

Foreign Exchange Position

Positions as at: 31 October 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	303,680.35	824,586.08	1,128,266.43
Total	303,680.35	824,586.08	1,128,266.43

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	31,962	84,378	116,340
Total	31,962	84,378	116,340

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	295,296.49	43,324.55	168,170.66	280,894.98	15,760.84	34,428.82	219,657.70	70,732.38	1,128,266.43
Total	295,296.49	43,324.55	168,170.66	280,894.98	15,760.84	34,428.82	219,657.70	70,732.38	1,128,266.43

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	19,681	9,188	23,525	26,270	3,323	7,569	21,070	5,714	116,340
Total	19,681	9,188	23,525	26,270	3,323	7,569	21,070	5,714	116,340

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	866,350.32	132,823.16	56,815.69	50,399.72	14,267.67	7,273.12	336.75	1,128,266.43
Total	866,350.32	132,823.16	56,815.69	50,399.72	14,267.67	7,273.12	336.75	1,128,266.43

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	98,043	8,377	3,895	3,461	1,706	832	26	116,340
Total	98,043	8,377	3,895	3,461	1,706	832	26	116,340

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham
AFN	68.1	Afghani
ALL	114.28	Lek
AMD	480.5	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	165.097	Kwanza
ARS	17.63	Argentine Peso
AUD	1.3057	Australian Dollar
AWG	1.77	Aruban Florin
AZN	1.687	Azerbaijani Manat
BAM	1.6774	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	82.82	Taka
BGN	1.6791	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1738.72	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 October 2017

BND	1.3623	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.2724	Brazilian Real
BSD	1	Bahamian Dollar
BTN	64.7425	Ngultrum
BWP	10.5263	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2884	Canadian Dollar
CDF	1535	Congolese Franc
CHF	0.9975	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	635.95	Chilean Peso
CNY	6.6328	Yuan Renminbi
COP	3041	Colombian Peso
COU	0.0837	Unidad de Valor Real
CRC	566.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.57	Cape Verde Escudo
CZK	22.025	Czech Koruna
DJF	176.83	Djibouti Franc
DKK	6.3892	Danish Krone
DOP	47.9	Dominican Peso
DZD	115.0037	Algerian Dinar
EGP	17.6	Egyptian Pound
ERN	15	Nakfa
ETB	27.0234	Ethiopian Birr
EUR	0.8585	Euro
FJD	2.0387	Fiji Dollar
FKP	0.7563	Falkland Islands Pound
GBP	0.7528	Pound Sterling
GEL	2.59	Lari
GHS	4.39	Cedi
GIP	0.7563	Gibraltar Pound
GMD	47.5	Dalasi
GNF	9000	Guinea Franc
GTQ	7.335	Quetzal
GYD	204.79	Guyana Dollar
HKD	7.8009	Hong Kong Dollar
HNL	23.4492	Lempira
HRK	6.4566	Croatian Kuna
HTG	61.621	Gourde
HUF	267.17	Forint
IDR	13560	Rupiah
ILS	3.5191	New Israeli Sheqel
INR	64.74	Indian Rupee

Foreign Exchange Position

Positions as at:

31 October 2017

IQD	1166	Iraqi Dinar
IRR	34954	Iranian Rial
ISK	105.34	Iceland Krona
JMD	126.18	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	113.62	Yen
KES	103.7	Kenyan Shilling
KGS	68.605	Som
KHR	4026.98	Riel
KMF	423.4	Comoro Franc
KPW	130	North Korean Won
KRW	1117.42	Won
KWD	0.3022	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	334.92	Tenge
LAK	8300	Kip
LBP	1511	Lebanese Pound
LKR	153.55	Sri Lanka Rupee
LRD	118.9	Liberian Dollar
LSL	14.116	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3717	Libyan Dinar
MAD	9.4961	Moroccan Dirham
MDL	17.28	Moldovan Leu
MGA	3145	Malagasy Ariary
MKD	52.6	Denar
MMK	1364	Kyat
MNT	2448	Tugrik
MOP	8.023	Pataca
MRO	352.32	Ouguiya
MUR	34.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	716.15	Kwacha
MXN	19.147	Mexican Peso
MXV	3.2837	Mexican Unidad de Inversion (UDI)
MYR	4.2315	Malaysian Ringgit
MZN	60.3	Metical
NAD	14.1144	Namibia Dollar
NGN	330	Naira
NIO	30.6	Cordoba Oro
NOK	8.1666	Norwegian Krone
NPR	103.59	Nepalese Rupee
NZD	1.4601	New Zealand Dollar
OMR	0.3845	Rial Omani
PAB	1	Balboa
PEN	3.249	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 October 2017

PGK	3.125	Kina
PHP	51.587	Philippine Peso
PKR	105.23	Pakistan Rupee
PLN	3.6398	Zloty
PYG	5626	Guarani
QAR	3.7758	Qatari Rial
RON	3.9491	Leu
RSD	102.21	Serbian Dinar
RUB	58.312	Russian Ruble
RWF	852.96	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.5301	Solomon Islands Dollar
SCR	13.34	Seychelles Rupee
SDG	6.6602	Sudanese Pound
SEK	8.3752	Swedish Krona
SGD	1.3625	Singapore Dollar
SHP	0.753	Saint Helena Pound
SLL	7620	Leone
SOS	575	Somali Shilling
SRD	7.42	Surinam Dollar
SSP	129.2634	South Sudanese Pound
STD	21012	Dobra
SVC	8.7222	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.116	Lilangeni
THB	33.22	Baht
TJS	8.7987	Somoni
TMT	3.4945	New Manat
TND	2.4951	Tunisian Dinar
TOP	2.1263	Pa'anga
TRY	3.791	Turkish Lira
TTD	6.63	Trinidad and Tobago Dollar
TWD	30.153	New Taiwan Dollar
TZS	2240	Tanzanian Shilling
UAH	26.88	Hryvnia
UGX	3650	Uganda Shilling
USD	1	US Dollar
UYU	29.22	Peso Uruguayo
UZS	8073.1	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22700	Dong
VUV	107.64	Vatu
WST	2.4685	Tala
XAF	585.78	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	562.57	CFA Franc BCEAO
XPF	101.82	CFP Franc

Foreign Exchange Position

Positions as at:

31 October 2017

YER	250	Yemeni Rial
ZAR	14.1239	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

31 October 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	481,750.71	437,188.87	918,939.58
Floating vs. Fixed	4,302,105.42	4,914,299.28	9,216,404.70
Overnight Index Swap	966,813.77	696,845.76	1,663,659.54
Total	5,750,669.90	6,048,333.91	11,799,003.81

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,167	3,254	9,421
Floating vs. Fixed	85,808	131,317	217,125
Overnight Index Swap	4,283	7,357	11,640
Total	96,258	141,928	238,186

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	405,476.73	0.00	8,992.66	51,315.78	118,603.52	60,626.04	273,924.85	918,939.58
Floating vs. Fixed	1,741,626.45	874,238.73	158,312.67	66,065.19	835,942.68	1,439,198.15	4,101,020.83	9,216,404.70
Overnight Index Swap	340,954.29	0.00	102,800.59	6,292.61	62,073.56	0.00	1,151,538.48	1,663,659.54
Total	2,488,057.47	874,238.73	270,105.93	123,673.58	1,016,619.75	1,499,824.19	5,526,484.16	11,799,003.81

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,551	0	173	115	1,412	1,871	3,299	9,421
Floating vs. Fixed	41,664	32,478	2,795	694	14,179	41,701	83,616	217,125
Overnight Index Swap	511	0	191	10	182	0	10,746	11,640
Total	44,726	32,478	3,159	819	15,773	43,571	97,661	238,186

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	259,357.95	253,026.10	279,874.07	103,196.18	13,513.40	6,845.83	3,126.04	918,939.58
Floating vs. Fixed	3,502,151.61	1,722,746.52	2,485,702.49	1,169,523.91	169,564.00	65,195.85	101,520.32	9,216,404.70
Overnight Index Swap	1,428,192.57	111,104.49	108,756.68	14,322.02	457.83	654.61	171.34	1,663,659.54
Total	5,189,702.14	2,086,877.11	2,874,333.24	1,287,042.11	183,535.23	72,696.29	104,817.70	11,799,003.81

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	1,582	1,198	3,252	2,162	485	335	408	9,421
Floating vs. Fixed	46,242	31,098	79,483	45,060	6,767	3,869	4,608	217,125
Overnight Index Swap	3,631	1,947	5,719	286	22	25	10	11,640
Total	51,455	34,243	88,454	47,507	7,273	4,229	5,025	238,186

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham

Interest Rate Position

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ALL	114.28 Lek
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DZD	115.0037 Algerian Dinar
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ERN	15 Nakfa

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ETB	27.0234	Ethiopian Birr
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LAK	8300	Kip
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LKR	153.55	Sri Lanka Rupee
LRD	118.9	Liberian Dollar
LSL	14.116	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3717	Libyan Dinar

Interest Rate Position

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31 October 2017

MAD	9.4961 Moroccan Dirham
MDL	17.28 Moldovan Leu
MGA	3145 Malagasy Ariary
MKD	52.6 Denar
MMK	1364 Kyat
MNT	2448 Tugrik
MOP	8.023 Pataca
MRO	352.32 Ouguiya
MUR	34.15 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	716.15 Kwacha
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MXV	3.2837 Mexican Unidad de Inversion (UDI)
MYR	4.2315 Malaysian Ringgit
MZN	60.3 Metical
NAD	14.1144 Namibia Dollar
NGN	330 Naira
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NOK	8.1666 Norwegian Krone
NPR	103.59 Nepalese Rupee
NZD	1.4601 New Zealand Dollar
OMR	0.3845 Rial Omani
PAB	1 Balboa
PEN	3.249 Nuevo Sol
PGK	3.125 Kina
PHP	51.587 Philippine Peso
PKR	105.23 Pakistan Rupee
PLN	3.6398 Zloty
PYG	5626 Guarani
QAR	3.7758 Qatari Rial
RON	3.9491 Leu
RSD	102.21 Serbian Dinar
RUB	58.312 Russian Ruble
RWF	852.96 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.5301 Solomon Islands Dollar
SCR	13.34 Seychelles Rupee
SDG	6.6602 Sudanese Pound
SEK	8.3752 Swedish Krona
SGD	1.3625 Singapore Dollar
SHP	0.753 Saint Helena Pound
SLL	7620 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

31 October 2017

SRD	7.42 Surinam Dollar
SSP	129.2634 South Sudanese Pound
STD	21012 Dobra
SVC	8.7222 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.116 Lilangeni
THB	33.22 Baht
TJS	8.7987 Somoni
TMT	3.4945 New Manat
TND	2.4951 Tunisian Dinar
TOP	2.1263 Pa'anga
TRY	3.791 Turkish Lira
TTD	6.63 Trinidad and Tobago Dollar
TWD	30.153 New Taiwan Dollar
TZS	2240 Tanzanian Shilling
UAH	26.88 Hryvnia
UGX	3650 Uganda Shilling
USD	1 US Dollar
UYU	29.22 Peso Uruguayo
UZS	8073.1 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22700 Dong
VUV	107.64 Vatu
WST	2.4685 Tala
XAF	585.78 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	562.57 CFA Franc BCEAO
XPF	101.82 CFP Franc
YER	250 Yemeni Rial
ZAR	14.1239 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

October 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	294,870.24	663,845.50	958,715.73
Total	294,870.24	663,845.50	958,715.73

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	35,162	77,476	112,638
Total	35,162	77,476	112,638

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	200,440.40	44,761.90	207,075.00	220,767.73	11,105.04	35,999.78	188,249.68	50,316.20	958,715.73
Total	200,440.40	44,761.90	207,075.00	220,767.73	11,105.04	35,999.78	188,249.68	50,316.20	958,715.73

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	14,705	9,061	29,104	24,927	2,396	7,874	20,561	4,011	112,638
Total	14,705	9,061	29,104	24,927	2,396	7,874	20,561	4,011	112,638

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	845,687.32	56,970.63	23,713.86	8,881.60	21,182.02	2,007.75	272.55	958,715.73
Total	845,687.32	56,970.63	23,713.86	8,881.60	21,182.02	2,007.75	272.55	958,715.73

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	106,422	3,189	1,040	584	1,256	133	15	112,638
Total	106,422	3,189	1,040	584	1,256	133	15	112,638

Interest Rate Turnover

Turnover for the period:

October 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	74,331.47	822,760.25	897,091.72
Floating vs. Fixed	1,362,832.59	1,743,996.23	3,106,828.82
Overnight Index Swap	1,289,446.12	527,085.89	1,816,532.00
Total	2,726,610.18	3,093,842.36	5,820,452.54

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	761	7,586	8,347
Floating vs. Fixed	19,921	16,268	36,188
Overnight Index Swap	1,539	952	2,491
Total	22,221	24,806	47,026

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	499,855.98	0.00	28,703.61	88,376.78	56,981.78	11,444.43	211,729.14	897,091.72
Floating vs. Fixed	924,299.81	90,871.90	61,338.95	57,521.04	215,679.78	463,219.82	1,293,897.52	3,106,828.82
Overnight Index Swap	153,682.81	0.00	14,266.44	5,994.77	36,214.98	0.00	1,606,373.00	1,816,532.00
Total	1,577,838.60	90,871.90	104,309.00	151,892.58	308,876.54	474,664.25	3,111,999.66	5,820,452.54

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,396	0	534	336	643	801	3,638	8,347
Floating vs. Fixed	6,182	1,888	841	263	1,844	8,766	16,406	36,188
Overnight Index Swap	178	0	22	7	67	0	2,218	2,491
Total	8,755	1,888	1,397	606	2,553	9,567	22,262	47,026

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	266,755.47	334,644.16	233,222.67	43,186.78	15,981.22	2,142.67	1,158.75	897,091.72
Floating vs. Fixed	985,707.59	725,940.23	876,523.47	362,739.23	124,558.35	12,376.82	18,983.13	3,106,828.82
Overnight Index Swap	1,728,400.29	62,408.46	20,118.91	5,441.54	38.96	0.00	123.85	1,816,532.00
Total	2,980,863.35	1,122,992.85	1,129,865.04	411,367.55	140,578.54	14,519.49	20,265.72	5,820,452.54

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	741	654	1,706	1,929	1,097	640	1,582	8,347
Floating vs. Fixed	5,011	4,345	11,332	9,133	3,745	726	1,899	36,188
Overnight Index Swap	1,199	294	623	359	3	0	14	2,491
Total	6,951	5,292	13,660	11,420	4,845	1,365	3,494	47,026