

Foreign Exchange Position

Positions as at: 05 October 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	397,526.45	933,549.05	1,331,075.49
Total	397,526.45	933,549.05	1,331,075.49

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,153	100,860	148,013
Total	47,153	100,860	148,013

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	207,944.90	69,143.18	230,421.53	374,258.08	13,388.38	43,589.62	347,623.33	44,706.49	1,331,075.49
Total	207,944.90	69,143.18	230,421.53	374,258.08	13,388.38	43,589.62	347,623.33	44,706.49	1,331,075.49

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,449	12,952	35,926	35,589	2,741	8,296	34,584	5,477	148,013
Total	12,449	12,952	35,926	35,589	2,741	8,296	34,584	5,477	148,013

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	969,249.77	183,102.30	91,745.96	63,050.45	16,124.46	7,072.41	730.16	1,331,075.49
Total	969,249.77	183,102.30	91,745.96	63,050.45	16,124.46	7,072.41	730.16	1,331,075.49

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	127,524	9,096	5,184	3,622	1,645	902	40	148,013
Total	127,524	9,096	5,184	3,622	1,645	902	40	148,013

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	75.45	Afghani
ALL	109.36	Lek
AMD	481.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	299.025	Kwanza
ARS	37.74	Argentine Peso
AUD	1.4071	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6963	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.68	Taka
BGN	1.704	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1772.63	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

05 October 2018

BND	1.3792	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.9008	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.32	Ngultrum
BWP	10.6838	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2867	Canadian Dollar
CDF	1622	Congolese Franc
CHF	0.9922	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	663.6	Chilean Peso
CNY	6.868	Yuan Renminbi
COP	3015	Colombian Peso
COU	0.0864	Unidad de Valor Real
CRC	582	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.63	Cape Verde Escudo
CZK	22.404	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4956	Danish Krone
DOP	49.79	Dominican Peso
DZD	118.4031	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa
ETB	27.6079	Ethiopian Birr
EUR	0.8711	Euro
FJD	2.1133	Fiji Dollar
FKP	0.7692	Falkland Islands Pound
GBP	0.7727	Pound Sterling
GEL	2.605	Lari
GHS	4.788	Cedi
GIP	0.7692	Gibraltar Pound
GMD	49.45	Dalasi
GNF	9003	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8376	Hong Kong Dollar
HNL	24.0069	Lempira
HRK	6.4683	Croatian Kuna
HTG	68.622	Gourde
HUF	281.11	Forint
IDR	15070	Rupiah
ILS	3.6418	New Israeli Sheqel
INR	73.34	Indian Rupee

Foreign Exchange Position

Positions as at:

05 October 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	114.24	Iceland Krona
JMD	133	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	114.53	Yen
KES	100.7	Kenyan Shilling
KGS	68.85	Som
KHR	4080	Riel
KMF	417	Comoro Franc
KPW	130	North Korean Won
KRW	1124.5	Won
KWD	0.3033	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	364.87	Tenge
LAK	8510	Kip
LBP	1508	Lebanese Pound
LKR	169.7	Sri Lanka Rupee
LRD	155.55	Liberian Dollar
LSL	14.645	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3818	Libyan Dinar
MAD	9.4849	Moroccan Dirham
MDL	16.884	Moldovan Leu
MGA	3470	Malagasy Ariary
MKD	53.37	Denar
MMK	1520	Kyat
MNT	2557	Tugrik
MOP	8.071	Pataca
MRO	356	Ouguiya
MUR	34.36	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	718.62	Kwacha
MXN	19.044	Mexican Peso
MXV	3.1173	Mexican Unidad de Inversion (UDI)
MYR	4.137	Malaysian Ringgit
MZN	60.6	Metical
NAD	14.634	Namibia Dollar
NGN	305.38	Naira
NIO	32.05	Cordoba Oro
NOK	8.2241	Norwegian Krone
NPR	117.34	Nepalese Rupee
NZD	1.5344	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3225	Nuevo Sol

Foreign Exchange Position

Positions as at:

05 October 2018

PGK	3.2733	Kina
PHP	54.25	Philippine Peso
PKR	122.94	Pakistan Rupee
PLN	3.7476	Zloty
PYG	5898.3	Guarani
QAR	3.641	Qatari Rial
RON	4.0621	Leu
RSD	103.1	Serbian Dinar
RUB	65.8775	Russian Ruble
RWF	882.8163	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.52	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	9.0517	Swedish Krona
SGD	1.3795	Singapore Dollar
SHP	0.7693	Saint Helena Pound
SLL	8500	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	148.4005	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.651	Lilangeni
THB	32.5	Baht
TJS	9.4179	Somoni
TMT	3.49	New Manat
TND	2.8221	Tunisian Dinar
TOP	2.1791	Pa'anga
TRY	6.0448	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.731	New Taiwan Dollar
TZS	2280	Tanzanian Shilling
UAH	28.27	Hryvnia
UGX	3775	Uganda Shilling
USD	1	US Dollar
UYU	32.87	Peso Uruguayo
UZS	8174.65	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23340	Dong
VUV	110.84	Vatu
WST	2.5329	Tala
XAF	602.87	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	562.98	CFA Franc BCEAO
XPF	103.4	CFP Franc

Foreign Exchange Position

Positions as at:

05 October 2018

YER	249.9	Yemeni Rial
ZAR	14.6396	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

05 October 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	650,731.85	492,567.71	1,143,299.56
Floating vs. Fixed	6,461,125.99	4,364,082.15	10,825,208.14
Overnight Index Swap	951,899.09	663,337.19	1,615,236.28
Total	8,063,756.93	5,519,987.06	13,583,743.98

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,555	3,716	12,271
Floating vs. Fixed	133,473	122,408	255,881
Overnight Index Swap	8,605	8,996	17,601
Total	150,633	135,120	285,753

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	330,869.99	0.00	27,152.99	6,180.66	157,907.04	97,095.93	524,092.95	1,143,299.56
Floating vs. Fixed	1,929,405.20	979,646.67	245,882.10	44,057.55	1,016,031.60	2,293,133.84	4,317,051.18	10,825,208.14
Overnight Index Swap	282,077.10	0.00	211,576.72	286.01	79,960.64	38.28	1,041,297.54	1,615,236.28
Total	2,542,352.29	979,646.67	484,611.81	50,524.22	1,253,899.28	2,390,268.04	5,882,441.67	13,583,743.98

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,174	0	212	80	1,897	2,536	4,372	12,271
Floating vs. Fixed	48,328	33,889	3,879	1,026	15,580	57,648	95,532	255,881
Overnight Index Swap	593	0	413	4	217	3	16,371	17,601
Total	52,095	33,889	4,504	1,110	17,694	60,187	116,275	285,753

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	423,247.75	217,492.65	322,115.21	146,301.73	19,348.85	9,794.79	4,998.59	1,143,299.56
Floating vs. Fixed	4,421,928.08	1,903,208.43	2,743,861.51	1,336,580.60	183,253.61	96,621.62	139,754.28	10,825,208.14
Overnight Index Swap	1,328,800.00	139,397.48	126,893.70	18,567.71	542.42	865.60	169.36	1,615,236.28
Total	6,173,975.83	2,260,098.55	3,192,870.43	1,501,450.04	203,144.88	107,282.01	144,922.24	13,583,743.98

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	2,107	1,888	3,980	2,850	565	474	407	12,271
Floating vs. Fixed	54,970	38,619	92,264	52,462	7,178	4,677	5,712	255,881
Overnight Index Swap	6,150	3,466	7,576	344	25	32	9	17,601
Total	63,227	43,973	103,819	55,656	7,768	5,183	6,128	285,753

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	75.45	Afghani
ALL	109.36	Lek
AMD	481.5	Armenian Dram
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DKK	6.4956	Danish Krone
DOP	49.79	Dominican Peso
DZD	118.4031	Algerian Dinar
EGP	17.86	Egyptian Pound
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ETB	27.6079	Ethiopian Birr
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GNF	9003	Guinea Franc
GTQ	7.69	Quetzal
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KWD	0.3033	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	364.87	Tenge
LAK	8510	Kip
LBP	1508	Lebanese Pound
LKR	169.7	Sri Lanka Rupee
LRD	155.55	Liberian Dollar
LSL	14.645	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3818	Libyan Dinar

Interest Rate Position

Positions as at:

05 October 2018

MAD	9.4849 Moroccan Dirham
MDL	16.884 Moldovan Leu
MGA	3470 Malagasy Ariary
MKD	53.37 Denar
MMK	1520 Kyat
MNT	2557 Tugrik
MOP	8.071 Pataca
MRO	356 Ouguiya
MUR	34.36 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	718.62 Kwacha
MXN	19.044 Mexican Peso
MXV	3.1173 Mexican Unidad de Inversion (UDI)
MYR	4.137 Malaysian Ringgit
MZN	60.6 Metical
NAD	14.634 Namibia Dollar
NGN	305.38 Naira
NIO	32.05 Cordoba Oro
NOK	8.2241 Norwegian Krone
NPR	117.34 Nepalese Rupee
NZD	1.5344 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3225 Nuevo Sol
PGK	3.2733 Kina
PHP	54.25 Philippine Peso
PKR	122.94 Pakistan Rupee
PLN	3.7476 Zloty
PYG	5898.3 Guarani
QAR	3.641 Qatari Rial
RON	4.0621 Leu
RSD	103.1 Serbian Dinar
RUB	65.8775 Russian Ruble
RWF	882.8163 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.52 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	9.0517 Swedish Krona
SGD	1.3795 Singapore Dollar
SHP	0.7693 Saint Helena Pound
SLL	8500 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

05 October 2018

SRD	7.43 Surinam Dollar
SSP	148.4005 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.651 Lilangeni
THB	32.5 Baht
TJS	9.4179 Somoni
TMT	3.49 New Manat
TND	2.8221 Tunisian Dinar
TOP	2.1791 Pa'anga
TRY	6.0448 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.731 New Taiwan Dollar
TZS	2280 Tanzanian Shilling
UAH	28.27 Hryvnia
UGX	3775 Uganda Shilling
USD	1 US Dollar
UYU	32.87 Peso Uruguayo
UZS	8174.65 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23340 Dong
VUV	110.84 Vatu
WST	2.5329 Tala
XAF	602.87 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	562.98 CFA Franc BCEAO
XPF	103.4 CFP Franc
YER	249.9 Yemeni Rial
ZAR	14.6396 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 02 October 2018 to 05 October 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	83,506.40	157,530.20	241,036.60
Total	83,506.40	157,530.20	241,036.60

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,681	22,748	37,428
Total	14,681	22,748	37,428

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	9,115.61	14,184.55	48,971.56	65,808.16	2,350.44	8,454.42	82,694.13	9,457.72	241,036.60
Total	9,115.61	14,184.55	48,971.56	65,808.16	2,350.44	8,454.42	82,694.13	9,457.72	241,036.60

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	599	3,125	9,254	9,889	607	1,729	11,563	663	37,428
Total	599	3,125	9,254	9,889	607	1,729	11,563	663	37,428

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	210,168.65	17,096.99	6,520.32	3,249.09	2,637.36	650.07	714.12	241,036.60
Total	210,168.65	17,096.99	6,520.32	3,249.09	2,637.36	650.07	714.12	241,036.60

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	36,018	718	320	163	175	29	6	37,428
Total	36,018	718	320	163	175	29	6	37,428

Interest Rate Turnover

Turnover for the period:

02 October 2018 to

05 October 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,442.90	366,396.55	372,839.45
Floating vs. Fixed	281,530.17	674,328.52	955,858.68
Overnight Index Swap	56,555.92	62,009.97	118,565.89
Total	344,528.99	1,102,735.04	1,447,264.02

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	73	2,162	2,234
Floating vs. Fixed	4,900	3,939	8,839
Overnight Index Swap	675	177	852
Total	5,647	6,278	11,925

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	70,392.21	0.00	23,045.46	461.04	5,850.35	1,660.20	271,430.18	372,839.45
Floating vs. Fixed	394,416.69	9,847.58	23,865.95	2,880.23	33,332.27	127,851.02	363,664.93	955,858.68
Overnight Index Swap	14,986.00	0.00	5,014.84	0.00	8,709.24	0.00	89,855.81	118,565.89
Total	479,794.90	9,847.58	51,926.26	3,341.28	47,891.86	129,511.23	724,950.93	1,447,264.02

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	530	0	332	32	192	58	1,091	2,234
Floating vs. Fixed	1,476	223	240	89	315	2,399	4,099	8,839
Overnight Index Swap	18	0	8	0	12	0	814	852
Total	2,024	223	580	121	519	2,457	6,004	11,925

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	235,084.47	66,421.43	56,204.86	9,124.57	4,954.96	601.55	447.60	372,839.45
Floating vs. Fixed	357,123.96	238,529.20	263,800.31	59,322.75	26,748.53	3,791.94	6,542.00	955,858.68
Overnight Index Swap	95,865.94	16,741.48	3,892.41	2,047.82	16.94	1.29	0.00	118,565.89
Total	688,074.36	321,692.12	323,897.58	70,495.14	31,720.44	4,394.78	6,989.60	1,447,264.02

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	234	238	469	476	239	168	411	2,234
Floating vs. Fixed	1,461	1,164	2,448	2,186	858	173	551	8,839
Overnight Index Swap	416	168	150	114	2	2	0	852
Total	2,110	1,570	3,066	2,776	1,099	343	962	11,925