

Foreign Exchange Position

Positions as at: 08 June 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	430,587.08	953,452.08	1,384,039.16
Total	430,587.08	953,452.08	1,384,039.16

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,645	111,528	156,173
Total	44,645	111,528	156,173

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	238,585.67	78,611.84	236,037.79	384,158.43	18,011.62	39,423.42	320,998.41	68,211.96	1,384,039.16
Total	238,585.67	78,611.84	236,037.79	384,158.43	18,011.62	39,423.42	320,998.41	68,211.96	1,384,039.16

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	13,935	14,801	33,235	42,411	4,552	8,536	31,263	7,440	156,173
Total	13,935	14,801	33,235	42,411	4,552	8,536	31,263	7,440	156,173

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	1,034,103.77	173,747.69	93,724.02	58,322.47	16,842.37	6,887.72	411.13	1,384,039.16
Total	1,034,103.77	173,747.69	93,724.02	58,322.47	16,842.37	6,887.72	411.13	1,384,039.16

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	133,057	12,113	4,962	3,409	1,718	882	32	156,173
Total	133,057	12,113	4,962	3,409	1,718	882	32	156,173

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	71.45	Afghani
ALL	104.87	Lek
AMD	482.28	Armenian Dram
ANG	1.79	Netherlands Antillean Guilder
AOA	238.072	Kwanza
ARS	24.896	Argentine Peso
AUD	1.3041	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.671	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.67	Taka
BGN	1.6608	Bulgarian Lev
BHD	0.3774	Bahraini Dinar
BIF	1764.22	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

08 June 2018

BND	1.3215	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.8477	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.91	Ngultrum
BWP	9.99	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2942	Canadian Dollar
CDF	1615.4	Congolese Franc
CHF	0.9861	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	627.7	Chilean Peso
CNY	6.385	Yuan Renminbi
COP	2829.9	Colombian Peso
COU	0.0902	Unidad de Valor Real
CRC	562.74	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.55	Cape Verde Escudo
CZK	21.796	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3235	Danish Krone
DOP	49.32	Dominican Peso
DZD	116.0486	Algerian Dinar
EGP	17.84	Egyptian Pound
ERN	15.29	Nakfa
ETB	27.2531	Ethiopian Birr
EUR	0.8493	Euro
FJD	2.0284	Fiji Dollar
FKP	0.7457	Falkland Islands Pound
GBP	0.7454	Pound Sterling
GEL	2.428	Lari
GHS	4.7	Cedi
GIP	0.7457	Gibraltar Pound
GMD	46.98	Dalasi
GNF	8999	Guinea Franc
GTQ	7.479	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8473	Hong Kong Dollar
HNL	23.917	Lempira
HRK	6.2738	Croatian Kuna
HTG	63.014	Gourde
HUF	269.81	Forint
IDR	13850	Rupiah
ILS	3.5692	New Israeli Sheqel
INR	66.83	Indian Rupee

Foreign Exchange Position

Positions as at:

08 June 2018

IQD	1190	Iraqi Dinar
IRR	42165	Iranian Rial
ISK	105.27	Iceland Krona
JMD	127.25	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	110.16	Yen
KES	100.9	Kenyan Shilling
KGS	68.35	Som
KHR	4065	Riel
KMF	416.95	Comoro Franc
KPW	130	North Korean Won
KRW	1066.05	Won
KWD	0.3018	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	332.06	Tenge
LAK	8340	Kip
LBP	1505.7	Lebanese Pound
LKR	158.6	Sri Lanka Rupee
LRD	138.27	Liberian Dollar
LSL	12.7032	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.358	Libyan Dinar
MAD	9.4446	Moroccan Dirham
MDL	16.748	Moldovan Leu
MGA	3314	Malagasy Ariary
MKD	52.04	Denar
MMK	1345	Kyat
MNT	2401	Tugrik
MOP	8.08	Pataca
MRO	355	Ouguiya
MUR	34.05	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.42	Kwacha
MXN	20.2962	Mexican Peso
MXV	3.3851	Mexican Unidad de Inversion (UDI)
MYR	3.972	Malaysian Ringgit
MZN	58.92	Metical
NAD	12.705	Namibia Dollar
NGN	305.7	Naira
NIO	30.98	Cordoba Oro
NOK	8.0785	Norwegian Krone
NPR	107.06	Nepalese Rupee
NZD	1.4215	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.26	Nuevo Sol

Foreign Exchange Position

Positions as at:

08 June 2018

PGK	3.1847	Kina
PHP	52.385	Philippine Peso
PKR	115.56	Pakistan Rupee
PLN	3.6235	Zloty
PYG	5671.35	Guarani
QAR	3.64	Qatari Rial
RON	3.9518	Leu
RSD	100.08	Serbian Dinar
RUB	61.7855	Russian Ruble
RWF	848.24	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	7.4074	Solomon Islands Dollar
SCR	13.5215	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.7321	Swedish Krona
SGD	1.3326	Singapore Dollar
SHP	0.7446	Saint Helena Pound
SLL	7808	Leone
SOS	575	Somali Shilling
SRD	7.406	Surinam Dollar
SSP	137.2402	South Sudanese Pound
STD	20815	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	12.7032	Lilangeni
THB	31.9	Baht
TJS	9.023	Somoni
TMT	3.49	New Manat
TND	2.5546	Tunisian Dinar
TOP	2.1331	Pa'anga
TRY	4.5544	Turkish Lira
TTD	6.7335	Trinidad and Tobago Dollar
TWD	29.657	New Taiwan Dollar
TZS	2274	Tanzanian Shilling
UAH	26.16	Hryvnia
UGX	3780	Uganda Shilling
USD	1	US Dollar
UYU	31.1	Peso Uruguayo
UZS	7939.07	Uzbekistan Sum
VEF	79800	Bolivar Fuerte
VND	22805	Dong
VUV	106.58	Vatu
WST	2.457	Tala
XAF	576	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	573.88	CFA Franc BCEAO
XPF	100.79	CFP Franc

Foreign Exchange Position

Positions as at:

08 June 2018

YER	249.98	Yemeni Rial
ZAR	12.7015	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

08 June 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	633,092.20	406,404.70	1,039,496.90
Floating vs. Fixed	5,392,922.57	4,580,345.44	9,973,268.01
Overnight Index Swap	1,223,684.15	637,429.41	1,861,113.56
Total	7,249,698.93	5,624,179.54	12,873,878.47

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,089	3,372	11,461
Floating vs. Fixed	106,475	121,887	228,361
Overnight Index Swap	6,487	9,136	15,623
Total	121,051	134,395	255,445

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	303,035.17	0.00	8,150.58	13,558.32	179,033.24	98,419.47	437,300.13	1,039,496.90
Floating vs. Fixed	1,946,298.82	757,190.07	221,253.30	48,457.39	943,557.09	1,901,894.08	4,154,617.25	9,973,268.01
Overnight Index Swap	303,354.56	0.00	172,100.32	2,638.85	82,063.52	0.00	1,300,956.31	1,861,113.56
Total	2,552,688.55	757,190.07	401,504.20	64,654.56	1,204,653.86	2,000,313.55	5,892,873.68	12,873,878.47

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,076	0	120	81	1,677	2,576	3,931	11,461
Floating vs. Fixed	47,184	26,494	3,494	948	14,478	49,488	86,277	228,361
Overnight Index Swap	697	0	335	8	217	0	14,366	15,623
Total	50,957	26,494	3,949	1,037	16,372	52,064	104,574	255,445

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	331,873.73	217,891.71	321,149.29	139,042.15	15,286.80	9,457.09	4,796.12	1,039,496.90
Floating vs. Fixed	3,832,558.23	1,811,585.86	2,632,511.65	1,313,527.47	173,325.11	80,415.64	129,344.04	9,973,268.01
Overnight Index Swap	1,527,507.75	184,545.88	125,566.93	21,765.25	648.46	849.96	229.33	1,861,113.56
Total	5,691,939.71	2,214,023.46	3,079,227.86	1,474,334.88	189,260.37	90,722.69	134,369.49	12,873,878.47

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	1,980	1,745	3,876	2,590	506	409	355	11,461
Floating vs. Fixed	49,300	33,240	81,058	48,435	7,083	4,124	5,122	228,361
Overnight Index Swap	4,549	2,878	7,621	502	29	31	13	15,623
Total	55,829	37,863	92,555	51,527	7,618	4,564	5,490	255,445

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AED	3.6728	UAE Dirham

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LVL	0.5078	Latvian Lats
LYD	1.358	Libyan Dinar

Interest Rate Position

Positions as at:

08 June 2018

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MDL	16.748 Moldovan Leu
MGA	3314 Malagasy Ariary
MKD	52.04 Denar
MMK	1345 Kyat
MNT	2401 Tugrik
MOP	8.08 Pataca
MRO	355 Ouguiya
MUR	34.05 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.42 Kwacha
MXN	20.2962 Mexican Peso
MXV	3.3851 Mexican Unidad de Inversion (UDI)
MYR	3.972 Malaysian Ringgit
MZN	58.92 Metical
NAD	12.705 Namibia Dollar
NGN	305.7 Naira
NIO	30.98 Cordoba Oro
NOK	8.0785 Norwegian Krone
NPR	107.06 Nepalese Rupee
NZD	1.4215 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.26 Nuevo Sol
PGK	3.1847 Kina
PHP	52.385 Philippine Peso
PKR	115.56 Pakistan Rupee
PLN	3.6235 Zloty
PYG	5671.35 Guarani
QAR	3.64 Qatari Rial
RON	3.9518 Leu
RSD	100.08 Serbian Dinar
RUB	61.7855 Russian Ruble
RWF	848.24 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.4074 Solomon Islands Dollar
SCR	13.5215 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.7321 Swedish Krona
SGD	1.3326 Singapore Dollar
SHP	0.7446 Saint Helena Pound
SLL	7808 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

08 June 2018

SRD	7.406 Surinam Dollar
SSP	137.2402 South Sudanese Pound
STD	20815 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	12.7032 Lilangeni
THB	31.9 Baht
TJS	9.023 Somoni
TMT	3.49 New Manat
TND	2.5546 Tunisian Dinar
TOP	2.1331 Pa'anga
TRY	4.5544 Turkish Lira
TTD	6.7335 Trinidad and Tobago Dollar
TWD	29.657 New Taiwan Dollar
TZS	2274 Tanzanian Shilling
UAH	26.16 Hryvnia
UGX	3780 Uganda Shilling
USD	1 US Dollar
UYU	31.1 Peso Uruguayo
UZS	7939.07 Uzbekistan Sum
VEF	79800 Bolivar Fuerte
VND	22805 Dong
VUV	106.58 Vatu
WST	2.457 Tala
XAF	576 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	573.88 CFA Franc BCEAO
XPF	100.79 CFP Franc
YER	249.98 Yemeni Rial
ZAR	12.7015 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

04 June 2018 to

08 June 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	114,314.26	188,561.82	302,876.08
Total	114,314.26	188,561.82	302,876.08

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,107	22,337	34,444
Total	12,107	22,337	34,444

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	46,356.79	17,193.54	52,428.21	71,527.50	4,038.44	9,167.49	88,224.22	13,939.88	302,876.08
Total	46,356.79	17,193.54	52,428.21	71,527.50	4,038.44	9,167.49	88,224.22	13,939.88	302,876.08

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,776	3,384	8,382	8,190	1,029	1,754	8,066	864	34,444
Total	2,776	3,384	8,382	8,190	1,029	1,754	8,066	864	34,444

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	257,725.36	29,544.09	5,245.67	3,911.14	6,331.23	99.83	18.76	302,876.08
Total	257,725.36	29,544.09	5,245.67	3,911.14	6,331.23	99.83	18.76	302,876.08

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	31,362	2,289	263	197	299	28	6	34,444
Total	31,362	2,289	263	197	299	28	6	34,444

Interest Rate Turnover

Turnover for the period:

04 June 2018 to

08 June 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,062.60	228,663.04	247,725.64
Floating vs. Fixed	336,973.53	446,546.43	783,519.97
Overnight Index Swap	192,774.16	100,861.67	293,635.83
Total	548,810.29	776,071.15	1,324,881.44

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	213	1,938	2,151
Floating vs. Fixed	5,601	4,892	10,492
Overnight Index Swap	514	334	848
Total	6,327	7,163	13,490

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	69,665.54	0.00	8,672.25	7,682.88	9,218.49	5,382.99	147,103.50	247,725.64
Floating vs. Fixed	137,202.15	45,883.69	11,036.98	7,990.40	68,646.14	161,237.24	351,523.37	783,519.97
Overnight Index Swap	43,030.38	0.00	11,574.47	0.00	11,854.34	0.00	227,176.64	293,635.83
Total	249,898.08	45,883.69	31,283.69	15,673.28	89,718.96	166,620.23	725,803.51	1,324,881.44

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	626	0	224	34	170	151	947	2,151
Floating vs. Fixed	1,917	852	181	47	354	3,103	4,040	10,492
Overnight Index Swap	199	0	15	0	7	0	627	848
Total	2,741	852	420	81	531	3,254	5,613	13,490

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	94,110.22	77,036.93	63,107.45	10,705.25	1,372.03	583.77	809.99	247,725.64
Floating vs. Fixed	312,776.24	154,910.32	215,420.07	76,228.06	20,207.21	840.61	3,137.46	783,519.97
Overnight Index Swap	248,473.53	32,657.01	10,280.88	2,204.62	18.46	1.34	0.00	293,635.83
Total	655,359.98	264,604.25	288,808.40	89,137.93	21,597.69	1,425.72	3,947.46	1,324,881.44

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	190	245	465	498	215	160	380	2,151
Floating vs. Fixed	2,018	1,378	3,039	2,605	906	128	420	10,492
Overnight Index Swap	310	207	187	141	2	2	0	848
Total	2,517	1,829	3,690	3,244	1,123	290	799	13,490