197,600.25</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	584	0	252	32	190	74	1,058	2,190
Floating vs. Fixed	1,784	1,748	251	81	862	2,870	5,424	13,019
Overnight Index Swap	19	0	8	0	23	0	1,133	1,183
<b>Total</b>	<b>2,387</b>	<b>1,748</b>	<b>511</b>	<b>113</b>	<b>1,075</b>	<b>2,944</b>	<b>7,615</b>	<b>16,391</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	592,131.62	147,345.49	68,937.95	7,678.18	5,783.46	773.85	1,187.75	823,838.30
Floating vs. Fixed	462,699.58	275,156.77	222,832.22	98,440.64	37,906.37	4,998.49	13,400.27	1,115,434.35
Overnight Index Swap	216,137.46	19,243.73	16,784.85	6,152.57	8.21	0.78	0.00	258,327.60
<b>Total</b>	<b>1,270,968.66</b>	<b>441,745.99</b>	<b>308,555.01</b>	<b>112,271.39</b>	<b>43,698.04</b>	<b>5,773.12</b>	<b>14,588.03</b>	<b>2,197,600.25</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	212	236	446	433	272	172	419	2,190
Floating vs. Fixed	2,029	1,581	3,392	3,327	1,586	274	832	13,019
Overnight Index Swap	332	192	354	294	6	6	0	1,183
<b>Total</b>	<b>2,572</b>	<b>2,008</b>	<b>4,191</b>	<b>4,054</b>	<b>1,864</b>	<b>452</b>	<b>1,251</b>	<b>16,391</b>