

Foreign Exchange Position

Positions as at: 29 June 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	424,679.75	896,814.37	1,321,494.11
Total	424,679.75	896,814.37	1,321,494.11

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	43,621	89,573	133,194
Total	43,621	89,573	133,194

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	257,361.69	63,116.93	213,173.37	363,819.91	15,099.84	33,387.55	303,592.21	71,942.61	1,321,494.11
Total	257,361.69	63,116.93	213,173.37	363,819.91	15,099.84	33,387.55	303,592.21	71,942.61	1,321,494.11

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	14,095	10,996	28,423	36,222	3,298	6,374	27,940	5,846	133,194
Total	14,095	10,996	28,423	36,222	3,298	6,374	27,940	5,846	133,194

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	990,873.60	154,246.06	94,295.33	59,703.36	15,005.21	6,949.67	420.89	1,321,494.11
Total	990,873.60	154,246.06	94,295.33	59,703.36	15,005.21	6,949.67	420.89	1,321,494.11

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	113,348	8,696	5,087	3,522	1,574	936	31	133,194
Total	113,348	8,696	5,087	3,522	1,574	936	31	133,194

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	72.6	Afghani
ALL	108.44	Lek
AMD	481.22	Armenian Dram
ANG	1.81	Netherlands Antillean Guilder
AOA	247.25	Kwanza
ARS	27.43	Argentine Peso
AUD	1.362	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.689	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84	Taka
BGN	1.6922	Bulgarian Lev
BHD	0.3782	Bahraini Dinar
BIF	1760.41	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

29 June 2018

BND	1.3514	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.8625	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.55	Ngultrum
BWP	10.3627	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3337	Canadian Dollar
CDF	1602	Congolese Franc
CHF	0.997	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	646.09	Chilean Peso
CNY	6.5992	Yuan Renminbi
COP	2944.55	Colombian Peso
COU	0.0883	Unidad de Valor Real
CRC	566.05	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	95.23	Cape Verde Escudo
CZK	22.445	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4479	Danish Krone
DOP	49.59	Dominican Peso
DZD	117.492	Algerian Dinar
EGP	17.84	Egyptian Pound
ERN	15	Nakfa
ETB	27.2609	Ethiopian Birr
EUR	0.8654	Euro
FJD	2.0721	Fiji Dollar
FKP	0.7559	Falkland Islands Pound
GBP	0.7625	Pound Sterling
GEL	2.444	Lari
GHS	4.7725	Cedi
GIP	0.7558	Gibraltar Pound
GMD	47.55	Dalasi
GNF	9005	Guinea Franc
GTQ	7.485	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.8477	Hong Kong Dollar
HNL	23.9287	Lempira
HRK	6.3885	Croatian Kuna
HTG	66.1575	Gourde
HUF	283.36	Forint
IDR	14173	Rupiah
ILS	3.6463	New Israeli Sheqel
INR	68.63	Indian Rupee

Foreign Exchange Position

Positions as at:

29 June 2018

IQD	1186.43	Iraqi Dinar
IRR	42560	Iranian Rial
ISK	107.34	Iceland Krona
JMD	129.7	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	110.25	Yen
KES	101	Kenyan Shilling
KGS	68.045	Som
KHR	4055	Riel
KMF	421.44	Comoro Franc
KPW	130	North Korean Won
KRW	1122.41	Won
KWD	0.3026	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	341.06	Tenge
LAK	8376	Kip
LBP	1505	Lebanese Pound
LKR	158.25	Sri Lanka Rupee
LRD	148.39	Liberian Dollar
LSL	13.8539	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3674	Libyan Dinar
MAD	9.5544	Moroccan Dirham
MDL	16.907	Moldovan Leu
MGA	3318	Malagasy Ariary
MKD	53.03	Denar
MMK	1407	Kyat
MNT	2455	Tugrik
MOP	8.071	Pataca
MRO	356	Ouguiya
MUR	34.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.45	Kwacha
MXN	20.1784	Mexican Peso
MXV	3.357	Mexican Unidad de Inversion (UDI)
MYR	4.028	Malaysian Ringgit
MZN	58.63	Metical
NAD	13.843	Namibia Dollar
NGN	305.5	Naira
NIO	31.69	Cordoba Oro
NOK	8.1915	Norwegian Krone
NPR	109.77	Nepalese Rupee
NZD	1.4719	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.271	Nuevo Sol

Foreign Exchange Position

Positions as at:

29 June 2018

PGK	3.2051	Kina
PHP	53.569	Philippine Peso
PKR	121.46	Pakistan Rupee
PLN	3.7665	Zloty
PYG	5679.89	Guarani
QAR	3.64	Qatari Rial
RON	4.0247	Leu
RSD	102.01	Serbian Dinar
RUB	63.1861	Russian Ruble
RWF	872.3327	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.43	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.9747	Swedish Krona
SGD	1.3672	Singapore Dollar
SHP	0.7621	Saint Helena Pound
SLL	8100	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	138.4555	South Sudanese Pound
STD	21100	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.8539	Lilangeni
THB	33.05	Baht
TJS	9.14	Somoni
TMT	3.49	New Manat
TND	2.6179	Tunisian Dinar
TOP	2.1608	Pa'anga
TRY	4.6195	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.511	New Taiwan Dollar
TZS	2271	Tanzanian Shilling
UAH	26.29	Hryvnia
UGX	3865	Uganda Shilling
USD	1	US Dollar
UYU	31.23	Peso Uruguayo
UZS	7855	Uzbekistan Sum
VEF	95760	Bolivar Fuerte
VND	22935	Dong
VUV	108.4	Vatu
WST	2.495	Tala
XAF	582	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	583.5	CFA Franc BCEAO
XPF	102.71	CFP Franc

Foreign Exchange Position

Positions as at:

29 June 2018

YER	249.85	Yemeni Rial
ZAR	13.851	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 June 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	624,052.84	569,540.65	1,193,593.49
Floating vs. Fixed	5,391,948.34	4,480,906.82	9,872,855.16
Overnight Index Swap	1,280,472.08	615,260.06	1,895,732.14
Total	7,296,473.26	5,665,707.53	12,962,180.79

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,174	4,228	12,402
Floating vs. Fixed	107,745	122,756	230,501
Overnight Index Swap	6,777	9,131	15,908
Total	122,696	136,115	258,811

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	334,863.25	0.00	6,703.26	19,536.60	171,071.69	97,227.61	564,191.08	1,193,593.49
Floating vs. Fixed	1,889,052.83	748,405.48	219,952.16	54,273.73	943,163.83	1,914,183.87	4,103,823.26	9,872,855.16
Overnight Index Swap	286,091.13	0.00	192,737.01	2,579.67	75,633.72	0.00	1,338,690.61	1,895,732.14
Total	2,510,007.22	748,405.48	419,392.44	76,390.00	1,189,869.24	2,011,411.48	6,006,704.94	12,962,180.79

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,208	0	174	115	1,754	2,588	4,563	12,402
Floating vs. Fixed	46,448	27,162	3,588	987	14,589	50,053	87,674	230,501
Overnight Index Swap	604	0	360	8	207	0	14,729	15,908
Total	50,260	27,162	4,122	1,110	16,550	52,641	106,966	258,811

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	473,327.66	224,385.94	331,014.15	133,750.98	16,991.61	9,413.85	4,709.31	1,193,593.49
Floating vs. Fixed	3,893,997.17	1,740,257.66	2,573,869.66	1,277,186.46	174,249.79	83,029.00	130,265.43	9,872,855.16
Overnight Index Swap	1,596,180.24	153,691.76	125,242.25	18,926.89	571.21	895.00	224.79	1,895,732.14
Total	5,963,505.07	2,118,335.36	3,030,126.06	1,429,864.33	191,812.61	93,337.85	135,199.52	12,962,180.79

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	2,104	1,825	4,034	2,817	639	473	510	12,402
Floating vs. Fixed	49,997	33,873	81,794	48,437	6,791	4,270	5,339	230,501
Overnight Index Swap	4,730	2,983	7,814	310	27	33	11	15,908
Total	56,831	38,681	93,642	51,564	7,457	4,776	5,860	258,811

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham

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ALL	108.44	Lek
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KZT	341.06	Tenge
LAK	8376	Kip
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LKR	158.25	Sri Lanka Rupee
LRD	148.39	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3674	Libyan Dinar

Interest Rate Position

Positions as at:

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MDL	16.907 Moldovan Leu
MGA	3318 Malagasy Ariary
MKD	53.03 Denar
MMK	1407 Kyat
MNT	2455 Tugrik
MOP	8.071 Pataca
MRO	356 Ouguiya
MUR	34.65 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.45 Kwacha
MXN	20.1784 Mexican Peso
MXV	3.357 Mexican Unidad de Inversion (UDI)
MYR	4.028 Malaysian Ringgit
MZN	58.63 Metical
NAD	13.843 Namibia Dollar
NGN	305.5 Naira
NIO	31.69 Cordoba Oro
NOK	8.1915 Norwegian Krone
NPR	109.77 Nepalese Rupee
NZD	1.4719 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.271 Nuevo Sol
PGK	3.2051 Kina
PHP	53.569 Philippine Peso
PKR	121.46 Pakistan Rupee
PLN	3.7665 Zloty
PYG	5679.89 Guarani
QAR	3.64 Qatari Rial
RON	4.0247 Leu
RSD	102.01 Serbian Dinar
RUB	63.1861 Russian Ruble
RWF	872.3327 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.43 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.9747 Swedish Krona
SGD	1.3672 Singapore Dollar
SHP	0.7621 Saint Helena Pound
SLL	8100 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

29 June 2018

SRD	7.43 Surinam Dollar
SSP	138.4555 South Sudanese Pound
STD	21100 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.8539 Lilangeni
THB	33.05 Baht
TJS	9.14 Somoni
TMT	3.49 New Manat
TND	2.6179 Tunisian Dinar
TOP	2.1608 Pa'anga
TRY	4.6195 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.511 New Taiwan Dollar
TZS	2271 Tanzanian Shilling
UAH	26.29 Hryvnia
UGX	3865 Uganda Shilling
USD	1 US Dollar
UYU	31.23 Peso Uruguayo
UZS	7855 Uzbekistan Sum
VEF	95760 Bolivar Fuerte
VND	22935 Dong
VUV	108.4 Vatu
WST	2.495 Tala
XAF	582 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	583.5 CFA Franc BCEAO
XPF	102.71 CFP Franc
YER	249.85 Yemeni Rial
ZAR	13.851 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

25 June 2018 to

29 June 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	99,480.93	204,847.31	304,328.24
Total	99,480.93	204,847.31	304,328.24

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,237	25,160	39,397
Total	14,237	25,160	39,397

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	54,829.40	16,439.62	56,760.37	69,499.10	4,304.15	9,110.97	74,554.43	18,830.21	304,328.24
Total	54,829.40	16,439.62	56,760.37	69,499.10	4,304.15	9,110.97	74,554.43	18,830.21	304,328.24

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	3,410	3,219	8,402	11,117	770	2,321	9,218	941	39,397
Total	3,410	3,219	8,402	11,117	770	2,321	9,218	941	39,397

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	261,548.11	22,757.10	7,384.83	5,305.38	7,013.40	280.60	38.83	304,328.24
Total	261,548.11	22,757.10	7,384.83	5,305.38	7,013.40	280.60	38.83	304,328.24

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	37,322	1,009	345	269	372	78	3	39,397
Total	37,322	1,009	345	269	372	78	3	39,397

Interest Rate Turnover

Turnover for the period:

25 June 2018 to

29 June 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,285.64	487,395.11	506,680.74
Floating vs. Fixed	378,739.70	545,008.00	923,747.70
Overnight Index Swap	145,637.92	64,029.33	209,667.25
Total	543,663.25	1,096,432.43	1,640,095.68

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	205	2,621	2,826
Floating vs. Fixed	6,605	4,948	11,552
Overnight Index Swap	249	173	422
Total	7,059	7,742	14,800

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	90,738.69	0.00	4,641.11	13,792.93	29,058.24	3,473.56	364,976.21	506,680.74
Floating vs. Fixed	216,458.80	44,859.21	8,870.55	14,743.47	18,813.92	159,187.26	460,814.48	923,747.70
Overnight Index Swap	4,784.24	0.00	5,470.71	0.00	454.34	0.00	198,957.95	209,667.25
Total	311,981.73	44,859.21	18,982.37	28,536.40	48,326.50	162,660.82	1,024,748.64	1,640,095.68

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	671	0	136	68	220	149	1,583	2,826
Floating vs. Fixed	3,070	1,096	145	103	221	2,753	4,166	11,552
Overnight Index Swap	14	0	12	0	1	0	395	422
Total	3,755	1,096	293	171	442	2,902	6,144	14,800

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	318,582.13	97,425.98	78,044.90	6,661.56	4,611.54	634.11	720.53	506,680.74
Floating vs. Fixed	402,289.62	162,792.94	213,216.01	93,953.17	35,122.58	5,086.38	11,286.99	923,747.70
Overnight Index Swap	189,817.61	7,947.14	9,732.80	2,151.04	17.46	1.19	0.00	209,667.25
Total	910,689.36	268,166.07	300,993.72	102,765.78	39,751.57	5,721.68	12,007.52	1,640,095.68

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	311	300	598	627	336	182	474	2,826
Floating vs. Fixed	2,326	1,462	2,721	3,265	955	239	585	11,552
Overnight Index Swap	139	83	95	102	2	2	0	422
Total	2,775	1,845	3,414	3,994	1,293	422	1,059	14,800