

Foreign Exchange Position

Positions as at: 15 June 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	454,013.40	986,788.29	1,440,801.69
Total	454,013.40	986,788.29	1,440,801.69

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,926	115,503	160,429
Total	44,926	115,503	160,429

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	245,434.14	79,850.48	243,123.85	414,184.27	18,169.73	40,305.28	325,793.16	73,940.78	1,440,801.69
Total	245,434.14	79,850.48	243,123.85	414,184.27	18,169.73	40,305.28	325,793.16	73,940.78	1,440,801.69

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	13,976	15,318	34,996	43,795	4,763	8,844	31,080	7,657	160,429
Total	13,976	15,318	34,996	43,795	4,763	8,844	31,080	7,657	160,429

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	1,073,504.68	188,577.63	95,589.65	57,858.60	18,033.55	6,831.44	406.13	1,440,801.69
Total	1,073,504.68	188,577.63	95,589.65	57,858.60	18,033.55	6,831.44	406.13	1,440,801.69

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	136,249	13,023	5,059	3,423	1,735	909	31	160,429
Total	136,249	13,023	5,059	3,423	1,735	909	31	160,429

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	71.2	Afghani
ALL	106.63	Lek
AMD	480.5	Armenian Dram
ANG	1.8	Netherlands Antillean Guilder
AOA	238.22	Kwanza
ARS	26	Argentine Peso
AUD	1.3191	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.655	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.05	Taka
BGN	1.6585	Bulgarian Lev
BHD	0.3776	Bahraini Dinar
BIF	1759.94	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

15 June 2018

BND	1.3218	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.7195	Brazilian Real
BSD	1	Bahamian Dollar
BTN	67.38	Ngultrum
BWP	10.1523	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2984	Canadian Dollar
CDF	1601	Congolese Franc
CHF	0.9855	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	634.35	Chilean Peso
CNY	6.3944	Yuan Renminbi
COP	2857.5	Colombian Peso
COU	0.0905	Unidad de Valor Real
CRC	566.45	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.36	Cape Verde Escudo
CZK	21.779	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3178	Danish Krone
DOP	49.54	Dominican Peso
DZD	116.1762	Algerian Dinar
EGP	17.8475	Egyptian Pound
ERN	15	Nakfa
ETB	27.2561	Ethiopian Birr
EUR	0.848	Euro
FJD	2.0371	Fiji Dollar
FKP	0.7476	Falkland Islands Pound
GBP	0.7475	Pound Sterling
GEL	2.45	Lari
GHS	4.7	Cedi
GIP	0.7486	Gibraltar Pound
GMD	47.5	Dalasi
GNF	9000	Guinea Franc
GTQ	7.475	Quetzal
GYD	206.39	Guyana Dollar
HKD	7.8479	Hong Kong Dollar
HNL	23.9026	Lempira
HRK	6.2563	Croatian Kuna
HTG	65.9165	Gourde
HUF	271.7	Forint
IDR	13925	Rupiah
ILS	3.5884	New Israeli Sheqel
INR	67.64	Indian Rupee

Foreign Exchange Position

Positions as at:

15 June 2018

IQD	1186.43	Iraqi Dinar
IRR	42270	Iranian Rial
ISK	106.29	Iceland Krona
JMD	127.68	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	110.32	Yen
KES	101.1	Kenyan Shilling
KGS	68.1	Som
KHR	4007.793	Riel
KMF	417.77	Comoro Franc
KPW	130	North Korean Won
KRW	1085.17	Won
KWD	0.3018	Kuwaiti Dinar
KYD	0.83	Cayman Islands Dollar
KZT	336.06	Tenge
LAK	8341	Kip
LBP	1505	Lebanese Pound
LKR	159.6	Sri Lanka Rupee
LRD	139.77	Liberian Dollar
LSL	13.3013	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3595	Libyan Dinar
MAD	9.4355	Moroccan Dirham
MDL	16.7665	Moldovan Leu
MGA	3395	Malagasy Ariary
MKD	52.04	Denar
MMK	1346	Kyat
MNT	2409	Tugrik
MOP	8.069	Pataca
MRO	355	Ouguiya
MUR	34.25	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.44	Kwacha
MXN	20.639	Mexican Peso
MXV	3.4401	Mexican Unidad de Inversion (UDI)
MYR	3.992	Malaysian Ringgit
MZN	58.53	Metical
NAD	13.2943	Namibia Dollar
NGN	305.95	Naira
NIO	31.64	Cordoba Oro
NOK	8.0077	Norwegian Krone
NPR	108.23	Nepalese Rupee
NZD	1.4231	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2682	Nuevo Sol

Foreign Exchange Position

Positions as at:

15 June 2018

PGK	3.1847	Kina
PHP	53.273	Philippine Peso
PKR	117.3	Pakistan Rupee
PLN	3.627	Zloty
PYG	5638	Guarani
QAR	3.64	Qatari Rial
RON	3.955	Leu
RSD	99.96	Serbian Dinar
RUB	62.4477	Russian Ruble
RWF	871.0894	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	7.4074	Solomon Islands Dollar
SCR	13.46	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.606	Swedish Krona
SGD	1.3353	Singapore Dollar
SHP	0.7468	Saint Helena Pound
SLL	7900	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	137.2635	South Sudanese Pound
STD	20790	Dobra
SVC	8.662	El Salvador Colon
SYF	515	Syrian Pound
SZL	13.302	Lilangeni
THB	32.11	Baht
TJS	9.073	Somoni
TMT	3.49	New Manat
TND	2.5777	Tunisian Dinar
TOP	2.1354	Pa'anga
TRY	4.642	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	29.841	New Taiwan Dollar
TZS	2270	Tanzanian Shilling
UAH	26.118	Hryvnia
UGX	3840	Uganda Shilling
USD	1	US Dollar
UYU	31.38	Peso Uruguayo
UZS	7904.35	Uzbekistan Sum
VEF	79800	Bolivar Fuerte
VND	22810	Dong
VUV	106.85	Vatu
WST	2.4594	Tala
XAF	569.29	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	572.04	CFA Franc BCEAO
XPF	100.64	CFP Franc

Foreign Exchange Position

Positions as at:

15 June 2018

YER	249.95	Yemeni Rial
ZAR	13.3018	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at: 15 June 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	628,131.28	402,282.01	1,030,413.29
Floating vs. Fixed	5,492,090.46	4,529,008.33	10,021,098.79
Overnight Index Swap	1,217,281.18	614,241.35	1,831,522.53
Total	7,337,502.92	5,545,531.69	12,883,034.61

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,095	3,427	11,522
Floating vs. Fixed	107,809	121,886	229,695
Overnight Index Swap	6,605	9,162	15,767
Total	122,509	134,475	256,984

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	305,545.34	0.00	4,817.05	9,409.82	177,551.28	97,625.53	435,464.28	1,030,413.29
Floating vs. Fixed	1,955,414.74	758,057.91	218,710.97	44,341.09	955,581.73	1,910,439.00	4,178,553.35	10,021,098.79
Overnight Index Swap	279,474.44	0.00	181,610.61	2,631.44	80,321.95	0.00	1,287,484.09	1,831,522.53
Total	2,540,434.51	758,057.91	405,138.64	56,382.35	1,213,454.96	2,008,064.53	5,901,501.71	12,883,034.61

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,088	0	119	81	1,719	2,559	3,956	11,522
Floating vs. Fixed	47,210	26,396	3,492	959	14,680	49,724	87,235	229,695
Overnight Index Swap	685	0	345	8	212	0	14,517	15,767
Total	50,983	26,396	3,956	1,048	16,611	52,283	105,708	256,984

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	325,738.40	212,701.10	322,165.64	140,450.41	15,217.51	9,370.25	4,769.99	1,030,413.29
Floating vs. Fixed	3,849,721.12	1,811,355.24	2,647,191.57	1,320,363.68	181,312.50	82,135.34	129,019.35	10,021,098.79
Overnight Index Swap	1,488,093.73	193,652.91	126,592.77	21,509.59	599.87	849.00	224.65	1,831,522.53
Total	5,663,553.25	2,217,709.25	3,095,949.98	1,482,323.68	197,129.88	92,354.59	134,013.99	12,883,034.61

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	1,990	1,752	3,895	2,591	520	407	367	11,522
Floating vs. Fixed	49,512	33,522	81,385	48,724	7,131	4,176	5,246	229,695
Overnight Index Swap	4,591	2,907	7,730	469	27	31	12	15,767
Total	56,093	38,181	93,010	51,784	7,678	4,614	5,625	256,984

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	71.2	Afghani
ALL	106.63	Lek
AMD	480.5	Armenian Dram
ANG	1.8	Netherlands Antillean Guilder
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DKK	6.3178	Danish Krone
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DZD	116.1762	Algerian Dinar
EGP	17.8475	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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EUR	0.848	Euro
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GBP	0.7475	Pound Sterling
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GNF	9000	Guinea Franc
GTQ	7.475	Quetzal
GYP	206.39	Guyana Dollar
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HTG	65.9165	Gourde
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IDR	13925	Rupiah
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KMF	417.77	Comoro Franc
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KYD	0.83	Cayman Islands Dollar
KZT	336.06	Tenge
LAK	8341	Kip
LBP	1505	Lebanese Pound
LKR	159.6	Sri Lanka Rupee
LRD	139.77	Liberian Dollar
LSL	13.3013	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3595	Libyan Dinar

Interest Rate Position

Positions as at:

15 June 2018

MAD	9.4355 Moroccan Dirham
MDL	16.7665 Moldovan Leu
MGA	3395 Malagasy Ariary
MKD	52.04 Denar
MMK	1346 Kyat
MNT	2409 Tugrik
MOP	8.069 Pataca
MRO	355 Ouguiya
MUR	34.25 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.44 Kwacha
MXN	20.639 Mexican Peso
MXV	3.4401 Mexican Unidad de Inversion (UDI)
MYR	3.992 Malaysian Ringgit
MZN	58.53 Metical
NAD	13.2943 Namibia Dollar
NGN	305.95 Naira
NIO	31.64 Cordoba Oro
NOK	8.0077 Norwegian Krone
NPR	108.23 Nepalese Rupee
NZD	1.4231 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2682 Nuevo Sol
PGK	3.1847 Kina
PHP	53.273 Philippine Peso
PKR	117.3 Pakistan Rupee
PLN	3.627 Zloty
PYG	5638 Guarani
QAR	3.64 Qatari Rial
RON	3.955 Leu
RSD	99.96 Serbian Dinar
RUB	62.4477 Russian Ruble
RWF	871.0894 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.4074 Solomon Islands Dollar
SCR	13.46 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.606 Swedish Krona
SGD	1.3353 Singapore Dollar
SHP	0.7468 Saint Helena Pound
SLL	7900 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

15 June 2018

SRD	7.43 Surinam Dollar
SSP	137.2635 South Sudanese Pound
STD	20790 Dobra
SVC	8.662 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.302 Lilangeni
THB	32.11 Baht
TJS	9.073 Somoni
TMT	3.49 New Manat
TND	2.5777 Tunisian Dinar
TOP	2.1354 Pa'anga
TRY	4.642 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	29.841 New Taiwan Dollar
TZS	2270 Tanzanian Shilling
UAH	26.118 Hryvnia
UGX	3840 Uganda Shilling
USD	1 US Dollar
UYU	31.38 Peso Uruguayo
UZS	7904.35 Uzbekistan Sum
VEF	79800 Bolivar Fuerte
VND	22810 Dong
VUV	106.85 Vatu
WST	2.4594 Tala
XAF	569.29 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	572.04 CFA Franc BCEAO
XPF	100.64 CFP Franc
YER	249.95 Yemeni Rial
ZAR	13.3018 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

11 June 2018 to

15 June 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	118,098.16	189,453.78	307,551.94
Total	118,098.16	189,453.78	307,551.94

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,026	20,789	33,815
Total	13,026	20,789	33,815

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	49,582.22	2,826.47	49,829.22	101,303.95	2,735.44	8,886.06	75,558.59	16,830.00	307,551.94
Total	49,582.22	2,826.47	49,829.22	101,303.95	2,735.44	8,886.06	75,558.59	16,830.00	307,551.94

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,429	862	8,310	11,769	629	1,921	7,155	742	33,815
Total	2,429	862	8,310	11,769	629	1,921	7,155	742	33,815

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	252,207.28	36,516.83	8,069.42	3,229.80	7,426.11	49.10	53.39	307,551.94
Total	252,207.28	36,516.83	8,069.42	3,229.80	7,426.11	49.10	53.39	307,551.94

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	30,728	2,205	341	180	300	59	2	33,815
Total	30,728	2,205	341	180	300	59	2	33,815

Interest Rate Turnover

Turnover for the period:

11 June 2018 to

15 June 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,995.87	247,486.84	253,482.71
Floating vs. Fixed	404,148.30	431,738.63	835,886.93
Overnight Index Swap	129,263.98	92,430.60	221,694.58
Total	539,408.16	771,656.07	1,311,064.22

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	99	1,902	2,001
Floating vs. Fixed	5,405	4,174	9,579
Overnight Index Swap	372	368	740
Total	5,876	6,444	12,319

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	68,089.38	0.00	2,865.07	7,665.71	8,582.58	1,428.54	164,851.43	253,482.71
Floating vs. Fixed	151,952.93	35,409.53	3,989.39	8,061.34	64,223.69	114,806.81	457,443.24	835,886.93
Overnight Index Swap	40,400.86	0.00	15,694.35	0.00	4,103.14	0.00	161,496.24	221,694.58
Total	260,443.17	35,409.53	22,548.82	15,727.05	76,909.41	116,235.35	783,790.91	1,311,064.22

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	589	0	112	94	157	103	946	2,001
Floating vs. Fixed	1,514	653	128	88	714	2,151	4,332	9,579
Overnight Index Swap	48	0	17	0	2	0	673	740
Total	2,151	653	257	182	873	2,254	5,951	12,319

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	108,796.63	66,712.68	61,833.42	13,753.80	1,368.72	530.25	487.21	253,482.71
Floating vs. Fixed	363,646.73	159,858.99	199,106.37	72,287.47	34,151.92	3,384.48	3,450.98	835,886.93
Overnight Index Swap	180,688.05	29,869.12	8,774.52	2,343.02	18.52	1.35	0.00	221,694.58
Total	653,131.41	256,440.79	269,714.31	88,384.28	35,539.16	3,916.08	3,938.19	1,311,064.22

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	237	213	440	412	214	143	342	2,001
Floating vs. Fixed	2,149	1,220	2,400	2,100	959	195	557	9,579
Overnight Index Swap	231	177	198	119	8	8	0	740
Total	2,617	1,610	3,037	2,631	1,181	346	899	12,319