

## Foreign Exchange Position

Positions as at: 21 September 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	397,928.96	998,260.73	1,396,189.69
<b>Total</b>	<b>397,928.96</b>	<b>998,260.73</b>	<b>1,396,189.69</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,916	101,037	145,953
<b>Total</b>	<b>44,916</b>	<b>101,037</b>	<b>145,953</b>

### 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	225,595.94	69,866.96	231,057.61	383,821.12	12,830.07	41,834.27	379,210.09	51,973.62	1,396,189.69
<b>Total</b>	<b>225,595.94</b>	<b>69,866.96</b>	<b>231,057.61</b>	<b>383,821.12</b>	<b>12,830.07</b>	<b>41,834.27</b>	<b>379,210.09</b>	<b>51,973.62</b>	<b>1,396,189.69</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	13,216	12,735	36,140	36,996	2,526	7,586	31,325	5,430	145,953
<b>Total</b>	<b>13,216</b>	<b>12,735</b>	<b>36,140</b>	<b>36,996</b>	<b>2,526</b>	<b>7,586</b>	<b>31,325</b>	<b>5,430</b>	<b>145,953</b>

### 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	1,000,827.01	212,868.13	89,565.85	70,107.43	15,000.19	7,368.26	452.82	1,396,189.69
<b>Total</b>	<b>1,000,827.01</b>	<b>212,868.13</b>	<b>89,565.85</b>	<b>70,107.43</b>	<b>15,000.19</b>	<b>7,368.26</b>	<b>452.82</b>	<b>1,396,189.69</b>

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	125,622	8,802	4,939	4,014	1,608	930	39	145,953
<b>Total</b>	<b>125,622</b>	<b>8,802</b>	<b>4,939</b>	<b>4,014</b>	<b>1,608</b>	<b>930</b>	<b>39</b>	<b>145,953</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	75.25	Afghani
ALL	108.27	Lek
AMD	482	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	286.5	Kwanza
ARS	39.252	Argentine Peso
AUD	1.3765	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6731	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.7	Taka
BGN	1.6755	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1768.47	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

21 September 2018

BND	1.3688	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.1305	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.28	Ngultrum
BWP	10.6952	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2912	Canadian Dollar
CDF	1621	Congolese Franc
CHF	0.9671	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	679.18	Chilean Peso
CNY	6.8466	Yuan Renminbi
COP	3027.45	Colombian Peso
COU	0.086	Unidad de Valor Real
CRC	576.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.32	Cape Verde Escudo
CZK	21.85	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3907	Danish Krone
DOP	50.06	Dominican Peso
DZD	117.562	Algerian Dinar
EGP	17.85	Egyptian Pound
ERN	15	Nakfa
ETB	27.5542	Ethiopian Birr
EUR	0.8566	Euro
FJD	2.1259	Fiji Dollar
FKP	0.7605	Falkland Islands Pound
GBP	0.7607	Pound Sterling
GEL	2.6	Lari
GHS	4.7554	Cedi
GIP	0.7604	Gibraltar Pound
GMD	49.15	Dalasi
GNF	9000	Guinea Franc
GTQ	7.67	Quetzal
GYD	207.18	Guyana Dollar
HKD	7.8451	Hong Kong Dollar
HNL	23.9987	Lempira
HRK	6.3601	Croatian Kuna
HTG	68.3264	Gourde
HUF	276.7	Forint
IDR	14870	Rupiah
ILS	3.5842	New Israeli Sheqel
INR	72.35	Indian Rupee

## Foreign Exchange Position

Positions as at:

21 September 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	110.39	Iceland Krona
JMD	135.11	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	112.27	Yen
KES	100.7	Kenyan Shilling
KGS	68.7	Som
KHR	4073.6647	Riel
KMF	420.14	Comoro Franc
KPW	130	North Korean Won
KRW	1117.95	Won
KWD	0.3024	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	361.57	Tenge
LAK	8497	Kip
LBP	1508	Lebanese Pound
LKR	167	Sri Lanka Rupee
LRD	154.28	Liberian Dollar
LSL	14.6863	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.375	Libyan Dinar
MAD	9.3912	Moroccan Dirham
MDL	16.789	Moldovan Leu
MGA	3420	Malagasy Ariary
MKD	52.47	Denar
MMK	1570	Kyat
MNT	2490	Tugrik
MOP	8.057	Pataca
MRO	356	Ouguiya
MUR	34.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.45	Kwacha
MXN	18.774	Mexican Peso
MXV	3.0798	Mexican Unidad de Inversion (UDI)
MYR	4.1415	Malaysian Ringgit
MZN	61.15	Metical
NAD	14.623	Namibia Dollar
NGN	305.28	Naira
NIO	31.97	Cordoba Oro
NOK	8.1492	Norwegian Krone
NPR	115.79	Nepalese Rupee
NZD	1.511	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.2987	Nuevo Sol

## Foreign Exchange Position

Positions as at:

21 September 2018

PGK	3.2415	Kina
PHP	53.887	Philippine Peso
PKR	122.97	Pakistan Rupee
PLN	3.6709	Zloty
PYG	5842	Guarani
QAR	3.641	Qatari Rial
RON	3.9818	Leu
RSD	101.07	Serbian Dinar
RUB	66.6862	Russian Ruble
RWF	881.0286	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.5	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.8673	Swedish Krona
SGD	1.3688	Singapore Dollar
SHP	0.7593	Saint Helena Pound
SLL	8400	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	147.7665	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.6923	Lilangeni
THB	32.4	Baht
TJS	9.4215	Somoni
TMT	3.49	New Manat
TND	2.7832	Tunisian Dinar
TOP	2.2026	Pa'anga
TRY	6.2445	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.738	New Taiwan Dollar
TZS	2280	Tanzanian Shilling
UAH	28.03	Hryvnia
UGX	3818	Uganda Shilling
USD	1	US Dollar
UYU	33.07	Peso Uruguayo
UZS	8035	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23305	Dong
VUV	110.56	Vatu
WST	2.5458	Tala
XAF	591.99	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	557.7	CFA Franc BCEAO
XPF	101.66	CFP Franc

## Foreign Exchange Position

Positions as at: 21 September 2018

YER	249.95	Yemeni Rial
ZAR	14.6748	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

21 September 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	648,590.16	468,273.89	1,116,864.05
Floating vs. Fixed	6,359,984.36	4,409,352.92	10,769,337.28
Overnight Index Swap	990,897.15	679,557.28	1,670,454.43
<b>Total</b>	<b>7,999,471.67</b>	<b>5,557,184.09</b>	<b>13,556,655.76</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,455	3,688	12,143
Floating vs. Fixed	130,669	123,478	254,147
Overnight Index Swap	8,736	9,390	18,126
<b>Total</b>	<b>147,860</b>	<b>136,556</b>	<b>284,416</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	327,114.93	0.00	22,975.55	6,309.50	160,107.82	93,885.11	506,471.13	1,116,864.05
Floating vs. Fixed	1,979,559.35	976,088.63	244,463.10	44,466.53	992,754.26	2,258,157.13	4,273,848.29	10,769,337.28
Overnight Index Swap	338,120.95	0.00	230,026.97	290.52	73,810.35	38.24	1,028,167.40	1,670,454.43
<b>Total</b>	<b>2,644,795.23</b>	<b>976,088.63</b>	<b>497,465.62</b>	<b>51,066.55</b>	<b>1,226,672.43</b>	<b>2,352,080.48</b>	<b>5,808,486.82</b>	<b>13,556,655.76</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,143	0	208	80	1,863	2,508	4,341	12,143
Floating vs. Fixed	49,266	33,634	3,835	996	15,391	57,026	94,000	254,147
Overnight Index Swap	624	0	412	4	208	3	16,875	18,126
<b>Total</b>	<b>53,033</b>	<b>33,634</b>	<b>4,455</b>	<b>1,080</b>	<b>17,462</b>	<b>59,537</b>	<b>115,216</b>	<b>284,416</b>

### 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	411,550.33	203,859.37	322,605.73	146,534.65	17,621.80	9,681.21	5,010.96	1,116,864.05
Floating vs. Fixed	4,372,173.64	1,879,464.15	2,754,482.95	1,344,560.87	181,640.68	95,853.73	141,161.26	10,769,337.28
Overnight Index Swap	1,369,497.39	147,170.30	133,545.92	18,635.27	551.90	881.62	172.02	1,670,454.43
<b>Total</b>	<b>6,153,221.36</b>	<b>2,230,493.82</b>	<b>3,210,634.60</b>	<b>1,509,730.80</b>	<b>199,814.38</b>	<b>106,416.56</b>	<b>146,344.24</b>	<b>13,556,655.76</b>

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	1,843	3,993	2,835	556	453	399	12,143
Floating vs. Fixed	54,819	38,226	91,562	52,193	7,050	4,615	5,683	254,147
Overnight Index Swap	5,713	3,453	8,551	344	25	32	9	18,126
<b>Total</b>	<b>62,596</b>	<b>43,521</b>	<b>104,106</b>	<b>55,372</b>	<b>7,631</b>	<b>5,100</b>	<b>6,091</b>	<b>284,416</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham

## Interest Rate Position

Positions as at:

21 September 2018

AFN	75.25	Afghani
ALL	108.27	Lek
AMD	482	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	286.5	Kwanza
ARS	39.252	Argentine Peso
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BYR	19560	Belarussian Ruble
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CVE	94.32	Cape Verde Escudo
CZK	21.85	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3907	Danish Krone
DOP	50.06	Dominican Peso
DZD	117.562	Algerian Dinar
EGP	17.85	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

21 September 2018

ETB	27.5542	Ethiopian Birr
EUR	0.8566	Euro
FJD	2.1259	Fiji Dollar
FKP	0.7605	Falkland Islands Pound
GBP	0.7607	Pound Sterling
GEL	2.6	Lari
GHS	4.7554	Cedi
GIP	0.7604	Gibraltar Pound
GMD	49.15	Dalasi
GNF	9000	Guinea Franc
GTQ	7.67	Quetzal
GYD	207.18	Guyana Dollar
HKD	7.8451	Hong Kong Dollar
HNL	23.9987	Lempira
HRK	6.3601	Croatian Kuna
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KYD	0.825	Cayman Islands Dollar
KZT	361.57	Tenge
LAK	8497	Kip
LBP	1508	Lebanese Pound
LKR	167	Sri Lanka Rupee
LRD	154.28	Liberian Dollar
LSL	14.6863	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.375	Libyan Dinar

## Interest Rate Position

Positions as at:

21 September 2018

MAD	9.3912 Moroccan Dirham
MDL	16.789 Moldovan Leu
MGA	3420 Malagasy Ariary
MKD	52.47 Denar
MMK	1570 Kyat
MNT	2490 Tugrik
MOP	8.057 Pataca
MRO	356 Ouguiya
MUR	34.2 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.45 Kwacha
MXN	18.774 Mexican Peso
MXV	3.0798 Mexican Unidad de Inversion (UDI)
MYR	4.1415 Malaysian Ringgit
MZN	61.15 Metical
NAD	14.623 Namibia Dollar
NGN	305.28 Naira
NIO	31.97 Cordoba Oro
NOK	8.1492 Norwegian Krone
NPR	115.79 Nepalese Rupee
NZD	1.511 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.2987 Nuevo Sol
PGK	3.2415 Kina
PHP	53.887 Philippine Peso
PKR	122.97 Pakistan Rupee
PLN	3.6709 Zloty
PYG	5842 Guarani
QAR	3.641 Qatari Rial
RON	3.9818 Leu
RSD	101.07 Serbian Dinar
RUB	66.6862 Russian Ruble
RWF	881.0286 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.5 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.8673 Swedish Krona
SGD	1.3688 Singapore Dollar
SHP	0.7593 Saint Helena Pound
SLL	8400 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

21 September 2018

SRD	7.43 Surinam Dollar
SSP	147.7665 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.6923 Lilangeni
THB	32.4 Baht
TJS	9.4215 Somoni
TMT	3.49 New Manat
TND	2.7832 Tunisian Dinar
TOP	2.2026 Pa'anga
TRY	6.2445 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.738 New Taiwan Dollar
TZS	2280 Tanzanian Shilling
UAH	28.03 Hryvnia
UGX	3818 Uganda Shilling
USD	1 US Dollar
UYU	33.07 Peso Uruguayo
UZS	8035 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23305 Dong
VUV	110.56 Vatu
WST	2.5458 Tala
XAF	591.99 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	557.7 CFA Franc BCEAO
XPF	101.66 CFP Franc
YER	249.95 Yemeni Rial
ZAR	14.6748 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 17 September 2018 to

21 September 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	89,343.81	231,351.86	320,695.67
Total	89,343.81	231,351.86	320,695.67

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,685	24,957	37,641
Total	12,685	24,957	37,641

### 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	26,281.70	16,285.22	48,681.24	81,073.51	3,182.92	11,065.01	126,681.27	7,444.80	320,695.67
Total	26,281.70	16,285.22	48,681.24	81,073.51	3,182.92	11,065.01	126,681.27	7,444.80	320,695.67

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,778	3,595	9,575	10,616	584	2,152	8,633	710	37,641
Total	1,778	3,595	9,575	10,616	584	2,152	8,633	710	37,641

### 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	253,082.62	58,102.11	5,174.60	1,709.55	2,404.28	219.54	2.98	320,695.67
Total	253,082.62	58,102.11	5,174.60	1,709.55	2,404.28	219.54	2.98	320,695.67

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	35,514	1,532	299	118	152	24	2	37,641
Total	35,514	1,532	299	118	152	24	2	37,641

## Interest Rate Turnover

Turnover for the period:

17 September 2018 to

21 September 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	3,987.45	316,368.16	320,355.61
Floating vs. Fixed	302,006.69	440,306.53	742,313.22
Overnight Index Swap	77,817.77	176,562.97	254,380.74
<b>Total</b>	<b>383,811.91</b>	<b>933,237.66</b>	<b>1,317,049.57</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	52	1,963	2,014
Floating vs. Fixed	5,863	4,359	10,222
Overnight Index Swap	714	387	1,101
<b>Total</b>	<b>6,628</b>	<b>6,709</b>	<b>13,336</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	68,834.92	0.00	10,835.37	499.66	3,869.25	3,482.52	232,833.90	320,355.61
Floating vs. Fixed	150,394.94	40,606.02	19,846.42	1,298.65	21,700.10	110,937.06	397,530.02	742,313.22
Overnight Index Swap	82,076.50	0.00	38,165.56	358.69	9,816.76	0.00	123,963.23	254,380.74
<b>Total</b>	<b>301,306.36</b>	<b>40,606.02</b>	<b>68,847.36</b>	<b>2,156.99</b>	<b>35,386.11</b>	<b>114,419.58</b>	<b>754,327.14</b>	<b>1,317,049.57</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	496	0	230	32	99	87	1,071	2,014
Floating vs. Fixed	1,441	1,106	288	53	233	2,108	4,993	10,222
Overnight Index Swap	69	0	23	9	5	0	995	1,101
<b>Total</b>	<b>2,005</b>	<b>1,106</b>	<b>541</b>	<b>94</b>	<b>337</b>	<b>2,195</b>	<b>7,059</b>	<b>13,336</b>

### 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	199,472.81	59,806.13	51,387.68	5,968.80	3,100.53	500.05	119.61	320,355.61
Floating vs. Fixed	298,154.74	157,037.87	175,887.97	78,452.09	25,761.22	2,298.01	4,721.31	742,313.22
Overnight Index Swap	208,518.13	31,667.21	8,046.31	6,119.74	27.23	2.11	0.00	254,380.74
<b>Total</b>	<b>706,145.68</b>	<b>248,511.22</b>	<b>235,321.96</b>	<b>90,540.63</b>	<b>28,888.98</b>	<b>2,800.18</b>	<b>4,840.92</b>	<b>1,317,049.57</b>

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	211	228	425	451	211	136	354	2,014
Floating vs. Fixed	1,517	1,237	2,832	2,942	1,142	141	412	10,222
Overnight Index Swap	389	220	251	229	6	6	0	1,101
<b>Total</b>	<b>2,117</b>	<b>1,684</b>	<b>3,507</b>	<b>3,621</b>	<b>1,359</b>	<b>283</b>	<b>766</b>	<b>13,336</b>