

Foreign Exchange Position

Positions as at: 31 August 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	415,971.35	995,870.96	1,411,842.31
Total	415,971.35	995,870.96	1,411,842.31

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,238	115,666	160,904
Total	45,238	115,666	160,904

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	250,756.60	64,866.48	222,595.97	408,685.46	14,874.93	38,860.58	343,647.37	67,554.92	1,411,842.31
Total	250,756.60	64,866.48	222,595.97	408,685.46	14,874.93	38,860.58	343,647.37	67,554.92	1,411,842.31

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,054	13,255	35,110	42,130	3,803	8,864	36,326	6,363	160,904
Total	15,054	13,255	35,110	42,130	3,803	8,864	36,326	6,363	160,904

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	1,031,171.02	195,128.50	87,777.39	74,376.38	15,675.29	7,262.70	451.04	1,411,842.31
Total	1,031,171.02	195,128.50	87,777.39	74,376.38	15,675.29	7,262.70	451.04	1,411,842.31

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	138,850	10,594	4,767	4,116	1,632	908	38	160,904
Total	138,850	10,594	4,767	4,116	1,632	908	38	160,904

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	73	Afghani
ALL	107.58	Lek
AMD	481	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	271.005	Kwanza
ARS	33.898	Argentine Peso
AUD	1.3674	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6687	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.61	Taka
BGN	1.6701	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1765.19	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 August 2018

BND	1.3641	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.1065	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.514	Ngultrum
BWP	10.6045	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2902	Canadian Dollar
CDF	1620	Congolese Franc
CHF	0.9705	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	667.51	Chilean Peso
CNY	6.819	Yuan Renminbi
COP	2998.25	Colombian Peso
COU	0.0875	Unidad de Valor Real
CRC	569	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.08	Cape Verde Escudo
CZK	21.968	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3691	Danish Krone
DOP	49.98	Dominican Peso
DZD	117.4885	Algerian Dinar
EGP	17.84	Egyptian Pound
ERN	15	Nakfa
ETB	27.4745	Ethiopian Birr
EUR	0.854	Euro
FJD	2.0799	Fiji Dollar
FKP	0.7779	Falkland Islands Pound
GBP	0.7675	Pound Sterling
GEL	2.562	Lari
GHS	4.735	Cedi
GIP	0.7779	Gibraltar Pound
GMD	48.65	Dalasi
GNF	9007	Guinea Franc
GTQ	7.54	Quetzal
GYD	207.38	Guyana Dollar
HKD	7.8485	Hong Kong Dollar
HNL	23.9795	Lempira
HRK	6.3495	Croatian Kuna
HTG	67.8882	Gourde
HUF	278.11	Forint
IDR	14650	Rupiah
ILS	3.6079	New Israeli Sheqel
INR	70.53	Indian Rupee

Foreign Exchange Position

Positions as at:

31 August 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	106.53	Iceland Krona
JMD	136.33	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	111.65	Yen
KES	100.6	Kenyan Shilling
KGS	68.9	Som
KHR	4025.4206	Riel
KMF	426.07	Comoro Franc
KPW	130	North Korean Won
KRW	1109.64	Won
KWD	0.3024	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	363.57	Tenge
LAK	8482	Kip
LBP	1508	Lebanese Pound
LKR	161.3	Sri Lanka Rupee
LRD	154.02	Liberian Dollar
LSL	14.3418	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3758	Libyan Dinar
MAD	9.3851	Moroccan Dirham
MDL	16.6931	Moldovan Leu
MGA	3307	Malagasy Ariary
MKD	52.33	Denar
MMK	1535	Kyat
MNT	2456	Tugrik
MOP	8.073	Pataca
MRO	356	Ouguiya
MUR	34.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	712.82	Kwacha
MXN	18.9504	Mexican Peso
MXV	3.1236	Mexican Unidad de Inversion (UDI)
MYR	4.105	Malaysian Ringgit
MZN	59.85	Metical
NAD	14.343	Namibia Dollar
NGN	305.15	Naira
NIO	31.9	Cordoba Oro
NOK	8.329	Norwegian Krone
NPR	112.94	Nepalese Rupee
NZD	1.4881	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2887	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 August 2018

PGK	3.231	Kina
PHP	53.386	Philippine Peso
PKR	122.05	Pakistan Rupee
PLN	3.6611	Zloty
PYG	5822	Guarani
QAR	3.641	Qatari Rial
RON	3.9527	Leu
RSD	100.85	Serbian Dinar
RUB	67.8575	Russian Ruble
RWF	878.6308	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.52	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	9.1362	Swedish Krona
SGD	1.3643	Singapore Dollar
SHP	0.7674	Saint Helena Pound
SLL	8298	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	146.96	South Sudanese Pound
STD	21005	Dobra
SVC	8.662	El Salvador Colon
SYF	515	Syrian Pound
SZL	14.3274	Lilangeni
THB	32.68	Baht
TJS	9.4145	Somoni
TMT	3.49	New Manat
TND	2.7431	Tunisian Dinar
TOP	2.1749	Pa'anga
TRY	6.4485	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.688	New Taiwan Dollar
TZS	2284	Tanzanian Shilling
UAH	28.1	Hryvnia
UGX	3760	Uganda Shilling
USD	1	US Dollar
UYU	31.92	Peso Uruguayo
UZS	7814.4	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23300	Dong
VUV	108.53	Vatu
WST	2.5145	Tala
XAF	575.36	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	557.66	CFA Franc BCEAO
XPF	101.38	CFP Franc

Foreign Exchange Position

Positions as at:

31 August 2018

YER	249.7 Yemeni Rial
ZAR	14.34 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Interest Rate Position

Positions as at:

31 August 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	647,377.45	457,102.27	1,104,479.71
Floating vs. Fixed	6,178,934.34	4,460,747.42	10,639,681.76
Overnight Index Swap	1,002,665.24	616,149.18	1,618,814.41
Total	7,828,977.02	5,533,998.87	13,362,975.88

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,354	3,670	12,024
Floating vs. Fixed	124,256	122,585	246,840
Overnight Index Swap	7,817	9,216	17,033
Total	140,427	135,471	275,897

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	333,433.88	0.00	26,131.29	6,204.58	188,287.75	91,532.95	458,889.27	1,104,479.71
Floating vs. Fixed	1,902,952.10	917,659.28	245,582.43	42,089.37	1,013,760.82	2,228,223.50	4,289,414.26	10,639,681.76
Overnight Index Swap	272,413.85	0.00	203,869.91	1,590.88	76,581.17	0.00	1,064,358.61	1,618,814.41
Total	2,508,799.84	917,659.28	475,583.63	49,884.82	1,278,629.73	2,319,756.44	5,812,662.14	13,362,975.88

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,148	0	217	82	1,847	2,460	4,270	12,024
Floating vs. Fixed	48,301	32,133	3,777	1,002	15,485	55,563	90,580	246,840
Overnight Index Swap	607	0	373	5	205	0	15,843	17,033
Total	52,056	32,133	4,367	1,089	17,537	58,023	110,693	275,897

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	386,464.84	224,598.50	318,958.88	142,354.16	17,006.75	9,895.92	5,200.68	1,104,479.71
Floating vs. Fixed	4,317,500.47	1,876,582.03	2,676,976.57	1,347,911.57	187,064.56	94,685.34	138,961.22	10,639,681.76
Overnight Index Swap	1,295,923.61	171,152.75	131,317.13	18,798.42	565.85	884.06	172.59	1,618,814.41
Total	5,999,888.91	2,272,333.28	3,127,252.58	1,509,064.14	204,637.16	105,465.32	144,334.48	13,362,975.88

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	2,048	1,838	3,961	2,763	554	452	408	12,024
Floating vs. Fixed	53,359	36,591	87,324	51,980	7,421	4,572	5,595	246,840
Overnight Index Swap	4,990	3,310	8,249	413	29	34	9	17,033
Total	60,397	41,738	99,533	55,156	8,004	5,058	6,012	275,897

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	107.58 Lek
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LRD	154.02	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3758	Libyan Dinar

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31 August 2018

MAD	9.3851 Moroccan Dirham
MDL	16.6931 Moldovan Leu
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MKD	52.33 Denar
MMK	1535 Kyat
MNT	2456 Tugrik
MOP	8.073 Pataca
MRO	356 Ouguiya
MUR	34.15 Mauritius Rupee
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MWK	712.82 Kwacha
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MXV	3.1236 Mexican Unidad de Inversion (UDI)
MYR	4.105 Malaysian Ringgit
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NAD	14.343 Namibia Dollar
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NOK	8.329 Norwegian Krone
NPR	112.94 Nepalese Rupee
NZD	1.4881 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2887 Nuevo Sol
PGK	3.231 Kina
PHP	53.386 Philippine Peso
PKR	122.05 Pakistan Rupee
PLN	3.6611 Zloty
PYG	5822 Guarani
QAR	3.641 Qatari Rial
RON	3.9527 Leu
RSD	100.85 Serbian Dinar
RUB	67.8575 Russian Ruble
RWF	878.6308 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.52 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	9.1362 Swedish Krona
SGD	1.3643 Singapore Dollar
SHP	0.7674 Saint Helena Pound
SLL	8298 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

31 August 2018

SRD	7.43 Surinam Dollar
SSP	146.96 South Sudanese Pound
STD	21005 Dobra
SVC	8.662 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.3274 Lilangeni
THB	32.68 Baht
TJS	9.4145 Somoni
TMT	3.49 New Manat
TND	2.7431 Tunisian Dinar
TOP	2.1749 Pa'anga
TRY	6.4485 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.688 New Taiwan Dollar
TZS	2284 Tanzanian Shilling
UAH	28.1 Hryvnia
UGX	3760 Uganda Shilling
USD	1 US Dollar
UYU	31.92 Peso Uruguayo
UZS	7814.4 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23300 Dong
VUV	108.53 Vatu
WST	2.5145 Tala
XAF	575.36 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	557.66 CFA Franc BCEAO
XPF	101.38 CFP Franc
YER	249.7 Yemeni Rial
ZAR	14.34 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

27 August 2018 to

31 August 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	88,624.31	186,644.25	275,268.56
Total	88,624.31	186,644.25	275,268.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,283	24,091	36,374
Total	12,283	24,091	36,374

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	27,567.25	14,891.09	54,668.24	69,968.16	4,130.92	9,706.84	76,954.20	17,381.87	275,268.56
Total	27,567.25	14,891.09	54,668.24	69,968.16	4,130.92	9,706.84	76,954.20	17,381.87	275,268.56

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,998	3,450	9,104	10,470	910	1,618	8,030	795	36,374
Total	1,998	3,450	9,104	10,470	910	1,618	8,030	795	36,374

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	235,494.23	26,551.79	4,747.09	3,436.61	4,761.61	258.72	18.50	275,268.56
Total	235,494.23	26,551.79	4,747.09	3,436.61	4,761.61	258.72	18.50	275,268.56

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	34,205	1,496	202	181	265	25	2	36,374
Total	34,205	1,496	202	181	265	25	2	36,374

Interest Rate Turnover

Turnover for the period:

27 August 2018 to

31 August 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,216.65	338,542.89	350,759.55
Floating vs. Fixed	382,059.37	605,162.73	987,222.09
Overnight Index Swap	38,668.96	44,380.34	83,049.30
Total	432,944.98	988,085.96	1,421,030.94

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	121	2,050	2,171
Floating vs. Fixed	5,942	4,793	10,735
Overnight Index Swap	270	116	386
Total	6,333	6,959	13,292

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	72,141.46	0.00	12,725.73	446.20	22,928.96	1,696.13	240,821.06	350,759.55
Floating vs. Fixed	140,248.71	66,060.50	16,207.26	754.69	16,255.23	137,879.50	609,816.21	987,222.09
Overnight Index Swap	7,094.00	0.00	5,945.95	0.00	0.00	0.00	70,009.35	83,049.30
Total	219,484.17	66,060.50	34,878.94	1,200.89	39,184.20	139,575.62	920,646.62	1,421,030.94

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	613	0	217	34	127	76	1,105	2,171
Floating vs. Fixed	1,777	1,509	205	37	186	2,561	4,461	10,735
Overnight Index Swap	11	0	8	0	0	0	368	386
Total	2,400	1,509	430	71	312	2,637	5,933	13,292

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	197,029.95	83,244.81	58,588.46	8,546.58	2,422.18	502.19	425.38	350,759.55
Floating vs. Fixed	507,403.43	170,107.60	198,994.73	80,284.72	23,634.83	1,933.43	4,863.36	987,222.09
Overnight Index Swap	64,951.15	11,039.85	6,128.24	913.93	15.14	0.98	0.00	83,049.30
Total	769,384.52	264,392.26	263,711.43	89,745.23	26,072.15	2,436.60	5,288.74	1,421,030.94

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	248	245	492	479	216	140	353	2,171
Floating vs. Fixed	1,596	1,706	3,112	2,742	991	142	447	10,735
Overnight Index Swap	164	59	88	68	4	4	0	386
Total	2,007	2,009	3,691	3,289	1,211	286	800	13,292