

## Foreign Exchange Position

Positions as at: 28 September 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	369,405.94	917,109.08	1,286,515.02
<b>Total</b>	<b>369,405.94</b>	<b>917,109.08</b>	<b>1,286,515.02</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,076	93,571	134,647
<b>Total</b>	<b>41,076</b>	<b>93,571</b>	<b>134,647</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	201,203.54	64,420.32	215,447.38	374,719.05	13,168.92	42,377.40	319,569.21	55,609.21	1,286,515.02
<b>Total</b>	<b>201,203.54</b>	<b>64,420.32</b>	<b>215,447.38</b>	<b>374,719.05</b>	<b>13,168.92</b>	<b>42,377.40</b>	<b>319,569.21</b>	<b>55,609.21</b>	<b>1,286,515.02</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,995	12,165	32,723	32,487	2,604	7,852	29,320	5,502	134,647
<b>Total</b>	<b>11,995</b>	<b>12,165</b>	<b>32,723</b>	<b>32,487</b>	<b>2,604</b>	<b>7,852</b>	<b>29,320</b>	<b>5,502</b>	<b>134,647</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	931,289.57	174,996.10	92,898.19	63,205.35	16,653.94	7,011.04	460.83	1,286,515.02
<b>Total</b>	<b>931,289.57</b>	<b>174,996.10</b>	<b>92,898.19</b>	<b>63,205.35</b>	<b>16,653.94</b>	<b>7,011.04</b>	<b>460.83</b>	<b>1,286,515.02</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	114,575	8,660	5,164	3,638	1,648	923	40	134,647
<b>Total</b>	<b>114,575</b>	<b>8,660</b>	<b>5,164</b>	<b>3,638</b>	<b>1,648</b>	<b>923</b>	<b>40</b>	<b>134,647</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	75.43	Afghani
ALL	107.4	Lek
AMD	480.65	Armenian Dram
ANG	1.7725	Netherlands Antillean Guilder
AOA	289.415	Kwanza
ARS	38.2	Argentine Peso
AUD	1.3774	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6566	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.64	Taka
BGN	1.6656	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1774.6	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

28 September 2018

BND	1.3653	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.031	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.53	Ngultrum
BWP	10.5597	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3017	Canadian Dollar
CDF	1622	Congolese Franc
CHF	0.9657	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	662.77	Chilean Peso
CNY	6.8763	Yuan Renminbi
COP	2997.55	Colombian Peso
COU	0.0865	Unidad de Valor Real
CRC	575.02	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.85	Cape Verde Escudo
CZK	21.834	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3527	Danish Krone
DOP	49.77	Dominican Peso
DZD	117.5945	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa
ETB	27.5832	Ethiopian Birr
EUR	0.8518	Euro
FJD	2.0886	Fiji Dollar
FKP	0.759	Falkland Islands Pound
GBP	0.7594	Pound Sterling
GEL	2.598	Lari
GHS	4.7725	Cedi
GIP	0.759	Gibraltar Pound
GMD	49.25	Dalasi
GNF	9004	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8126	Hong Kong Dollar
HNL	24.029	Lempira
HRK	6.321	Croatian Kuna
HTG	68.614	Gourde
HUF	275.42	Forint
IDR	14900	Rupiah
ILS	3.58	New Israeli Sheqel
INR	72.59	Indian Rupee

## Foreign Exchange Position

Positions as at: 28 September 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	109.82	Iceland Krona
JMD	134.6	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	112.72	Yen
KES	100.8	Kenyan Shilling
KGS	68.995	Som
KHR	4076	Riel
KMF	417.3	Comoro Franc
KPW	130	North Korean Won
KRW	1115.37	Won
KWD	0.3024	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	360.37	Tenge
LAK	8493	Kip
LBP	1508	Lebanese Pound
LKR	168.8	Sri Lanka Rupee
LRD	154.95	Liberian Dollar
LSL	14.128	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3726	Libyan Dinar
MAD	9.3607	Moroccan Dirham
MDL	16.826	Moldovan Leu
MGA	3400	Malagasy Ariary
MKD	52.18	Denar
MMK	1593	Kyat
MNT	2518	Tugrik
MOP	8.061	Pataca
MRO	356	Ouguiya
MUR	34.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	718.22	Kwacha
MXN	18.834	Mexican Peso
MXV	3.0892	Mexican Unidad de Inversion (UDI)
MYR	4.139	Malaysian Ringgit
MZN	61.2	Metical
NAD	14.128	Namibia Dollar
NGN	305.3	Naira
NIO	32.02	Cordoba Oro
NOK	8.1101	Norwegian Krone
NPR	116.17	Nepalese Rupee
NZD	1.502	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.3015	Nuevo Sol

## Foreign Exchange Position

Positions as at:

28 September 2018

PGK	3.2415	Kina
PHP	54.227	Philippine Peso
PKR	122.94	Pakistan Rupee
PLN	3.6374	Zloty
PYG	5890.57	Guarani
QAR	3.64	Qatari Rial
RON	3.9668	Leu
RSD	100.65	Serbian Dinar
RUB	65.865	Russian Ruble
RWF	860.34	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.9525	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.8093	Swedish Krona
SGD	1.3654	Singapore Dollar
SHP	0.7585	Saint Helena Pound
SLL	8430	Leone
SOS	575	Somali Shilling
SRD	7.396	Surinam Dollar
SSP	148.3565	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.1335	Lilangeni
THB	32.41	Baht
TJS	9.4129	Somoni
TMT	3.49	New Manat
TND	2.7756	Tunisian Dinar
TOP	2.1701	Pa'anga
TRY	6.092	Turkish Lira
TTD	6.7472	Trinidad and Tobago Dollar
TWD	30.665	New Taiwan Dollar
TZS	2280	Tanzanian Shilling
UAH	28.14	Hryvnia
UGX	3815	Uganda Shilling
USD	1	US Dollar
UYU	33.01	Peso Uruguayo
UZS	8074.25	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23348	Dong
VUV	110.11	Vatu
WST	2.524	Tala
XAF	587	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	553.7	CFA Franc BCEAO
XPF	101.08	CFP Franc

## Foreign Exchange Position

Positions as at: 28 September 2018

YER	249.95	Yemeni Rial
ZAR	14.12	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

28 September 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	657,061.70	472,718.80	1,129,780.50
Floating vs. Fixed	6,427,262.53	4,394,541.36	10,821,803.89
Overnight Index Swap	1,016,087.56	708,770.84	1,724,858.40
<b>Total</b>	<b>8,100,411.80</b>	<b>5,576,031.00</b>	<b>13,676,442.79</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,539	3,682	12,221
Floating vs. Fixed	131,390	122,192	253,582
Overnight Index Swap	8,373	9,034	17,407
<b>Total</b>	<b>148,302</b>	<b>134,908</b>	<b>283,210</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	316,263.41	0.00	30,385.93	6,307.95	160,258.90	97,412.19	519,152.12	1,129,780.50
Floating vs. Fixed	1,926,439.83	981,453.35	253,522.69	45,018.33	1,023,528.08	2,255,915.82	4,335,925.79	10,821,803.89
Overnight Index Swap	307,099.10	0.00	216,282.55	291.02	77,491.02	38.40	1,123,656.32	1,724,858.40
<b>Total</b>	<b>2,549,802.34</b>	<b>981,453.35</b>	<b>500,191.17</b>	<b>51,617.30</b>	<b>1,261,278.00</b>	<b>2,353,366.41</b>	<b>5,978,734.22</b>	<b>13,676,442.79</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,164	0	208	82	1,868	2,542	4,357	12,221
Floating vs. Fixed	48,051	33,923	3,846	1,016	15,507	56,784	94,456	253,582
Overnight Index Swap	614	0	409	4	215	3	16,162	17,407
<b>Total</b>	<b>51,829</b>	<b>33,923</b>	<b>4,463</b>	<b>1,102</b>	<b>17,590</b>	<b>59,329</b>	<b>114,975</b>	<b>283,210</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	404,589.96	218,504.35	326,302.60	147,502.69	18,083.13	9,743.25	5,054.52	1,129,780.50
Floating vs. Fixed	4,425,612.92	1,901,531.53	2,737,404.61	1,338,415.62	181,210.17	97,107.49	140,521.54	10,821,803.89
Overnight Index Swap	1,428,162.25	147,832.68	128,674.25	18,542.20	594.33	880.20	172.49	1,724,858.40
<b>Total</b>	<b>6,258,365.13</b>	<b>2,267,868.57</b>	<b>3,192,381.46</b>	<b>1,504,460.51</b>	<b>199,887.64</b>	<b>107,730.94</b>	<b>145,748.54</b>	<b>13,676,442.79</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	2,083	1,909	3,973	2,838	564	457	397	12,221
Floating vs. Fixed	54,578	38,233	91,291	52,098	7,072	4,645	5,666	253,582
Overnight Index Swap	5,942	3,459	7,605	335	26	32	9	17,407
<b>Total</b>	<b>62,603</b>	<b>43,601</b>	<b>102,868</b>	<b>55,271</b>	<b>7,662</b>	<b>5,134</b>	<b>6,072</b>	<b>283,210</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
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## Interest Rate Position

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AFN	75.43	Afghani
ALL	107.4	Lek
AMD	480.65	Armenian Dram
ANG	1.7725	Netherlands Antillean Guilder
AOA	289.415	Kwanza
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CUP	1	Cuban Peso
CVE	93.85	Cape Verde Escudo
CZK	21.834	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3527	Danish Krone
DOP	49.77	Dominican Peso
DZD	117.5945	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

28 September 2018

ETB	27.5832	Ethiopian Birr
EUR	0.8518	Euro
FJD	2.0886	Fiji Dollar
FKP	0.759	Falkland Islands Pound
GBP	0.7594	Pound Sterling
GEL	2.598	Lari
GHS	4.7725	Cedi
GIP	0.759	Gibraltar Pound
GMD	49.25	Dalasi
GNF	9004	Guinea Franc
GTQ	7.69	Quetzal
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IDR	14900	Rupiah
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INR	72.59	Indian Rupee
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JMD	134.6	Jamaican Dollar
JOD	0.709	Jordanian Dinar
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KHR	4076	Riel
KMF	417.3	Comoro Franc
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KRW	1115.37	Won
KWD	0.3024	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	360.37	Tenge
LAK	8493	Kip
LBP	1508	Lebanese Pound
LKR	168.8	Sri Lanka Rupee
LRD	154.95	Liberian Dollar
LSL	14.128	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3726	Libyan Dinar



## Interest Rate Position

Positions as at:

28 September 2018

MAD	9.3607 Moroccan Dirham
MDL	16.826 Moldovan Leu
MGA	3400 Malagasy Ariary
MKD	52.18 Denar
MMK	1593 Kyat
MNT	2518 Tugrik
MOP	8.061 Pataca
MRO	356 Ouguiya
MUR	34.1 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	718.22 Kwacha
MXN	18.834 Mexican Peso
MXV	3.0892 Mexican Unidad de Inversion (UDI)
MYR	4.139 Malaysian Ringgit
MZN	61.2 Metical
NAD	14.128 Namibia Dollar
NGN	305.3 Naira
NIO	32.02 Cordoba Oro
NOK	8.1101 Norwegian Krone
NPR	116.17 Nepalese Rupee
NZD	1.502 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.3015 Nuevo Sol
PGK	3.2415 Kina
PHP	54.227 Philippine Peso
PKR	122.94 Pakistan Rupee
PLN	3.6374 Zloty
PYG	5890.57 Guarani
QAR	3.64 Qatari Rial
RON	3.9668 Leu
RSD	100.65 Serbian Dinar
RUB	65.865 Russian Ruble
RWF	860.34 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.9525 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.8093 Swedish Krona
SGD	1.3654 Singapore Dollar
SHP	0.7585 Saint Helena Pound
SLL	8430 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

28 September 2018

SRD	7.396 Surinam Dollar
SSP	148.3565 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.1335 Lilangeni
THB	32.41 Baht
TJS	9.4129 Somoni
TMT	3.49 New Manat
TND	2.7756 Tunisian Dinar
TOP	2.1701 Pa'anga
TRY	6.092 Turkish Lira
TTD	6.7472 Trinidad and Tobago Dollar
TWD	30.665 New Taiwan Dollar
TZS	2280 Tanzanian Shilling
UAH	28.14 Hryvnia
UGX	3815 Uganda Shilling
USD	1 US Dollar
UYU	33.01 Peso Uruguayo
UZS	8074.25 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23348 Dong
VUV	110.11 Vatu
WST	2.524 Tala
XAF	587 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	553.7 CFA Franc BCEAO
XPF	101.08 CFP Franc
YER	249.95 Yemeni Rial
ZAR	14.12 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

24 September 2018 to

28 September 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	78,000.06	147,314.36	225,314.42
Total	78,000.06	147,314.36	225,314.42

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,126	20,219	31,344
Total	11,126	20,219	31,344

### 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	20,183.95	11,423.61	50,400.74	46,558.76	3,461.84	12,121.24	67,616.11	13,548.17	225,314.42
Total	20,183.95	11,423.61	50,400.74	46,558.76	3,461.84	12,121.24	67,616.11	13,548.17	225,314.42

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,341	2,696	8,652	6,070	658	2,366	8,718	845	31,344
Total	1,341	2,696	8,652	6,070	658	2,366	8,718	845	31,344

### 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	200,892.77	13,305.13	4,496.02	3,483.86	2,737.59	391.04	8.00	225,314.42
Total	200,892.77	13,305.13	4,496.02	3,483.86	2,737.59	391.04	8.00	225,314.42

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	30,258	483	229	185	153	36	1	31,344
Total	30,258	483	229	185	153	36	1	31,344

## Interest Rate Turnover

Turnover for the period:

24 September 2018 to

28 September 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,935.72	339,031.11	362,966.82
Floating vs. Fixed	422,261.93	462,067.45	884,329.38
Overnight Index Swap	132,172.24	92,945.32	225,117.56
<b>Total</b>	<b>578,369.88</b>	<b>894,043.88</b>	<b>1,472,413.76</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	177	2,040	2,217
Floating vs. Fixed	4,863	4,201	9,064
Overnight Index Swap	639	218	857
<b>Total</b>	<b>5,679</b>	<b>6,459</b>	<b>12,138</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	65,583.30	0.00	26,210.84	488.16	7,369.42	7,308.84	256,006.27	362,966.82
Floating vs. Fixed	170,669.55	38,381.22	28,244.83	1,540.69	115,609.69	157,277.91	372,605.50	884,329.38
Overnight Index Swap	15,185.87	0.00	3,393.57	0.00	10,114.17	0.00	196,423.94	225,117.56
<b>Total</b>	<b>251,438.73</b>	<b>38,381.22</b>	<b>57,849.24</b>	<b>2,028.84</b>	<b>133,093.28</b>	<b>164,586.74</b>	<b>825,035.71</b>	<b>1,472,413.76</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	609	0	228	34	116	119	1,111	2,217
Floating vs. Fixed	1,988	889	207	110	361	2,311	3,199	9,064
Overnight Index Swap	26	0	11	0	17	0	803	857
<b>Total</b>	<b>2,623</b>	<b>889</b>	<b>446</b>	<b>144</b>	<b>494</b>	<b>2,430</b>	<b>5,113</b>	<b>12,138</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	211,568.94	70,908.95	64,601.86	10,430.74	4,186.69	723.47	546.17	362,966.82
Floating vs. Fixed	432,030.71	206,410.02	155,758.06	61,721.59	19,424.58	2,294.32	6,690.10	884,329.38
Overnight Index Swap	206,343.56	12,049.74	4,679.54	1,936.46	106.88	1.38	0.00	225,117.56
<b>Total</b>	<b>849,943.21</b>	<b>289,368.72</b>	<b>225,039.46</b>	<b>74,088.79</b>	<b>23,718.15</b>	<b>3,019.17</b>	<b>7,236.26</b>	<b>1,472,413.76</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	238	281	498	471	225	151	354	2,217
Floating vs. Fixed	1,809	1,202	2,392	2,311	679	160	513	9,064
Overnight Index Swap	476	139	164	72	4	2	0	857
<b>Total</b>	<b>2,522</b>	<b>1,621</b>	<b>3,054</b>	<b>2,854</b>	<b>908</b>	<b>313</b>	<b>867</b>	<b>12,138</b>