

Foreign Exchange Position

Positions as at: 12 October 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	404,236.26	939,537.66	1,343,773.93
Total	404,236.26	939,537.66	1,343,773.93

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,378	102,721	150,099
Total	47,378	102,721	150,099

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	202,966.87	68,557.67	241,449.33	367,141.94	13,266.39	42,172.89	359,616.45	48,602.38	1,343,773.93
Total	202,966.87	68,557.67	241,449.33	367,141.94	13,266.39	42,172.89	359,616.45	48,602.38	1,343,773.93

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,411	12,745	36,181	35,857	2,769	7,843	36,698	5,597	150,099
Total	12,411	12,745	36,181	35,857	2,769	7,843	36,698	5,597	150,099

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	986,519.11	182,992.03	92,315.63	57,381.10	16,721.17	7,390.09	454.80	1,343,773.93
Total	986,519.11	182,992.03	92,315.63	57,381.10	16,721.17	7,390.09	454.80	1,343,773.93

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	129,062	9,351	5,367	3,661	1,711	908	39	150,099
Total	129,062	9,351	5,367	3,661	1,711	908	39	150,099

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	75.5	Afghani
ALL	108.49	Lek
AMD	484	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	304.05	Kwanza
ARS	37.17	Argentine Peso
AUD	1.4154	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6985	Azerbaijani Manat
BAM	1.692	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.57	Taka
BGN	1.6974	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1773.32	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

12 October 2018

BND	1.3832	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.7545	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.34	Ngultrum
BWP	10.7411	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3066	Canadian Dollar
CDF	1622	Congolese Franc
CHF	0.9899	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	688.02	Chilean Peso
CNY	6.9224	Yuan Renminbi
COP	3093	Colombian Peso
COU	0.084	Unidad de Valor Real
CRC	591.2	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.39	Cape Verde Escudo
CZK	22.461	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4747	Danish Krone
DOP	49.84	Dominican Peso
DZD	118.3758	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15	Nakfa
ETB	27.6398	Ethiopian Birr
EUR	0.8679	Euro
FJD	2.1556	Fiji Dollar
FKP	0.7587	Falkland Islands Pound
GBP	0.7577	Pound Sterling
GEL	2.615	Lari
GHS	4.7998	Cedi
GIP	0.7587	Gibraltar Pound
GMD	49.5	Dalasi
GNF	9003	Guinea Franc
GTQ	7.7	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.837	Hong Kong Dollar
HNL	24.0036	Lempira
HRK	6.4294	Croatian Kuna
HTG	68.622	Gourde
HUF	282.67	Forint
IDR	15198	Rupiah
ILS	3.6295	New Israeli Sheqel
INR	74.24	Indian Rupee

Foreign Exchange Position

Positions as at:

12 October 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	116.52	Iceland Krona
JMD	132.38	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	112.27	Yen
KES	100.95	Kenyan Shilling
KGS	69	Som
KHR	4060	Riel
KMF	428.94	Comoro Franc
KPW	130	North Korean Won
KRW	1142.3	Won
KWD	0.3035	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	367.57	Tenge
LAK	8512	Kip
LBP	1508	Lebanese Pound
LKR	171	Sri Lanka Rupee
LRD	156.26	Liberian Dollar
LSL	14.7513	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3778	Libyan Dinar
MAD	9.4648	Moroccan Dirham
MDL	16.83	Moldovan Leu
MGA	3520	Malagasy Ariary
MKD	53.18	Denar
MMK	1597	Kyat
MNT	2544	Tugrik
MOP	8.069	Pataca
MRO	356	Ouguiya
MUR	34.48	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	719.09	Kwacha
MXN	19.1556	Mexican Peso
MXV	3.1323	Mexican Unidad de Inversion (UDI)
MYR	4.1515	Malaysian Ringgit
MZN	60.35	Metical
NAD	14.745	Namibia Dollar
NGN	304.45	Naira
NIO	32.07	Cordoba Oro
NOK	8.2348	Norwegian Krone
NPR	118.72	Nepalese Rupee
NZD	1.5501	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3285	Nuevo Sol

Foreign Exchange Position

Positions as at:

12 October 2018

PGK	3.2626	Kina
PHP	54.13	Philippine Peso
PKR	132.44	Pakistan Rupee
PLN	3.7477	Zloty
PYG	5913.23	Guarani
QAR	3.64	Qatari Rial
RON	4.0485	Leu
RSD	102.51	Serbian Dinar
RUB	66.8675	Russian Ruble
RWF	883.7092	Rwanda Franc
SAR	3.7506	Saudi Riyal
SBD	7.728	Solomon Islands Dollar
SCR	13.52	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	9.1422	Swedish Krona
SGD	1.3832	Singapore Dollar
SHP	0.7567	Saint Helena Pound
SLL	8525	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	148.73	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.7573	Lilangeni
THB	32.98	Baht
TJS	9.4076	Somoni
TMT	3.49	New Manat
TND	2.828	Tunisian Dinar
TOP	2.193	Pa'anga
TRY	6.0714	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	31.078	New Taiwan Dollar
TZS	2289.5	Tanzanian Shilling
UAH	28	Hryvnia
UGX	3795	Uganda Shilling
USD	1	US Dollar
UYU	32.77	Peso Uruguayo
UZS	8150	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23350	Dong
VUV	111.71	Vatu
WST	2.5575	Tala
XAF	594	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	567.45	CFA Franc BCEAO
XPF	103	CFP Franc

Foreign Exchange Position

Positions as at:

12 October 2018

YER	249.9	Yemeni Rial
ZAR	14.7527	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

12 October 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	652,077.91	518,849.76	1,170,927.67
Floating vs. Fixed	6,569,468.06	4,347,344.65	10,916,812.71
Overnight Index Swap	991,362.10	691,782.31	1,683,144.40
Total	8,212,908.07	5,557,976.72	13,770,884.79

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,566	3,740	12,306
Floating vs. Fixed	136,193	122,612	258,805
Overnight Index Swap	9,130	8,108	17,238
Total	153,889	134,460	288,349

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	336,500.15	0.00	24,917.71	6,297.55	162,222.90	97,126.58	543,862.79	1,170,927.67
Floating vs. Fixed	1,932,944.46	998,788.52	244,640.06	45,203.12	1,050,802.61	2,311,742.46	4,332,691.49	10,916,812.71
Overnight Index Swap	269,779.10	0.00	216,768.29	291.67	82,946.04	38.28	1,113,321.02	1,683,144.40
Total	2,539,223.71	998,788.52	486,326.06	51,792.33	1,295,971.55	2,408,907.32	5,989,875.30	13,770,884.79

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,184	0	212	80	1,900	2,538	4,392	12,306
Floating vs. Fixed	48,664	34,691	3,887	1,016	15,662	58,143	96,743	258,805
Overnight Index Swap	567	0	423	4	226	3	16,015	17,238
Total	52,415	34,691	4,522	1,100	17,788	60,684	117,150	288,349

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	447,004.34	225,137.20	318,630.58	146,448.99	18,589.14	10,057.75	5,059.68	1,170,927.67
Floating vs. Fixed	4,441,825.48	1,934,802.01	2,773,058.03	1,344,833.69	183,094.69	97,991.76	141,207.05	10,916,812.71
Overnight Index Swap	1,396,085.93	148,283.62	118,334.04	18,811.68	543.09	906.14	179.91	1,683,144.40
Total	6,284,915.75	2,308,222.82	3,210,022.65	1,510,094.35	202,226.93	108,955.65	146,446.63	13,770,884.79

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	2,101	1,928	3,970	2,847	573	483	404	12,306
Floating vs. Fixed	55,303	39,202	93,509	53,052	7,275	4,701	5,764	258,805
Overnight Index Swap	6,352	3,413	7,071	335	25	33	10	17,238
Total	63,756	44,542	104,550	56,234	7,873	5,217	6,178	288,349

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham

Interest Rate Position

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AFN	75.5	Afghani
ALL	108.49	Lek
AMD	484	Armenian Dram
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KHR	4060	Riel
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LAK	8512	Kip
LBP	1508	Lebanese Pound
LKR	171	Sri Lanka Rupee
LRD	156.26	Liberian Dollar
LSL	14.7513	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3778	Libyan Dinar

Interest Rate Position

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12 October 2018

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MDL	16.83 Moldovan Leu
MGA	3520 Malagasy Ariary
MKD	53.18 Denar
MMK	1597 Kyat
MNT	2544 Tugrik
MOP	8.069 Pataca
MRO	356 Ouguiya
MUR	34.48 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	719.09 Kwacha
MXN	19.1556 Mexican Peso
MXV	3.1323 Mexican Unidad de Inversion (UDI)
MYR	4.1515 Malaysian Ringgit
MZN	60.35 Metical
NAD	14.745 Namibia Dollar
NGN	304.45 Naira
NIO	32.07 Cordoba Oro
NOK	8.2348 Norwegian Krone
NPR	118.72 Nepalese Rupee
NZD	1.5501 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3285 Nuevo Sol
PGK	3.2626 Kina
PHP	54.13 Philippine Peso
PKR	132.44 Pakistan Rupee
PLN	3.7477 Zloty
PYG	5913.23 Guarani
QAR	3.64 Qatari Rial
RON	4.0485 Leu
RSD	102.51 Serbian Dinar
RUB	66.8675 Russian Ruble
RWF	883.7092 Rwanda Franc
SAR	3.7506 Saudi Riyal
SBD	7.728 Solomon Islands Dollar
SCR	13.52 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	9.1422 Swedish Krona
SGD	1.3832 Singapore Dollar
SHP	0.7567 Saint Helena Pound
SLL	8525 Leone
SOS	575 Somali Shilling

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Positions as at:

12 October 2018

SRD	7.43 Surinam Dollar
SSP	148.73 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.7573 Lilangeni
THB	32.98 Baht
TJS	9.4076 Somoni
TMT	3.49 New Manat
TND	2.828 Tunisian Dinar
TOP	2.193 Pa'anga
TRY	6.0714 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	31.078 New Taiwan Dollar
TZS	2289.5 Tanzanian Shilling
UAH	28 Hryvnia
UGX	3795 Uganda Shilling
USD	1 US Dollar
UYU	32.77 Peso Uruguayo
UZS	8150 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23350 Dong
VUV	111.71 Vatu
WST	2.5575 Tala
XAF	594 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	567.45 CFA Franc BCEAO
XPF	103 CFP Franc
YER	249.9 Yemeni Rial
ZAR	14.7527 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

08 October 2018 to

12 October 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,810.29	190,265.91	291,076.20
Total	100,810.29	190,265.91	291,076.20

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,558	25,702	40,259
Total	14,558	25,702	40,259

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	34,541.05	13,305.56	66,036.25	58,625.25	2,662.82	10,894.17	93,241.77	11,769.32	291,076.20
Total	34,541.05	13,305.56	66,036.25	58,625.25	2,662.82	10,894.17	93,241.77	11,769.32	291,076.20

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,299	2,894	9,949	9,445	514	2,213	12,128	818	40,259
Total	2,299	2,894	9,949	9,445	514	2,213	12,128	818	40,259

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	247,856.10	26,026.23	8,878.11	3,985.12	4,003.42	136.04	191.18	291,076.20
Total	247,856.10	26,026.23	8,878.11	3,985.12	4,003.42	136.04	191.18	291,076.20

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	37,855	1,283	472	294	342	9	5	40,259
Total	37,855	1,283	472	294	342	9	5	40,259

Interest Rate Turnover

Turnover for the period:

08 October 2018 to

12 October 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,677.54	437,756.50	444,434.04
Floating vs. Fixed	343,490.56	503,092.06	846,582.63
Overnight Index Swap	146,871.71	164,228.00	311,099.72
Total	497,039.82	1,105,076.56	1,602,116.38

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	83	2,050	2,133
Floating vs. Fixed	6,595	4,429	11,023
Overnight Index Swap	1,013	329	1,342
Total	7,691	6,808	14,498

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	76,313.14	0.00	13,463.69	464.70	6,017.35	1,021.37	347,153.80	444,434.04
Floating vs. Fixed	166,955.34	54,867.09	18,143.73	1,144.01	27,629.44	104,576.57	473,266.45	846,582.63
Overnight Index Swap	16,214.30	0.00	5,795.83	0.00	3,351.48	0.00	285,738.11	311,099.72
Total	259,482.79	54,867.09	37,403.24	1,608.71	36,998.26	105,597.94	1,106,158.36	1,602,116.38

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	591	0	228	32	94	58	1,131	2,133
Floating vs. Fixed	1,866	1,729	226	36	310	2,139	4,718	11,023
Overnight Index Swap	57	0	13	0	19	0	1,254	1,342
Total	2,514	1,729	467	68	422	2,197	7,102	14,498

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	299,132.09	78,711.29	51,012.46	9,602.76	5,010.57	499.60	465.27	444,434.04
Floating vs. Fixed	385,049.63	169,091.68	199,836.27	60,875.23	24,351.14	2,073.87	5,304.81	846,582.63
Overnight Index Swap	261,179.79	38,357.62	8,036.18	3,359.42	76.29	0.95	89.47	311,099.72
Total	945,361.51	286,160.60	258,884.91	73,837.41	29,438.00	2,574.42	5,859.55	1,602,116.38

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	217	237	473	453	235	142	376	2,133
Floating vs. Fixed	1,805	1,408	3,364	2,786	931	141	591	11,023
Overnight Index Swap	544	299	312	173	7	4	5	1,342
Total	2,566	1,943	4,148	3,412	1,172	287	972	14,498