

Foreign Exchange Position

Positions as at: 07 September 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	427,466.23	1,022,229.97	1,449,696.19
Total	427,466.23	1,022,229.97	1,449,696.19

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,144	121,524	167,668
Total	46,144	121,524	167,668

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	246,997.39	74,103.07	233,180.97	418,907.44	15,811.18	42,154.00	356,006.49	62,535.64	1,449,696.19
Total	246,997.39	74,103.07	233,180.97	418,907.44	15,811.18	42,154.00	356,006.49	62,535.64	1,449,696.19

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,056	14,604	38,045	43,096	4,148	9,803	36,661	6,255	167,668
Total	15,056	14,604	38,045	43,096	4,148	9,803	36,661	6,255	167,668

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	1,054,785.67	206,838.71	91,029.39	72,717.71	16,418.46	7,455.22	451.04	1,449,696.19
Total	1,054,785.67	206,838.71	91,029.39	72,717.71	16,418.46	7,455.22	451.04	1,449,696.19

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	144,221	11,611	4,970	4,190	1,698	940	38	167,668
Total	144,221	11,611	4,970	4,190	1,698	940	38	167,668

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	73.7	Afghani
ALL	108.41	Lek
AMD	483	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	280.145	Kwanza
ARS	38.424	Argentine Peso
AUD	1.3899	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6801	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.68	Taka
BGN	1.6818	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1766.02	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 07 September 2018

BND	1.3754	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.1457	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.53	Ngultrum
BWP	10.9769	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3173	Canadian Dollar
CDF	1621	Congolese Franc
CHF	0.9717	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	685.59	Chilean Peso
CNY	6.827	Yuan Renminbi
COP	3094.19	Colombian Peso
COU	0.0837	Unidad de Valor Real
CRC	581.85	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.72	Cape Verde Escudo
CZK	22.126	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4099	Danish Krone
DOP	50.02	Dominican Peso
DZD	117.9604	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa
ETB	27.5022	Ethiopian Birr
EUR	0.8598	Euro
FJD	2.0982	Fiji Dollar
FKP	0.7791	Falkland Islands Pound
GBP	0.7747	Pound Sterling
GEL	2.6	Lari
GHS	4.7277	Cedi
GIP	0.7791	Gibraltar Pound
GMD	48.9	Dalasi
GNF	9007	Guinea Franc
GTQ	7.57	Quetzal
GYD	206.99	Guyana Dollar
HKD	7.8488	Hong Kong Dollar
HNL	23.9807	Lempira
HRK	6.3858	Croatian Kuna
HTG	68.0132	Gourde
HUF	281.47	Forint
IDR	14930	Rupiah
ILS	3.5979	New Israeli Sheqel
INR	71.75	Indian Rupee

Foreign Exchange Position

Positions as at: 07 September 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	109.22	Iceland Krona
JMD	136.02	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	111.52	Yen
KES	100.65	Kenyan Shilling
KGS	68.8	Som
KHR	4035.45	Riel
KMF	423.4	Comoro Franc
KPW	130	North Korean Won
KRW	1118.84	Won
KWD	0.3026	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	371.17	Tenge
LAK	8495	Kip
LBP	1508	Lebanese Pound
LKR	162.1	Sri Lanka Rupee
LRD	154.17	Liberian Dollar
LSL	15.4061	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3808	Libyan Dinar
MAD	9.4178	Moroccan Dirham
MDL	16.65	Moldovan Leu
MGA	3367	Malagasy Ariary
MKD	52.67	Denar
MMK	1540	Kyat
MNT	2458	Tugrik
MOP	8.083	Pataca
MRO	356	Ouguiya
MUR	34.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.44	Kwacha
MXN	19.3375	Mexican Peso
MXV	3.182	Mexican Unidad de Inversion (UDI)
MYR	4.146	Malaysian Ringgit
MZN	60.1	Metical
NAD	15.408	Namibia Dollar
NGN	305.2	Naira
NIO	31.9	Cordoba Oro
NOK	8.3927	Norwegian Krone
NPR	114.8	Nepalese Rupee
NZD	1.5168	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3134	Nuevo Sol

Foreign Exchange Position

Positions as at:

07 September 2018

PGK	3.2415	Kina
PHP	53.651	Philippine Peso
PKR	122.22	Pakistan Rupee
PLN	3.719	Zloty
PYG	5812	Guarani
QAR	3.64	Qatari Rial
RON	3.983	Leu
RSD	101.4	Serbian Dinar
RUB	68.191	Russian Ruble
RWF	879.4241	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.52	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	9.0527	Swedish Krona
SGD	1.3754	Singapore Dollar
SHP	0.7745	Saint Helena Pound
SLL	8300	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	146.9885	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	15.3906	Lilangeni
THB	32.77	Baht
TJS	9.4195	Somoni
TMT	3.49	New Manat
TND	2.7653	Tunisian Dinar
TOP	2.1896	Pa'anga
TRY	6.5789	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.767	New Taiwan Dollar
TZS	2284	Tanzanian Shilling
UAH	28.38	Hryvnia
UGX	3780	Uganda Shilling
USD	1	US Dollar
UYU	32.44	Peso Uruguayo
UZS	7822.22	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23313	Dong
VUV	111.26	Vatu
WST	2.524	Tala
XAF	586.53	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	554.35	CFA Franc BCEAO
XPF	102.05	CFP Franc

Foreign Exchange Position

Positions as at: 07 September 2018

YER	249.9	Yemeni Rial
ZAR	15.43	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

07 September 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	652,435.16	418,057.79	1,070,492.95
Floating vs. Fixed	6,236,398.76	4,443,597.24	10,679,996.00
Overnight Index Swap	901,608.03	596,448.89	1,498,056.92
Total	7,790,441.95	5,458,103.92	13,248,545.86

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,425	3,552	11,977
Floating vs. Fixed	126,351	123,242	249,593
Overnight Index Swap	8,166	9,240	17,406
Total	142,942	136,034	278,976

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	328,992.82	0.00	22,048.93	6,160.34	176,728.26	92,728.49	443,834.11	1,070,492.95
Floating vs. Fixed	1,921,933.00	933,795.02	240,655.14	43,421.59	1,002,278.73	2,259,436.68	4,278,475.84	10,679,996.00
Overnight Index Swap	271,152.85	0.00	206,341.59	1,576.09	68,985.27	38.22	949,962.88	1,498,056.92
Total	2,522,078.68	933,795.02	469,045.67	51,158.02	1,247,992.27	2,352,203.40	5,672,272.83	13,248,545.86

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,060	0	204	80	1,848	2,492	4,293	11,977
Floating vs. Fixed	48,583	32,564	3,782	1,004	15,447	56,355	91,859	249,593
Overnight Index Swap	607	0	384	5	207	3	16,200	17,406
Total	52,250	32,564	4,370	1,089	17,502	58,850	112,352	278,976

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	361,596.08	216,304.09	317,200.12	142,391.83	17,953.26	9,887.19	5,160.37	1,070,492.95
Floating vs. Fixed	4,318,481.43	1,880,465.30	2,696,549.17	1,359,984.63	188,143.10	95,544.18	140,828.18	10,679,996.00
Overnight Index Swap	1,174,661.03	172,813.77	129,584.94	19,378.24	564.31	882.76	171.87	1,498,056.92
Total	5,854,738.54	2,269,583.16	3,143,334.23	1,521,754.70	206,660.67	106,314.13	146,160.43	13,248,545.86

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	2,037	1,832	3,949	2,782	546	448	383	11,977
Floating vs. Fixed	53,770	37,055	88,402	52,662	7,470	4,593	5,642	249,593
Overnight Index Swap	5,179	3,388	8,336	436	27	32	9	17,406
Total	60,986	42,274	100,686	55,880	8,043	5,073	6,034	278,976

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

07 September 2018

AFN	73.7	Afghani
ALL	108.41	Lek
AMD	483	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	280.145	Kwanza
ARS	38.424	Argentine Peso
AUD	1.3899	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6801	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.68	Taka
BGN	1.6818	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1766.02	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3754	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.1457	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.53	Ngultrum
BWP	10.9769	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3173	Canadian Dollar
CDF	1621	Congolese Franc
CHF	0.9717	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	685.59	Chilean Peso
CNY	6.827	Yuan Renminbi
COP	3094.19	Colombian Peso
COU	0.0837	Unidad de Valor Real
CRC	581.85	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.72	Cape Verde Escudo
CZK	22.126	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4099	Danish Krone
DOP	50.02	Dominican Peso
DZD	117.9604	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

07 September 2018

ETB	27.5022	Ethiopian Birr
EUR	0.8598	Euro
FJD	2.0982	Fiji Dollar
FKP	0.7791	Falkland Islands Pound
GBP	0.7747	Pound Sterling
GEL	2.6	Lari
GHS	4.7277	Cedi
GIP	0.7791	Gibraltar Pound
GMD	48.9	Dalasi
GNF	9007	Guinea Franc
GTQ	7.57	Quetzal
GYP	206.99	Guyana Dollar
HKD	7.8488	Hong Kong Dollar
HNL	23.9807	Lempira
HRK	6.3858	Croatian Kuna
HTG	68.0132	Gourde
HUF	281.47	Forint
IDR	14930	Rupiah
ILS	3.5979	New Israeli Sheqel
INR	71.75	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	109.22	Iceland Krona
JMD	136.02	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	111.52	Yen
KES	100.65	Kenyan Shilling
KGS	68.8	Som
KHR	4035.45	Riel
KMF	423.4	Comoro Franc
KPW	130	North Korean Won
KRW	1118.84	Won
KWD	0.3026	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	371.17	Tenge
LAK	8495	Kip
LBP	1508	Lebanese Pound
LKR	162.1	Sri Lanka Rupee
LRD	154.17	Liberian Dollar
LSL	15.4061	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3808	Libyan Dinar

Interest Rate Position

Positions as at:

07 September 2018

MAD	9.4178 Moroccan Dirham
MDL	16.65 Moldovan Leu
MGA	3367 Malagasy Ariary
MKD	52.67 Denar
MMK	1540 Kyat
MNT	2458 Tugrik
MOP	8.083 Pataca
MRO	356 Ouguiya
MUR	34.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.44 Kwacha
MXN	19.3375 Mexican Peso
MXV	3.182 Mexican Unidad de Inversion (UDI)
MYR	4.146 Malaysian Ringgit
MZN	60.1 Metical
NAD	15.408 Namibia Dollar
NGN	305.2 Naira
NIO	31.9 Cordoba Oro
NOK	8.3927 Norwegian Krone
NPR	114.8 Nepalese Rupee
NZD	1.5168 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3134 Nuevo Sol
PGK	3.2415 Kina
PHP	53.651 Philippine Peso
PKR	122.22 Pakistan Rupee
PLN	3.719 Zloty
PYG	5812 Guarani
QAR	3.64 Qatari Rial
RON	3.983 Leu
RSD	101.4 Serbian Dinar
RUB	68.191 Russian Ruble
RWF	879.4241 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.52 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	9.0527 Swedish Krona
SGD	1.3754 Singapore Dollar
SHP	0.7745 Saint Helena Pound
SLL	8300 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

07 September 2018

SRD	7.43 Surinam Dollar
SSP	146.9885 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	15.3906 Lilangeni
THB	32.77 Baht
TJS	9.4195 Somoni
TMT	3.49 New Manat
TND	2.7653 Tunisian Dinar
TOP	2.1896 Pa'anga
TRY	6.5789 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.767 New Taiwan Dollar
TZS	2284 Tanzanian Shilling
UAH	28.38 Hryvnia
UGX	3780 Uganda Shilling
USD	1 US Dollar
UYU	32.44 Peso Uruguayo
UZS	7822.22 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23313 Dong
VUV	111.26 Vatu
WST	2.524 Tala
XAF	586.53 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	554.35 CFA Franc BCEAO
XPF	102.05 CFP Franc
YER	249.9 Yemeni Rial
ZAR	15.43 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 03 September 2018 to

07 September 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	96,638.41	250,274.27	346,912.68
Total	96,638.41	250,274.27	346,912.68

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,046	30,556	44,601
Total	14,046	30,556	44,601

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	31,803.92	23,409.74	89,114.10	78,435.47	5,168.17	15,824.29	91,836.60	11,320.39	346,912.68
Total	31,803.92	23,409.74	89,114.10	78,435.47	5,168.17	15,824.29	91,836.60	11,320.39	346,912.68

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,258	4,616	11,156	11,052	1,237	3,787	9,559	937	44,601
Total	2,258	4,616	11,156	11,052	1,237	3,787	9,559	937	44,601

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	284,375.26	48,902.57	6,179.30	2,814.02	4,365.99	200.79	74.75	346,912.68
Total	284,375.26	48,902.57	6,179.30	2,814.02	4,365.99	200.79	74.75	346,912.68

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	41,259	2,383	370	212	329	23	26	44,601
Total	41,259	2,383	370	212	329	23	26	44,601

Interest Rate Turnover

Turnover for the period:

03 September 2018 to

07 September 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	22,163.36	239,457.04	261,620.40
Floating vs. Fixed	313,587.78	519,188.22	832,776.00
Overnight Index Swap	41,509.37	33,053.55	74,562.92
Total	377,260.51	791,698.81	1,168,959.32

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	159	1,846	2,005
Floating vs. Fixed	5,031	4,591	9,621
Overnight Index Swap	758	170	928
Total	5,948	6,606	12,554

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	63,147.09	0.00	9,927.27	455.48	17,305.13	2,760.84	168,024.58	261,620.40
Floating vs. Fixed	106,612.88	44,016.08	8,710.50	3,504.02	17,221.79	106,075.92	546,634.81	832,776.00
Overnight Index Swap	6,029.00	0.00	7,374.82	0.00	2,773.80	38.22	58,347.08	74,562.92
Total	175,788.97	44,016.08	26,012.60	3,959.51	37,300.72	108,874.97	773,006.47	1,168,959.32

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	414	0	232	32	165	97	1,065	2,005
Floating vs. Fixed	1,174	1,188	170	48	336	2,152	4,555	9,621
Overnight Index Swap	7	0	14	0	8	3	896	928
Total	1,595	1,188	416	80	508	2,252	6,516	12,554

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	122,121.18	68,849.92	53,148.20	10,994.59	5,864.77	553.46	88.28	261,620.40
Floating vs. Fixed	413,412.84	138,461.78	166,306.00	82,461.83	23,518.17	2,506.83	6,108.55	832,776.00
Overnight Index Swap	52,924.41	13,527.18	5,482.93	2,613.33	14.16	0.92	0.00	74,562.92
Total	588,458.43	220,838.88	224,937.13	96,069.74	29,397.11	3,061.20	6,196.83	1,168,959.32

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	209	223	444	471	211	134	314	2,005
Floating vs. Fixed	1,629	1,237	2,710	2,492	970	150	435	9,621
Overnight Index Swap	364	225	175	161	2	2	0	928
Total	2,202	1,685	3,328	3,123	1,182	286	749	12,554