

Foreign Exchange Position

Positions as at: 24 August 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	422,358.46	993,999.17	1,416,357.63
Total	422,358.46	993,999.17	1,416,357.63

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,550	116,623	162,172
Total	45,550	116,623	162,172

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	261,128.80	63,828.42	227,218.26	410,922.09	13,006.59	38,506.86	339,814.27	61,932.32	1,416,357.63
Total	261,128.80	63,828.42	227,218.26	410,922.09	13,006.59	38,506.86	339,814.27	61,932.32	1,416,357.63

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,477	12,876	36,752	41,613	3,394	9,000	36,847	6,214	162,172
Total	15,477	12,876	36,752	41,613	3,394	9,000	36,847	6,214	162,172

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	1,035,158.69	195,207.15	88,124.07	74,305.94	15,931.83	7,197.40	432.54	1,416,357.63
Total	1,035,158.69	195,207.15	88,124.07	74,305.94	15,931.83	7,197.40	432.54	1,416,357.63

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	140,275	10,470	4,680	4,139	1,672	900	36	162,172
Total	140,275	10,470	4,680	4,139	1,672	900	36	162,172

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	72.4	Afghani
ALL	107.97	Lek
AMD	481	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	270.045	Kwanza
ARS	30.201	Argentine Peso
AUD	1.3609	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6851	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.68	Taka
BGN	1.6861	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1764.62	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

24 August 2018

BND	1.3662	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.0415	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.87	Ngultrum
BWP	10.5597	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2995	Canadian Dollar
CDF	1613	Congolese Franc
CHF	0.9829	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	661.73	Chilean Peso
CNY	6.84	Yuan Renminbi
COP	2959	Colombian Peso
COU	0.0876	Unidad de Valor Real
CRC	566.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.01	Cape Verde Escudo
CZK	22.172	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4309	Danish Krone
DOP	49.92	Dominican Peso
DZD	117.854	Algerian Dinar
EGP	17.82	Egyptian Pound
ERN	15	Nakfa
ETB	27.4484	Ethiopian Birr
EUR	0.8622	Euro
FJD	2.0768	Fiji Dollar
FKP	0.774	Falkland Islands Pound
GBP	0.7744	Pound Sterling
GEL	2.565	Lari
GHS	4.74	Cedi
GIP	0.7751	Gibraltar Pound
GMD	48.4	Dalasi
GNF	9000	Guinea Franc
GTQ	7.495	Quetzal
GYD	205.57	Guyana Dollar
HKD	7.8494	Hong Kong Dollar
HNL	23.9556	Lempira
HRK	6.4047	Croatian Kuna
HTG	68.8838	Gourde
HUF	278.06	Forint
IDR	14575	Rupiah
ILS	3.6285	New Israeli Sheqel
INR	69.86	Indian Rupee

Foreign Exchange Position

Positions as at:

24 August 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	107.64	Iceland Krona
JMD	135.65	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	110.54	Yen
KES	100.62	Kenyan Shilling
KGS	69.25	Som
KHR	4055.32	Riel
KMF	426.33	Comoro Franc
KPW	130	North Korean Won
KRW	1116.76	Won
KWD	0.3024	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	361.57	Tenge
LAK	8486	Kip
LBP	1508	Lebanese Pound
LKR	160.5	Sri Lanka Rupee
LRD	153.65	Liberian Dollar
LSL	14.1513	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3895	Libyan Dinar
MAD	9.4625	Moroccan Dirham
MDL	16.7535	Moldovan Leu
MGA	3283	Malagasy Ariary
MKD	52.82	Denar
MMK	1507	Kyat
MNT	2458	Tugrik
MOP	8.072	Pataca
MRO	356	Ouguiya
MUR	34.23	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.45	Kwacha
MXN	18.7267	Mexican Peso
MXV	3.0896	Mexican Unidad de Inversion (UDI)
MYR	4.096	Malaysian Ringgit
MZN	59.4	Metical
NAD	14.155	Namibia Dollar
NGN	305.1	Naira
NIO	31.86	Cordoba Oro
NOK	8.3393	Norwegian Krone
NPR	111.7	Nepalese Rupee
NZD	1.4928	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.2805	Nuevo Sol

Foreign Exchange Position

Positions as at:

24 August 2018

PGK	3.231	Kina
PHP	53.36	Philippine Peso
PKR	121.45	Pakistan Rupee
PLN	3.6815	Zloty
PYG	5773	Guarani
QAR	3.64	Qatari Rial
RON	4.003	Leu
RSD	101.58	Serbian Dinar
RUB	68.033	Russian Ruble
RWF	877.757	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.5	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	9.0628	Swedish Krona
SGD	1.3664	Singapore Dollar
SHP	0.7739	Saint Helena Pound
SLL	8750	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	145.1505	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.1573	Lilangeni
THB	32.67	Baht
TJS	9.4171	Somoni
TMT	3.49	New Manat
TND	2.7316	Tunisian Dinar
TOP	2.1915	Pa'anga
TRY	6.0295	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.655	New Taiwan Dollar
TZS	2284	Tanzanian Shilling
UAH	27.84	Hryvnia
UGX	3737.52	Uganda Shilling
USD	1	US Dollar
UYU	31.88	Peso Uruguayo
UZS	7783.18	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23274	Dong
VUV	108.53	Vatu
WST	2.5374	Tala
XAF	577.62	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	564.09	CFA Franc BCEAO
XPF	102.34	CFP Franc

Foreign Exchange Position

Positions as at:

24 August 2018

YER	249.95	Yemeni Rial
ZAR	14.1608	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

24 August 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	652,100.79	442,947.58	1,095,048.38
Floating vs. Fixed	6,059,918.55	4,404,079.11	10,463,997.65
Overnight Index Swap	1,017,602.17	630,240.57	1,647,842.73
Total	7,729,621.50	5,477,267.26	13,206,888.76

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,382	3,519	11,901
Floating vs. Fixed	121,957	122,416	244,372
Overnight Index Swap	7,737	9,223	16,960
Total	138,076	135,157	273,233

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	333,583.70	0.00	11,174.17	6,099.89	172,358.63	92,286.69	479,545.29	1,095,048.38
Floating vs. Fixed	1,906,771.68	887,469.29	235,993.50	41,432.55	1,031,327.53	2,187,619.98	4,173,383.12	10,463,997.65
Overnight Index Swap	280,753.85	0.00	201,278.71	1,576.70	78,707.14	0.00	1,085,526.33	1,647,842.73
Total	2,521,109.23	887,469.29	448,446.37	49,109.15	1,282,393.31	2,279,906.67	5,738,454.73	13,206,888.76

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,164	0	126	81	1,815	2,475	4,240	11,901
Floating vs. Fixed	48,455	31,616	3,706	988	15,459	54,717	89,432	244,372
Overnight Index Swap	614	0	369	5	206	0	15,766	16,960
Total	52,233	31,616	4,201	1,074	17,480	57,192	109,438	273,233

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	397,094.45	210,860.18	315,125.45	141,056.84	15,992.18	9,862.33	5,056.95	1,095,048.38
Floating vs. Fixed	4,230,496.33	1,844,881.97	2,638,389.34	1,334,072.17	182,939.98	94,050.19	139,167.67	10,463,997.65
Overnight Index Swap	1,329,600.78	167,255.30	130,684.30	18,673.90	568.73	887.78	171.93	1,647,842.73
Total	5,957,191.55	2,222,997.45	3,084,199.09	1,493,802.92	199,500.89	104,800.30	144,396.56	13,206,888.76

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	2,026	1,818	3,950	2,738	546	439	384	11,901
Floating vs. Fixed	53,099	36,012	86,489	51,342	7,230	4,645	5,557	244,372
Overnight Index Swap	4,971	3,281	8,225	415	27	32	9	16,960
Total	60,096	41,111	98,663	54,495	7,803	5,116	5,950	273,233

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	72.4	Afghani
ALL	107.97	Lek
AMD	481	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
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EGP	17.82	Egyptian Pound
ERN	15	Nakfa

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GNF	9000	Guinea Franc
GTQ	7.495	Quetzal
GYP	205.57	Guyana Dollar
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KMF	426.33	Comoro Franc
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KWD	0.3024	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	361.57	Tenge
LAK	8486	Kip
LBP	1508	Lebanese Pound
LKR	160.5	Sri Lanka Rupee
LRD	153.65	Liberian Dollar
LSL	14.1513	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3895	Libyan Dinar

Interest Rate Position

Positions as at:

24 August 2018

MAD	9.4625 Moroccan Dirham
MDL	16.7535 Moldovan Leu
MGA	3283 Malagasy Ariary
MKD	52.82 Denar
MMK	1507 Kyat
MNT	2458 Tugrik
MOP	8.072 Pataca
MRO	356 Ouguiya
MUR	34.23 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.45 Kwacha
MXN	18.7267 Mexican Peso
MXV	3.0896 Mexican Unidad de Inversion (UDI)
MYR	4.096 Malaysian Ringgit
MZN	59.4 Metical
NAD	14.155 Namibia Dollar
NGN	305.1 Naira
NIO	31.86 Cordoba Oro
NOK	8.3393 Norwegian Krone
NPR	111.7 Nepalese Rupee
NZD	1.4928 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.2805 Nuevo Sol
PGK	3.231 Kina
PHP	53.36 Philippine Peso
PKR	121.45 Pakistan Rupee
PLN	3.6815 Zloty
PYG	5773 Guarani
QAR	3.64 Qatari Rial
RON	4.003 Leu
RSD	101.58 Serbian Dinar
RUB	68.033 Russian Ruble
RWF	877.757 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.5 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	9.0628 Swedish Krona
SGD	1.3664 Singapore Dollar
SHP	0.7739 Saint Helena Pound
SLL	8750 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

24 August 2018

SRD	7.43 Surinam Dollar
SSP	145.1505 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.1573 Lilangeni
THB	32.67 Baht
TJS	9.4171 Somoni
TMT	3.49 New Manat
TND	2.7316 Tunisian Dinar
TOP	2.1915 Pa'anga
TRY	6.0295 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.655 New Taiwan Dollar
TZS	2284 Tanzanian Shilling
UAH	27.84 Hryvnia
UGX	3737.52 Uganda Shilling
USD	1 US Dollar
UYU	31.88 Peso Uruguayo
UZS	7783.18 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23274 Dong
VUV	108.53 Vatu
WST	2.5374 Tala
XAF	577.62 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	564.09 CFA Franc BCEAO
XPF	102.34 CFP Franc
YER	249.95 Yemeni Rial
ZAR	14.1608 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

20 August 2018 to

24 August 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	83,958.30	176,819.72	260,778.01
Total	83,958.30	176,819.72	260,778.01

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,458	18,978	29,436
Total	10,458	18,978	29,436

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	53,337.33	8,156.06	44,866.42	76,773.59	2,708.59	7,388.13	55,213.49	12,334.41	260,778.01
Total	53,337.33	8,156.06	44,866.42	76,773.59	2,708.59	7,388.13	55,213.49	12,334.41	260,778.01

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,717	1,774	5,645	9,537	534	1,428	7,023	779	29,436
Total	2,717	1,774	5,645	9,537	534	1,428	7,023	779	29,436

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	228,373.62	20,566.30	3,543.92	3,378.85	4,277.75	637.57	0.00	260,778.01
Total	228,373.62	20,566.30	3,543.92	3,378.85	4,277.75	637.57	0.00	260,778.01

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	27,675	1,272	143	135	192	20	0	29,436
Total	27,675	1,272	143	135	192	20	0	29,436

Interest Rate Turnover

Turnover for the period:

20 August 2018 to

24 August 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,056.20	321,641.95	340,698.15
Floating vs. Fixed	415,005.40	449,093.03	864,098.43
Overnight Index Swap	40,093.20	36,981.95	77,075.14
Total	474,154.80	807,716.93	1,281,871.73

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	119	1,857	1,976
Floating vs. Fixed	6,159	3,987	10,146
Overnight Index Swap	383	165	548
Total	6,661	6,009	12,669

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	74,659.17	0.00	8,003.40	563.76	4,114.90	362.22	252,994.69	340,698.15
Floating vs. Fixed	85,045.83	71,573.91	6,448.61	755.01	24,737.92	177,745.90	497,791.25	864,098.43
Overnight Index Swap	12,466.00	0.00	5,353.37	0.00	904.65	0.00	58,351.13	77,075.14
Total	172,171.00	71,573.91	19,805.37	1,318.77	29,757.47	178,108.12	809,137.07	1,281,871.73

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	526	0	86	92	116	49	1,107	1,976
Floating vs. Fixed	1,110	1,901	66	59	299	2,872	3,840	10,146
Overnight Index Swap	17	0	5	0	2	0	524	548
Total	1,652	1,901	157	151	417	2,921	5,471	12,669

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	212,819.91	59,730.08	59,571.50	6,758.83	1,212.77	491.12	113.93	340,698.15
Floating vs. Fixed	452,964.51	160,765.02	161,960.89	66,947.22	16,095.73	710.65	4,654.41	864,098.43
Overnight Index Swap	57,903.23	13,694.86	3,759.26	1,700.71	16.06	1.02	0.00	77,075.14
Total	723,687.66	234,189.97	225,291.65	75,406.76	17,324.56	1,202.80	4,768.34	1,281,871.73

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	207	210	485	435	192	132	316	1,976
Floating vs. Fixed	1,929	1,676	2,830	2,440	772	109	391	10,146
Overnight Index Swap	200	118	107	115	4	4	0	548
Total	2,336	2,003	3,422	2,990	968	245	707	12,669