

Foreign Exchange Position

Positions as at: 14 September 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	428,755.34	1,060,175.58	1,488,930.92
Total	428,755.34	1,060,175.58	1,488,930.92

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,336	127,590	174,926
Total	47,336	127,590	174,926

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	242,100.69	75,565.45	248,994.80	438,246.07	16,673.26	45,487.07	362,930.91	58,932.67	1,488,930.92
Total	242,100.69	75,565.45	248,994.80	438,246.07	16,673.26	45,487.07	362,930.91	58,932.67	1,488,930.92

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	14,777	15,256	40,971	45,637	4,208	9,988	37,800	6,290	174,926
Total	14,777	15,256	40,971	45,637	4,208	9,988	37,800	6,290	174,926

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	1,075,184.19	224,322.39	89,740.15	75,578.82	16,363.63	7,288.30	453.44	1,488,930.92
Total	1,075,184.19	224,322.39	89,740.15	75,578.82	16,363.63	7,288.30	453.44	1,488,930.92

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	149,897	13,240	4,933	4,196	1,694	927	40	174,926
Total	149,897	13,240	4,933	4,196	1,694	927	40	174,926

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	75.35	Afghani
ALL	108.8	Lek
AMD	484.35	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	285.38	Kwanza
ARS	38.162	Argentine Peso
AUD	1.3947	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.694	Azerbaijani Manat
BAM	1.6738	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.6	Taka
BGN	1.6824	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1772	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

14 September 2018

BND	1.3718	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.1569	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.58	Ngultrum
BWP	10.846	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2995	Canadian Dollar
CDF	1623.66	Congolese Franc
CHF	0.9704	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	688.97	Chilean Peso
CNY	6.8574	Yuan Renminbi
COP	3043.95	Colombian Peso
COU	0.084	Unidad de Valor Real
CRC	575.77	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.65	Cape Verde Escudo
CZK	21.99	Czech Koruna
DJF	177.4	Djibouti Franc
DKK	6.4156	Danish Krone
DOP	49.73	Dominican Peso
DZD	117.8315	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15.3	Nakfa
ETB	27.4978	Ethiopian Birr
EUR	0.86	Euro
FJD	2.1013	Fiji Dollar
FKP	0.7692	Falkland Islands Pound
GBP	0.7663	Pound Sterling
GEL	2.595	Lari
GHS	4.7403	Cedi
GIP	0.7692	Gibraltar Pound
GMD	47.44	Dalasi
GNF	9000	Guinea Franc
GTQ	7.653	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.8485	Hong Kong Dollar
HNL	23.994	Lempira
HRK	6.392	Croatian Kuna
HTG	68.1283	Gourde
HUF	279.33	Forint
IDR	14820	Rupiah
ILS	3.5741	New Israeli Sheqel
INR	72.15	Indian Rupee

Foreign Exchange Position

Positions as at:

14 September 2018

IQD	1190	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	113.3	Iceland Krona
JMD	136.23	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	111.25	Yen
KES	100.75	Kenyan Shilling
KGS	69.58	Som
KHR	4081.8241	Riel
KMF	423.2	Comoro Franc
KPW	130	North Korean Won
KRW	1119.25	Won
KWD	0.3026	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	377.37	Tenge
LAK	8499	Kip
LBP	1505.7	Lebanese Pound
LKR	162.4	Sri Lanka Rupee
LRD	154.08	Liberian Dollar
LSL	14.945	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.378	Libyan Dinar
MAD	9.414	Moroccan Dirham
MDL	16.702	Moldovan Leu
MGA	3318	Malagasy Ariary
MKD	52.7	Denar
MMK	1550	Kyat
MNT	2476	Tugrik
MOP	8.081	Pataca
MRO	356	Ouguiya
MUR	34.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.44	Kwacha
MXN	19.013	Mexican Peso
MXV	3.1246	Mexican Unidad de Inversion (UDI)
MYR	4.142	Malaysian Ringgit
MZN	60.1	Metical
NAD	14.94	Namibia Dollar
NGN	304.2	Naira
NIO	31.86	Cordoba Oro
NOK	8.2579	Norwegian Krone
NPR	115.5	Nepalese Rupee
NZD	1.5228	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3285	Nuevo Sol

Foreign Exchange Position

Positions as at:

14 September 2018

PGK	3.2415	Kina
PHP	54.06	Philippine Peso
PKR	123.58	Pakistan Rupee
PLN	3.7052	Zloty
PYG	5826	Guarani
QAR	3.64	Qatari Rial
RON	3.9845	Leu
RSD	101.58	Serbian Dinar
RUB	68.9448	Russian Ruble
RWF	858.62	Rwanda Franc
SAR	3.7509	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.473	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.9798	Swedish Krona
SGD	1.3718	Singapore Dollar
SHP	0.7651	Saint Helena Pound
SLL	8168	Leone
SOS	574	Somali Shilling
SRD	7.396	Surinam Dollar
SSP	147.7595	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.951	Lilangeni
THB	32.7	Baht
TJS	9.4176	Somoni
TMT	3.49	New Manat
TND	2.773	Tunisian Dinar
TOP	2.2026	Pa'anga
TRY	6.327	Turkish Lira
TTD	6.732	Trinidad and Tobago Dollar
TWD	30.707	New Taiwan Dollar
TZS	2286	Tanzanian Shilling
UAH	28.04	Hryvnia
UGX	3795.3	Uganda Shilling
USD	1	US Dollar
UYU	32.85	Peso Uruguayo
UZS	7857.15	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23280	Dong
VUV	111.4	Vatu
WST	2.5549	Tala
XAF	592	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	560.2	CFA Franc BCEAO
XPF	102.09	CFP Franc

Foreign Exchange Position

Positions as at: 14 September 2018

YER	249.95	Yemeni Rial
ZAR	14.9412	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

14 September 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	657,110.68	467,423.65	1,124,534.33
Floating vs. Fixed	6,325,069.78	4,438,271.42	10,763,341.20
Overnight Index Swap	981,598.48	590,767.95	1,572,366.42
Total	7,963,778.93	5,496,463.02	13,460,241.95

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,463	3,671	12,134
Floating vs. Fixed	128,597	123,690	252,287
Overnight Index Swap	8,520	9,304	17,824
Total	145,580	136,665	282,245

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	333,814.70	0.00	23,864.59	6,325.65	182,301.60	92,766.83	485,460.96	1,124,534.33
Floating vs. Fixed	1,950,748.50	962,490.22	243,925.62	43,781.45	1,020,335.55	2,273,190.59	4,268,869.26	10,763,341.20
Overnight Index Swap	314,376.95	0.00	205,775.81	647.08	75,988.21	38.22	975,540.15	1,572,366.42
Total	2,598,940.16	962,490.22	473,566.02	50,754.17	1,278,625.35	2,365,995.65	5,729,870.37	13,460,241.95

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,136	0	208	78	1,912	2,492	4,308	12,134
Floating vs. Fixed	48,818	33,264	3,837	988	15,528	56,904	92,949	252,287
Overnight Index Swap	641	0	398	15	210	3	16,557	17,824
Total	52,595	33,264	4,443	1,081	17,650	59,399	113,814	282,245

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	407,766.26	210,148.83	326,423.92	146,957.68	18,336.61	9,867.89	5,033.14	1,124,534.33
Floating vs. Fixed	4,320,797.09	1,897,136.53	2,736,474.74	1,384,038.65	188,467.09	95,616.66	140,810.44	10,763,341.20
Overnight Index Swap	1,243,359.64	175,572.07	131,355.88	20,474.00	547.71	885.18	171.94	1,572,366.42
Total	5,971,922.99	2,282,857.44	3,194,254.53	1,551,470.33	207,351.40	106,369.73	146,015.52	13,460,241.95

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	2,064	1,848	3,995	2,824	554	456	393	12,134
Floating vs. Fixed	54,058	37,301	89,353	53,646	7,652	4,614	5,665	252,287
Overnight Index Swap	5,400	3,467	8,431	461	25	32	9	17,824
Total	61,522	42,615	101,778	56,931	8,231	5,102	6,067	282,245

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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14 September 2018

AFN	75.35	Afghani
ALL	108.8	Lek
AMD	484.35	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	285.38	Kwanza
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EGP	17.86	Egyptian Pound
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MOP	8.081 Pataca
MRO	356 Ouguiya
MUR	34.3 Mauritius Rupee
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MXV	3.1246 Mexican Unidad de Inversion (UDI)
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NAD	14.94 Namibia Dollar
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NOK	8.2579 Norwegian Krone
NPR	115.5 Nepalese Rupee
NZD	1.5228 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3285 Nuevo Sol
PGK	3.2415 Kina
PHP	54.06 Philippine Peso
PKR	123.58 Pakistan Rupee
PLN	3.7052 Zloty
PYG	5826 Guarani
QAR	3.64 Qatari Rial
RON	3.9845 Leu
RSD	101.58 Serbian Dinar
RUB	68.9448 Russian Ruble
RWF	858.62 Rwanda Franc
SAR	3.7509 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.473 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.9798 Swedish Krona
SGD	1.3718 Singapore Dollar
SHP	0.7651 Saint Helena Pound
SLL	8168 Leone
SOS	574 Somali Shilling

Interest Rate Position

Positions as at:

14 September 2018

SRD	7.396	Surinam Dollar
SSP	147.7595	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.951	Lilangeni
THB	32.7	Baht
TJS	9.4176	Somoni
TMT	3.49	New Manat
TND	2.773	Tunisian Dinar
TOP	2.2026	Pa'anga
TRY	6.327	Turkish Lira
TTD	6.732	Trinidad and Tobago Dollar
TWD	30.707	New Taiwan Dollar
TZS	2286	Tanzanian Shilling
UAH	28.04	Hryvnia
UGX	3795.3	Uganda Shilling
USD	1	US Dollar
UYU	32.85	Peso Uruguayo
UZS	7857.15	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23280	Dong
VUV	111.4	Vatu
WST	2.5549	Tala
XAF	592	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	560.2	CFA Franc BCEAO
XPF	102.09	CFP Franc
YER	249.95	Yemeni Rial
ZAR	14.9412	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 10 September 2018 to

14 September 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	89,673.59	188,327.76	278,001.35
Total	89,673.59	188,327.76	278,001.35

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,713	25,092	37,804
Total	12,713	25,092	37,804

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	29,410.65	11,408.93	47,136.77	85,752.69	3,528.16	15,004.76	78,386.25	7,373.13	278,001.35
Total	29,410.65	11,408.93	47,136.77	85,752.69	3,528.16	15,004.76	78,386.25	7,373.13	278,001.35

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,927	2,827	9,560	10,693	661	2,516	8,910	713	37,804
Total	1,927	2,827	9,560	10,693	661	2,516	8,910	713	37,804

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	230,823.50	36,815.84	5,211.89	1,918.98	2,849.83	378.91	2.40	278,001.35
Total	230,823.50	36,815.84	5,211.89	1,918.98	2,849.83	378.91	2.40	278,001.35

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	34,494	2,723	241	119	196	30	2	37,804
Total	34,494	2,723	241	119	196	30	2	37,804

Interest Rate Turnover

Turnover for the period:

10 September 2018 to

14 September 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	26,414.23	299,212.66	325,626.89
Floating vs. Fixed	345,184.39	505,887.05	851,071.44
Overnight Index Swap	231,475.84	53,237.28	284,713.12
Total	603,074.45	858,336.99	1,461,411.44

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	208	1,855	2,062
Floating vs. Fixed	6,175	5,090	11,264
Overnight Index Swap	984	281	1,265
Total	7,366	7,225	14,591

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	76,275.69	0.00	10,117.64	558.26	18,145.26	2,073.83	218,456.20	325,626.89
Floating vs. Fixed	161,128.92	65,391.17	12,130.45	899.46	50,439.14	101,515.47	459,566.82	851,071.44
Overnight Index Swap	103,378.00	0.00	10,522.61	358.35	11,165.52	0.00	159,288.64	284,713.12
Total	340,782.61	65,391.17	32,770.71	1,816.07	79,749.92	103,589.30	837,311.66	1,461,411.44

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	544	0	158	30	204	71	1,056	2,062
Floating vs. Fixed	1,833	1,519	216	38	531	2,463	4,666	11,264
Overnight Index Swap	68	0	18	11	8	0	1,161	1,265
Total	2,445	1,519	392	79	743	2,534	6,882	14,591

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	173,057.72	62,348.55	60,441.94	24,617.06	4,485.52	505.51	170.59	325,626.89
Floating vs. Fixed	365,520.87	140,657.60	196,313.78	115,137.34	27,008.09	1,686.25	4,747.51	851,071.44
Overnight Index Swap	254,888.60	18,414.42	7,311.89	4,083.57	13.72	0.91	0.00	284,713.12
Total	793,467.19	221,420.57	264,067.62	143,837.96	31,507.34	2,192.66	4,918.10	1,461,411.44

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	205	217	441	545	215	131	310	2,062
Floating vs. Fixed	1,474	1,194	2,952	3,759	1,193	211	483	11,264
Overnight Index Swap	454	278	298	219	8	8	0	1,265
Total	2,133	1,689	3,691	4,522	1,415	350	793	14,591