

Foreign Exchange Position

Positions as at: 22 June 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	432,849.21	878,471.83	1,311,321.04
Total	432,849.21	878,471.83	1,311,321.04

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,754	90,491	135,245
Total	44,754	90,491	135,245

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	251,360.97	63,503.88	220,203.64	361,732.17	14,805.10	33,349.60	299,434.63	66,931.05	1,311,321.04
Total	251,360.97	63,503.88	220,203.64	361,732.17	14,805.10	33,349.60	299,434.63	66,931.05	1,311,321.04

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	13,866	11,398	30,811	36,626	3,203	6,249	27,284	5,808	135,245
Total	13,866	11,398	30,811	36,626	3,203	6,249	27,284	5,808	135,245

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	979,887.20	155,718.13	91,504.75	59,555.54	17,521.63	6,708.91	424.89	1,311,321.04
Total	979,887.20	155,718.13	91,504.75	59,555.54	17,521.63	6,708.91	424.89	1,311,321.04

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	115,375	8,918	4,876	3,422	1,740	883	31	135,245
Total	115,375	8,918	4,876	3,422	1,740	883	31	135,245

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	71.3	Afghani
ALL	108.35	Lek
AMD	481.01	Armenian Dram
ANG	1.81	Netherlands Antillean Guilder
AOA	246.35	Kwanza
ARS	27.723	Argentine Peso
AUD	1.357	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6864	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84	Taka
BGN	1.6903	Bulgarian Lev
BHD	0.3777	Bahraini Dinar
BIF	1759.98	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

22 June 2018

BND	1.345	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.7712	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.002	Ngultrum
BWP	10.3093	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.331	Canadian Dollar
CDF	1602	Congolese Franc
CHF	0.9959	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	640.27	Chilean Peso
CNY	6.4713	Yuan Renminbi
COP	2922.5	Colombian Peso
COU	0.0883	Unidad de Valor Real
CRC	565.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.08	Cape Verde Escudo
CZK	22.326	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4387	Danish Krone
DOP	49.56	Dominican Peso
DZD	117.2928	Algerian Dinar
EGP	17.85	Egyptian Pound
ERN	15	Nakfa
ETB	27.2582	Ethiopian Birr
EUR	0.864	Euro
FJD	2.0653	Fiji Dollar
FKP	0.7584	Falkland Islands Pound
GBP	0.759	Pound Sterling
GEL	2.45	Lari
GHS	4.73	Cedi
GIP	0.7601	Gibraltar Pound
GMD	47.5	Dalasi
GNF	9002	Guinea Franc
GTQ	7.475	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.8462	Hong Kong Dollar
HNL	23.9144	Lempira
HRK	6.375	Croatian Kuna
HTG	66.4893	Gourde
HUF	279.64	Forint
IDR	13925	Rupiah
ILS	3.6195	New Israeli Sheqel
INR	68.05	Indian Rupee

Foreign Exchange Position

Positions as at:

22 June 2018

IQD	1186.43	Iraqi Dinar
IRR	42460	Iranian Rial
ISK	109.13	Iceland Krona
JMD	131.51	Jamaican Dollar
JOD	0.7102	Jordanian Dinar
JPY	110.35	Yen
KES	100.8	Kenyan Shilling
KGS	68.18	Som
KHR	4041.954	Riel
KMF	421.88	Comoro Franc
KPW	130	North Korean Won
KRW	1108.98	Won
KWD	0.3023	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	340.6	Tenge
LAK	8378	Kip
LBP	1505	Lebanese Pound
LKR	159.8	Sri Lanka Rupee
LRD	142.96	Liberian Dollar
LSL	13.645	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3558	Libyan Dinar
MAD	9.5505	Moroccan Dirham
MDL	16.8267	Moldovan Leu
MGA	3322	Malagasy Ariary
MKD	52.92	Denar
MMK	1374	Kyat
MNT	2433	Tugrik
MOP	8.073	Pataca
MRO	356	Ouguiya
MUR	35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	715.92	Kwacha
MXN	20.35	Mexican Peso
MXV	3.3907	Mexican Unidad de Inversion (UDI)
MYR	4.004	Malaysian Ringgit
MZN	58.63	Metical
NAD	13.648	Namibia Dollar
NGN	314.5	Naira
NIO	31.66	Cordoba Oro
NOK	8.1778	Norwegian Krone
NPR	108.91	Nepalese Rupee
NZD	1.4567	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2742	Nuevo Sol

Foreign Exchange Position

Positions as at:

22 June 2018

PGK	3.1847	Kina
PHP	53.277	Philippine Peso
PKR	121	Pakistan Rupee
PLN	3.7299	Zloty
PYG	5690	Guarani
QAR	3.6405	Qatari Rial
RON	4.0341	Leu
RSD	101.97	Serbian Dinar
RUB	63.5755	Russian Ruble
RWF	871.6303	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.4074	Solomon Islands Dollar
SCR	13.46	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.8819	Swedish Krona
SGD	1.3584	Singapore Dollar
SHP	0.757	Saint Helena Pound
SLL	7980	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	137.708	South Sudanese Pound
STD	21155	Dobra
SVC	8.6623	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.648	Lilangeni
THB	32.81	Baht
TJS	9.0918	Somoni
TMT	3.49	New Manat
TND	2.6067	Tunisian Dinar
TOP	2.1501	Pa'anga
TRY	4.7317	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.181	New Taiwan Dollar
TZS	2270	Tanzanian Shilling
UAH	26.37	Hryvnia
UGX	3870	Uganda Shilling
USD	1	US Dollar
UYU	31.55	Peso Uruguayo
UZS	7878.95	Uzbekistan Sum
VEF	79800	Bolivar Fuerte
VND	22866	Dong
VUV	108.44	Vatu
WST	2.4845	Tala
XAF	579.77	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	582.6	CFA Franc BCEAO
XPF	102.53	CFP Franc

Foreign Exchange Position

Positions as at:

22 June 2018

YER	249.65	Yemeni Rial
ZAR	13.6476	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

22 June 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	651,100.93	442,117.73	1,093,218.66
Floating vs. Fixed	5,693,638.75	4,440,866.11	10,134,504.86
Overnight Index Swap	1,258,780.64	634,990.02	1,893,770.66
Total	7,603,520.32	5,517,973.85	13,121,494.17

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,446	3,439	11,885
Floating vs. Fixed	111,888	122,058	233,946
Overnight Index Swap	6,723	9,173	15,896
Total	127,057	134,670	261,727

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	310,528.24	0.00	4,758.01	12,730.16	177,994.89	97,681.81	489,525.56	1,093,218.66
Floating vs. Fixed	1,975,359.96	750,709.01	217,338.69	47,548.28	940,595.03	1,919,950.24	4,283,003.64	10,134,504.86
Overnight Index Swap	308,242.28	0.00	192,812.05	2,591.57	76,471.39	0.00	1,313,653.38	1,893,770.66
Total	2,594,130.48	750,709.01	414,908.74	62,870.01	1,195,061.30	2,017,632.05	6,086,182.58	13,121,494.17

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,068	0	124	81	1,755	2,552	4,305	11,885
Floating vs. Fixed	47,534	26,699	3,534	956	14,558	50,292	90,374	233,946
Overnight Index Swap	620	0	354	8	208	0	14,706	15,896
Total	51,222	26,699	4,012	1,045	16,521	52,844	109,385	261,727

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	389,620.49	210,079.00	325,114.83	139,178.15	15,113.10	9,491.11	4,621.97	1,093,218.66
Floating vs. Fixed	3,855,585.50	1,863,131.37	2,698,983.01	1,332,096.50	172,195.63	81,786.10	130,726.74	10,134,504.86
Overnight Index Swap	1,588,227.05	159,857.09	125,064.12	18,895.97	606.24	895.18	225.02	1,893,770.66
Total	5,833,433.03	2,233,067.46	3,149,161.96	1,490,170.62	187,914.98	92,172.39	135,573.73	13,121,494.17

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	2,017	1,786	4,034	2,717	532	421	378	11,885
Floating vs. Fixed	49,997	34,857	83,285	49,583	6,657	4,224	5,344	233,946
Overnight Index Swap	4,695	3,010	7,779	336	30	35	11	15,896
Total	56,709	39,653	95,098	52,636	7,219	4,680	5,733	261,727

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	108.35	Lek
AMD	481.01	Armenian Dram
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KWD	0.3023	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	340.6	Tenge
LAK	8378	Kip
LBP	1505	Lebanese Pound
LKR	159.8	Sri Lanka Rupee
LRD	142.96	Liberian Dollar
LSL	13.645	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3558	Libyan Dinar

Interest Rate Position

Positions as at:

22 June 2018

MAD	9.5505 Moroccan Dirham
MDL	16.8267 Moldovan Leu
MGA	3322 Malagasy Ariary
MKD	52.92 Denar
MMK	1374 Kyat
MNT	2433 Tugrik
MOP	8.073 Pataca
MRO	356 Ouguiya
MUR	35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	715.92 Kwacha
MXN	20.35 Mexican Peso
MXV	3.3907 Mexican Unidad de Inversion (UDI)
MYR	4.004 Malaysian Ringgit
MZN	58.63 Metical
NAD	13.648 Namibia Dollar
NGN	314.5 Naira
NIO	31.66 Cordoba Oro
NOK	8.1778 Norwegian Krone
NPR	108.91 Nepalese Rupee
NZD	1.4567 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2742 Nuevo Sol
PGK	3.1847 Kina
PHP	53.277 Philippine Peso
PKR	121 Pakistan Rupee
PLN	3.7299 Zloty
PYG	5690 Guarani
QAR	3.6405 Qatari Rial
RON	4.0341 Leu
RSD	101.97 Serbian Dinar
RUB	63.5755 Russian Ruble
RWF	871.6303 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	7.4074 Solomon Islands Dollar
SCR	13.46 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.8819 Swedish Krona
SGD	1.3584 Singapore Dollar
SHP	0.757 Saint Helena Pound
SLL	7980 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

22 June 2018

SRD	7.43 Surinam Dollar
SSP	137.708 South Sudanese Pound
STD	21155 Dobra
SVC	8.6623 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.648 Lilangeni
THB	32.81 Baht
TJS	9.0918 Somoni
TMT	3.49 New Manat
TND	2.6067 Tunisian Dinar
TOP	2.1501 Pa'anga
TRY	4.7317 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.181 New Taiwan Dollar
TZS	2270 Tanzanian Shilling
UAH	26.37 Hryvnia
UGX	3870 Uganda Shilling
USD	1 US Dollar
UYU	31.55 Peso Uruguayo
UZS	7878.95 Uzbekistan Sum
VEF	79800 Bolivar Fuerte
VND	22866 Dong
VUV	108.44 Vatu
WST	2.4845 Tala
XAF	579.77 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	582.6 CFA Franc BCEAO
XPF	102.53 CFP Franc
YER	249.65 Yemeni Rial
ZAR	13.6476 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

19 June 2018 to

22 June 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	112,669.34	176,756.89	289,426.23
Total	112,669.34	176,756.89	289,426.23

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,584	22,510	36,093
Total	13,584	22,510	36,093

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	67,210.44	9,571.24	45,902.15	83,428.80	3,466.65	9,726.96	57,553.59	12,566.39	289,426.23
Total	67,210.44	9,571.24	45,902.15	83,428.80	3,466.65	9,726.96	57,553.59	12,566.39	289,426.23

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	3,360	2,231	8,108	11,331	646	1,931	7,700	788	36,093
Total	3,360	2,231	8,108	11,331	646	1,931	7,700	788	36,093

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	246,102.50	21,690.65	9,032.49	4,528.47	7,861.12	191.00	20.00	289,426.23
Total	246,102.50	21,690.65	9,032.49	4,528.47	7,861.12	191.00	20.00	289,426.23

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	34,231	972	340	205	332	14	1	36,093
Total	34,231	972	340	205	332	14	1	36,093

Interest Rate Turnover

Turnover for the period:

19 June 2018 to

22 June 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	75,365.38	390,951.19	466,316.57
Floating vs. Fixed	677,106.19	526,240.86	1,203,347.05
Overnight Index Swap	182,327.56	86,268.47	268,596.03
Total	934,799.13	1,003,460.53	1,938,259.66

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	734	2,051	2,785
Floating vs. Fixed	9,776	4,594	14,369
Overnight Index Swap	403	381	784
Total	10,912	7,026	17,938

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	62,412.55	0.00	2,711.67	10,421.62	16,510.78	3,452.06	370,807.89	466,316.57
Floating vs. Fixed	150,411.82	36,816.73	6,601.91	11,382.99	22,707.27	101,300.65	874,125.68	1,203,347.05
Overnight Index Swap	60,852.03	0.00	30,406.67	0.00	5,424.63	0.00	171,912.70	268,596.03
Total	273,676.40	36,816.73	39,720.25	21,804.61	44,642.68	104,752.71	1,416,846.28	1,938,259.66

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	589	0	90	66	238	92	1,710	2,785
Floating vs. Fixed	1,352	977	174	84	228	2,236	9,320	14,369
Overnight Index Swap	64	0	17	0	3	0	701	784
Total	2,004	977	281	150	469	2,328	11,730	17,938

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	241,904.32	89,963.52	103,293.77	26,734.14	2,109.69	1,334.95	976.18	466,316.57
Floating vs. Fixed	314,369.02	302,848.82	364,666.39	181,613.70	31,187.27	3,295.25	5,366.61	1,203,347.05
Overnight Index Swap	226,101.81	28,756.87	11,043.83	2,593.30	45.50	1.25	53.47	268,596.03
Total	782,375.14	421,569.21	479,003.99	210,941.14	33,342.46	4,631.45	6,396.26	1,938,259.66

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	258	311	728	678	228	184	399	2,785
Floating vs. Fixed	1,703	2,536	4,497	3,931	927	219	558	14,369
Overnight Index Swap	190	180	256	135	13	10	1	784
Total	2,151	3,026	5,481	4,743	1,168	413	958	17,938