

Foreign Exchange Position

Positions as at: 26 October 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	422,481.58	958,287.51	1,380,769.09
Total	422,481.58	958,287.51	1,380,769.09

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,635	107,453	157,088
Total	49,635	107,453	157,088

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	196,041.11	66,894.72	251,360.48	384,257.56	12,920.84	41,392.26	370,888.35	57,013.77	1,380,769.09
Total	196,041.11	66,894.72	251,360.48	384,257.56	12,920.84	41,392.26	370,888.35	57,013.77	1,380,769.09

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,921	12,005	37,911	40,219	2,660	7,893	38,382	6,098	157,088
Total	11,921	12,005	37,911	40,219	2,660	7,893	38,382	6,098	157,088

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	1,044,958.53	164,716.64	95,279.34	51,893.88	16,243.07	7,212.85	464.78	1,380,769.09
Total	1,044,958.53	164,716.64	95,279.34	51,893.88	16,243.07	7,212.85	464.78	1,380,769.09

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	136,622	8,890	5,547	3,416	1,689	881	44	157,088
Total	136,622	8,890	5,547	3,416	1,689	881	44	157,088

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	75.78	Afghani
ALL	108.59	Lek
AMD	482.88	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	303.38	Kwanza
ARS	36.159	Argentine Peso
AUD	1.4065	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.6933	Azerbaijani Manat
BAM	1.6834	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.69	Taka
BGN	1.7006	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1776.42	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

26 October 2018

BND	1.378	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.6873	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.525	Ngultrum
BWP	10.5708	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3016	Canadian Dollar
CDF	1625.72	Congolese Franc
CHF	0.9952	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	673.45	Chilean Peso
CNY	6.9263	Yuan Renminbi
COP	3066.11	Colombian Peso
COU	0.085	Unidad de Valor Real
CRC	594.31	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.27	Cape Verde Escudo
CZK	22.466	Czech Koruna
DJF	177.3	Djibouti Franc
DKK	6.4867	Danish Krone
DOP	49.87	Dominican Peso
DZD	118.3743	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15.08	Nakfa
ETB	27.6439	Ethiopian Birr
EUR	0.8693	Euro
FJD	2.1155	Fiji Dollar
FKP	0.7584	Falkland Islands Pound
GBP	0.7624	Pound Sterling
GEL	2.665	Lari
GHS	4.794	Cedi
GIP	0.7584	Gibraltar Pound
GMD	49.8	Dalasi
GNF	8984.01	Guinea Franc
GTQ	7.728	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.8391	Hong Kong Dollar
HNL	24.04	Lempira
HRK	6.4473	Croatian Kuna
HTG	70.3651	Gourde
HUF	280.01	Forint
IDR	15150	Rupiah
ILS	3.647	New Israeli Sheqel
INR	73.59	Indian Rupee

Foreign Exchange Position

Positions as at:

26 October 2018

IQD	1188.81	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	119.16	Iceland Krona
JMD	131.77	Jamaican Dollar
JOD	0.7093	Jordanian Dinar
JPY	112.64	Yen
KES	100.85	Kenyan Shilling
KGS	69.11	Som
KHR	4055.94	Riel
KMF	424	Comoro Franc
KPW	130	North Korean Won
KRW	1127.53	Won
KWD	0.3026	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	362.87	Tenge
LAK	8505.39	Kip
LBP	1503.99	Lebanese Pound
LKR	170.8	Sri Lanka Rupee
LRD	156.41	Liberian Dollar
LSL	14.2363	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3807	Libyan Dinar
MAD	9.473	Moroccan Dirham
MDL	16.9515	Moldovan Leu
MGA	3508.4	Malagasy Ariary
MKD	53.05	Denar
MMK	1580	Kyat
MNT	2547	Tugrik
MOP	8.054	Pataca
MRO	356	Ouguiya
MUR	34.32	Mauritius Rupee
MVR	15.4	Rufiyaa
MWK	719.33	Kwacha
MXN	18.87	Mexican Peso
MXV	3.0829	Mexican Unidad de Inversion (UDI)
MYR	4.149	Malaysian Ringgit
MZN	59.85	Metical
NAD	14.247	Namibia Dollar
NGN	305.45	Naira
NIO	31.96	Cordoba Oro
NOK	8.2122	Norwegian Krone
NPR	117.75	Nepalese Rupee
NZD	1.5263	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3312	Nuevo Sol

Foreign Exchange Position

Positions as at:

26 October 2018

PGK	3.2733	Kina
PHP	53.842	Philippine Peso
PKR	132.23	Pakistan Rupee
PLN	3.7321	Zloty
PYG	5939	Guarani
QAR	3.64	Qatari Rial
RON	4.0549	Leu
RSD	102.85	Serbian Dinar
RUB	65.5075	Russian Ruble
RWF	862.09	Rwanda Franc
SAR	3.7515	Saudi Riyal
SBD	7.758	Solomon Islands Dollar
SCR	13.1648	Seychelles Rupee
SDG	46.9502	Sudanese Pound
SEK	8.9639	Swedish Krona
SGD	1.378	Singapore Dollar
SHP	0.761	Saint Helena Pound
SLL	8200	Leone
SOS	575	Somali Shilling
SRD	7.39	Surinam Dollar
SSP	148.514	South Sudanese Pound
STD	21005	Dobra
SVC	8.6623	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.2423	Lilangeni
THB	32.48	Baht
TJS	9.4196	Somoni
TMT	3.49	New Manat
TND	2.8368	Tunisian Dinar
TOP	2.1829	Pa'anga
TRY	5.5775	Turkish Lira
TTD	6.7033	Trinidad and Tobago Dollar
TWD	30.868	New Taiwan Dollar
TZS	2293	Tanzanian Shilling
UAH	27.91	Hryvnia
UGX	3762	Uganda Shilling
USD	1	US Dollar
UYU	32.83	Peso Uruguayo
UZS	8194.8	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23342	Dong
VUV	111.1	Vatu
WST	2.5432	Tala
XAF	594.4	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	561.64	CFA Franc BCEAO
XPF	103.21	CFP Franc

Foreign Exchange Position

Positions as at:

26 October 2018

YER	249.7	Yemeni Rial
ZAR	14.2396	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

26 October 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	661,816.24	600,239.36	1,262,055.60
Floating vs. Fixed	6,695,819.25	4,337,536.92	11,033,356.17
Overnight Index Swap	993,797.54	721,851.24	1,715,648.78
Total	8,351,433.03	5,659,627.52	14,011,060.55

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,660	4,173	12,833
Floating vs. Fixed	139,834	118,531	258,365
Overnight Index Swap	9,512	8,214	17,726
Total	158,006	130,918	288,924

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	332,216.03	0.00	24,830.40	6,126.38	164,572.01	99,024.71	635,286.07	1,262,055.60
Floating vs. Fixed	1,936,746.93	946,020.95	252,137.69	44,045.54	1,048,050.17	2,311,771.29	4,494,583.61	11,033,356.17
Overnight Index Swap	276,333.64	0.00	226,429.99	284.68	80,054.29	38.26	1,132,507.90	1,715,648.78
Total	2,545,296.60	946,020.95	503,398.08	50,456.60	1,292,676.47	2,410,834.27	6,262,377.58	14,011,060.55

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,339	0	176	80	1,913	2,580	4,745	12,833
Floating vs. Fixed	48,799	31,797	3,897	1,015	15,741	58,569	98,547	258,365
Overnight Index Swap	586	0	461	4	227	3	16,445	17,726
Total	52,724	31,797	4,534	1,099	17,881	61,152	119,737	288,924

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	519,101.53	243,817.88	318,120.25	147,142.37	18,700.66	10,003.61	5,169.30	1,262,055.60
Floating vs. Fixed	4,522,554.07	1,955,560.90	2,767,164.04	1,361,983.74	184,657.31	99,125.88	142,310.22	11,033,356.17
Overnight Index Swap	1,413,869.93	157,047.48	122,851.40	20,259.41	539.80	902.07	178.69	1,715,648.78
Total	6,455,525.53	2,356,426.27	3,208,135.68	1,529,385.53	203,897.77	110,031.56	147,658.21	14,011,060.55

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	2,172	2,002	4,099	2,986	604	512	458	12,833
Floating vs. Fixed	55,441	38,939	92,043	53,982	7,372	4,751	5,838	258,365
Overnight Index Swap	6,517	3,538	7,259	345	25	33	10	17,726
Total	64,130	44,479	103,401	57,313	8,001	5,296	6,306	288,924

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham

Interest Rate Position

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AFN	75.78	Afghani
ALL	108.59	Lek
AMD	482.88	Armenian Dram
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DKK	6.4867	Danish Krone
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DZD	118.3743	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15.08	Nakfa

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ETB	27.6439	Ethiopian Birr
EUR	0.8693	Euro
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KRW	1127.53	Won
KWD	0.3026	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	362.87	Tenge
LAK	8505.39	Kip
LBP	1503.99	Lebanese Pound
LKR	170.8	Sri Lanka Rupee
LRD	156.41	Liberian Dollar
LSL	14.2363	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3807	Libyan Dinar

Interest Rate Position

Positions as at:

26 October 2018

MAD	9.473 Moroccan Dirham
MDL	16.9515 Moldovan Leu
MGA	3508.4 Malagasy Ariary
MKD	53.05 Denar
MMK	1580 Kyat
MNT	2547 Tugrik
MOP	8.054 Pataca
MRO	356 Ouguiya
MUR	34.32 Mauritius Rupee
MVR	15.4 Rufiyaa
MWK	719.33 Kwacha
MXN	18.87 Mexican Peso
MXV	3.0829 Mexican Unidad de Inversion (UDI)
MYR	4.149 Malaysian Ringgit
MZN	59.85 Metical
NAD	14.247 Namibia Dollar
NGN	305.45 Naira
NIO	31.96 Cordoba Oro
NOK	8.2122 Norwegian Krone
NPR	117.75 Nepalese Rupee
NZD	1.5263 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3312 Nuevo Sol
PGK	3.2733 Kina
PHP	53.842 Philippine Peso
PKR	132.23 Pakistan Rupee
PLN	3.7321 Zloty
PYG	5939 Guarani
QAR	3.64 Qatari Rial
RON	4.0549 Leu
RSD	102.85 Serbian Dinar
RUB	65.5075 Russian Ruble
RWF	862.09 Rwanda Franc
SAR	3.7515 Saudi Riyal
SBD	7.758 Solomon Islands Dollar
SCR	13.1648 Seychelles Rupee
SDG	46.9502 Sudanese Pound
SEK	8.9639 Swedish Krona
SGD	1.378 Singapore Dollar
SHP	0.761 Saint Helena Pound
SLL	8200 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

26 October 2018

SRD	7.39	Surinam Dollar
SSP	148.514	South Sudanese Pound
STD	21005	Dobra
SVC	8.6623	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.2423	Lilangeni
THB	32.48	Baht
TJS	9.4196	Somoni
TMT	3.49	New Manat
TND	2.8368	Tunisian Dinar
TOP	2.1829	Pa'anga
TRY	5.5775	Turkish Lira
TTD	6.7033	Trinidad and Tobago Dollar
TWD	30.868	New Taiwan Dollar
TZS	2293	Tanzanian Shilling
UAH	27.91	Hryvnia
UGX	3762	Uganda Shilling
USD	1	US Dollar
UYU	32.83	Peso Uruguayo
UZS	8194.8	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23342	Dong
VUV	111.1	Vatu
WST	2.5432	Tala
XAF	594.4	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	561.64	CFA Franc BCEAO
XPF	103.21	CFP Franc
YER	249.7	Yemeni Rial
ZAR	14.2396	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

22 October 2018 to

26 October 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	105,555.93	173,907.42	279,463.35
Total	105,555.93	173,907.42	279,463.35

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,119	22,927	36,046
Total	13,119	22,927	36,046

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	26,595.83	11,454.13	63,590.08	59,695.15	1,911.42	7,793.03	95,947.78	12,475.92	279,463.35
Total	26,595.83	11,454.13	63,590.08	59,695.15	1,911.42	7,793.03	95,947.78	12,475.92	279,463.35

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,878	2,314	10,015	9,071	400	1,846	9,618	905	36,046
Total	1,878	2,314	10,015	9,071	400	1,846	9,618	905	36,046

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	243,403.64	23,300.58	7,036.96	2,699.61	2,770.62	241.94	10.00	279,463.35
Total	243,403.64	23,300.58	7,036.96	2,699.61	2,770.62	241.94	10.00	279,463.35

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	34,005	1,394	287	130	202	24	5	36,046
Total	34,005	1,394	287	130	202	24	5	36,046

Interest Rate Turnover

Turnover for the period:

22 October 2018 to

26 October 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,904.71	271,805.59	289,710.31
Floating vs. Fixed	302,020.91	446,258.81	748,279.73
Overnight Index Swap	40,176.24	52,116.25	92,292.49
Total	360,101.87	770,180.66	1,130,282.53

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	148	1,603	1,751
Floating vs. Fixed	5,528	3,672	9,200
Overnight Index Swap	624	248	872
Total	6,299	5,523	11,822

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	65,161.43	0.00	12,426.47	0.00	16,840.00	5,028.74	190,253.67	289,710.31
Floating vs. Fixed	125,585.28	63,281.84	16,615.67	186.94	31,144.76	89,649.13	421,816.10	748,279.73
Overnight Index Swap	5,970.58	0.00	6,556.36	0.00	890.58	0.00	78,874.97	92,292.49
Total	196,717.29	63,281.84	35,598.50	186.94	48,875.34	94,677.87	690,944.74	1,130,282.53

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	503	0	143	0	148	81	876	1,751
Floating vs. Fixed	1,604	2,001	112	11	362	1,709	3,401	9,200
Overnight Index Swap	31	0	27	0	2	0	813	872
Total	2,137	2,001	282	11	512	1,790	5,089	11,822

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	167,715.00	70,869.39	35,811.01	9,482.33	4,764.55	499.32	568.70	289,710.31
Floating vs. Fixed	357,254.01	172,070.81	127,668.92	62,039.50	20,998.97	3,810.41	4,437.10	748,279.73
Overnight Index Swap	63,719.28	14,909.41	9,512.25	4,140.02	10.71	0.82	0.00	92,292.49
Total	588,688.30	257,849.61	172,992.18	75,661.85	25,774.24	4,310.55	5,005.80	1,130,282.53

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	199	206	408	372	169	113	285	1,751
Floating vs. Fixed	1,502	1,125	2,872	2,370	671	148	513	9,200
Overnight Index Swap	219	189	326	126	6	6	0	872
Total	1,920	1,519	3,606	2,868	846	266	798	11,822