

## Foreign Exchange Position

Positions as at: 06 July 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	427,650.82	929,257.09	1,356,907.92
<b>Total</b>	<b>427,650.82</b>	<b>929,257.09</b>	<b>1,356,907.92</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,155	96,492	141,647
<b>Total</b>	<b>45,155</b>	<b>96,492</b>	<b>141,647</b>

### 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	259,915.26	62,629.69	212,231.40	386,923.98	15,664.79	35,861.53	324,798.42	58,882.84	1,356,907.92
<b>Total</b>	<b>259,915.26</b>	<b>62,629.69</b>	<b>212,231.40</b>	<b>386,923.98</b>	<b>15,664.79</b>	<b>35,861.53</b>	<b>324,798.42</b>	<b>58,882.84</b>	<b>1,356,907.92</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	14,631	11,316	28,881	39,965	3,416	7,012	30,953	5,474	141,647
<b>Total</b>	<b>14,631</b>	<b>11,316</b>	<b>28,881</b>	<b>39,965</b>	<b>3,416</b>	<b>7,012</b>	<b>30,953</b>	<b>5,474</b>	<b>141,647</b>

### 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	1,001,539.35	165,375.57	100,819.80	64,600.83	17,320.97	6,830.50	420.89	1,356,907.92
<b>Total</b>	<b>1,001,539.35</b>	<b>165,375.57</b>	<b>100,819.80</b>	<b>64,600.83</b>	<b>17,320.97</b>	<b>6,830.50</b>	<b>420.89</b>	<b>1,356,907.92</b>

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	120,857	9,274	5,142	3,735	1,693	916	31	141,647
<b>Total</b>	<b>120,857</b>	<b>9,274</b>	<b>5,142</b>	<b>3,735</b>	<b>1,693</b>	<b>916</b>	<b>31</b>	<b>141,647</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	73.25	Afghani
ALL	107.87	Lek
AMD	481.5	Armenian Dram
ANG	1.8325	Netherlands Antillean Guilder
AOA	248.694	Kwanza
ARS	28.04	Argentine Peso
AUD	1.3541	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6781	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.7	Taka
BGN	1.6774	Bulgarian Lev
BHD	0.3797	Bahraini Dinar
BIF	1760.59	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

06 July 2018

BND	1.3514	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.9135	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.7	Ngultrum
BWP	10.3734	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3139	Canadian Dollar
CDF	1602	Congolese Franc
CHF	0.9924	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	650.9	Chilean Peso
CNY	6.629	Yuan Renminbi
COP	2904.3	Colombian Peso
COU	0.0891	Unidad de Valor Real
CRC	565.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.61	Cape Verde Escudo
CZK	22.314	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3921	Danish Krone
DOP	49.65	Dominican Peso
DZD	117.3644	Algerian Dinar
EGP	17.84	Egyptian Pound
ERN	15	Nakfa
ETB	27.2768	Ethiopian Birr
EUR	0.8578	Euro
FJD	2.0695	Fiji Dollar
FKP	0.7605	Falkland Islands Pound
GBP	0.7556	Pound Sterling
GEL	2.435	Lari
GHS	4.78	Cedi
GIP	0.7604	Gibraltar Pound
GMD	47.75	Dalasi
GNF	9005	Guinea Franc
GTQ	7.485	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8427	Hong Kong Dollar
HNL	23.9472	Lempira
HRK	6.3409	Croatian Kuna
HTG	63.4985	Gourde
HUF	278.98	Forint
IDR	14347	Rupiah
ILS	3.6481	New Israeli Sheqel
INR	68.685	Indian Rupee

## Foreign Exchange Position

Positions as at:

06 July 2018

IQD	1186.43	Iraqi Dinar
IRR	42770	Iranian Rial
ISK	106.92	Iceland Krona
JMD	128.88	Jamaican Dollar
JOD	0.7096	Jordanian Dinar
JPY	110.45	Yen
KES	100.65	Kenyan Shilling
KGS	68.02	Som
KHR	4009.28	Riel
KMF	421.25	Comoro Franc
KPW	130	North Korean Won
KRW	1115.25	Won
KWD	0.3022	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	343.16	Tenge
LAK	8398	Kip
LBP	1505	Lebanese Pound
LKR	158.6	Sri Lanka Rupee
LRD	151.28	Liberian Dollar
LSL	13.6768	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3719	Libyan Dinar
MAD	9.481	Moroccan Dirham
MDL	16.8345	Moldovan Leu
MGA	3310	Malagasy Ariary
MKD	52.56	Denar
MMK	1410	Kyat
MNT	2460	Tugrik
MOP	8.065	Pataca
MRO	356	Ouguiya
MUR	34.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.44	Kwacha
MXN	19.445	Mexican Peso
MXV	3.231	Mexican Unidad de Inversion (UDI)
MYR	4.044	Malaysian Ringgit
MZN	58.73	Metical
NAD	13.678	Namibia Dollar
NGN	305.2	Naira
NIO	31.69	Cordoba Oro
NOK	8.1078	Norwegian Krone
NPR	109.98	Nepalese Rupee
NZD	1.4784	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.29	Nuevo Sol

## Foreign Exchange Position

Positions as at:

06 July 2018

PGK	3.2103	Kina
PHP	53.37	Philippine Peso
PKR	121.45	Pakistan Rupee
PLN	3.7596	Zloty
PYG	5696.7	Guarani
QAR	3.6415	Qatari Rial
RON	3.997	Leu
RSD	101.02	Serbian Dinar
RUB	63.273	Russian Ruble
RWF	872.7298	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.43	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.7876	Swedish Krona
SGD	1.3647	Singapore Dollar
SHP	0.7571	Saint Helena Pound
SLL	8100	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	138.9406	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.6768	Lilangeni
THB	33.15	Baht
TJS	9.1714	Somoni
TMT	3.49	New Manat
TND	2.62	Tunisian Dinar
TOP	2.1608	Pa'anga
TRY	4.6657	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.496	New Taiwan Dollar
TZS	2269	Tanzanian Shilling
UAH	26.43	Hryvnia
UGX	3842	Uganda Shilling
USD	1	US Dollar
UYU	31.59	Peso Uruguayo
UZS	7841.27	Uzbekistan Sum
VEF	114712.5	Bolivar Fuerte
VND	23038	Dong
VUV	108.64	Vatu
WST	2.5063	Tala
XAF	573.28	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	566.86	CFA Franc BCEAO
XPF	101.83	CFP Franc

## Foreign Exchange Position

Positions as at:

06 July 2018

YER	249.95	Yemeni Rial
ZAR	13.6741	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

06 July 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	627,425.80	421,566.33	1,048,992.12
Floating vs. Fixed	5,420,879.13	4,364,814.76	9,785,693.89
Overnight Index Swap	971,003.29	579,975.20	1,550,978.49
<b>Total</b>	<b>7,019,308.21</b>	<b>5,366,356.29</b>	<b>12,385,664.50</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,220	3,431	11,651
Floating vs. Fixed	108,495	122,355	230,849
Overnight Index Swap	6,781	9,149	15,930
<b>Total</b>	<b>123,496</b>	<b>134,935</b>	<b>258,430</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	314,459.16	0.00	6,017.92	12,677.25	171,156.85	96,925.38	447,755.57	1,048,992.12
Floating vs. Fixed	1,856,977.12	759,813.10	225,301.36	48,185.45	941,960.15	1,933,051.06	4,020,405.66	9,785,693.89
Overnight Index Swap	280,021.89	0.00	201,655.11	1,610.64	76,040.00	0.00	991,650.86	1,550,978.49
<b>Total</b>	<b>2,451,458.18</b>	<b>759,813.10</b>	<b>432,974.39</b>	<b>62,473.33</b>	<b>1,189,156.99</b>	<b>2,029,976.44</b>	<b>5,459,812.08</b>	<b>12,385,664.50</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,084	0	125	81	1,724	2,535	4,102	11,651
Floating vs. Fixed	46,313	27,490	3,605	973	14,649	50,301	87,519	230,849
Overnight Index Swap	601	0	367	7	208	0	14,747	15,930
<b>Total</b>	<b>49,998</b>	<b>27,490</b>	<b>4,097</b>	<b>1,061</b>	<b>16,581</b>	<b>52,836</b>	<b>106,368</b>	<b>258,430</b>

### 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	376,610.85	203,052.57	305,969.51	132,934.80	16,059.33	9,529.20	4,835.88	1,048,992.12
Floating vs. Fixed	3,841,908.39	1,731,441.68	2,547,912.43	1,277,128.68	171,023.34	83,912.64	132,366.73	9,785,693.89
Overnight Index Swap	1,243,019.14	160,995.39	126,271.05	18,999.47	571.16	896.11	226.16	1,550,978.49
<b>Total</b>	<b>5,461,538.38</b>	<b>2,095,489.63</b>	<b>2,980,152.99</b>	<b>1,429,062.96</b>	<b>187,653.84</b>	<b>94,337.95</b>	<b>137,428.77</b>	<b>12,385,664.50</b>

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	2,055	1,761	3,875	2,624	537	425	374	11,651
Floating vs. Fixed	49,967	33,971	82,188	48,445	6,691	4,260	5,328	230,849
Overnight Index Swap	4,673	3,016	7,859	311	27	33	11	15,930
<b>Total</b>	<b>56,695</b>	<b>38,748</b>	<b>93,922</b>	<b>51,380</b>	<b>7,255</b>	<b>4,718</b>	<b>5,713</b>	<b>258,430</b>

### Foreign Exchange Rate

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## Interest Rate Position

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DZD	117.3644	Algerian Dinar
EGP	17.84	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

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ETB	27.2768	Ethiopian Birr
EUR	0.8578	Euro
FJD	2.0695	Fiji Dollar
FKP	0.7605	Falkland Islands Pound
GBP	0.7556	Pound Sterling
GEL	2.435	Lari
GHS	4.78	Cedi
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GMD	47.75	Dalasi
GNF	9005	Guinea Franc
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HRK	6.3409	Croatian Kuna
HTG	63.4985	Gourde
HUF	278.98	Forint
IDR	14347	Rupiah
ILS	3.6481	New Israeli Sheqel
INR	68.685	Indian Rupee
IQD	1186.43	Iraqi Dinar
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LKR	158.6	Sri Lanka Rupee
LRD	151.28	Liberian Dollar
LSL	13.6768	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3719	Libyan Dinar

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Positions as at:

06 July 2018

MAD	9.481 Moroccan Dirham
MDL	16.8345 Moldovan Leu
MGA	3310 Malagasy Ariary
MKD	52.56 Denar
MMK	1410 Kyat
MNT	2460 Tugrik
MOP	8.065 Pataca
MRO	356 Ouguiya
MUR	34.55 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.44 Kwacha
MXN	19.445 Mexican Peso
MXV	3.231 Mexican Unidad de Inversion (UDI)
MYR	4.044 Malaysian Ringgit
MZN	58.73 Metical
NAD	13.678 Namibia Dollar
NGN	305.2 Naira
NIO	31.69 Cordoba Oro
NOK	8.1078 Norwegian Krone
NPR	109.98 Nepalese Rupee
NZD	1.4784 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.29 Nuevo Sol
PGK	3.2103 Kina
PHP	53.37 Philippine Peso
PKR	121.45 Pakistan Rupee
PLN	3.7596 Zloty
PYG	5696.7 Guarani
QAR	3.6415 Qatari Rial
RON	3.997 Leu
RSD	101.02 Serbian Dinar
RUB	63.273 Russian Ruble
RWF	872.7298 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.43 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.7876 Swedish Krona
SGD	1.3647 Singapore Dollar
SHP	0.7571 Saint Helena Pound
SLL	8100 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

06 July 2018

SRD	7.43 Surinam Dollar
SSP	138.9406 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.6768 Lilangeni
THB	33.15 Baht
TJS	9.1714 Somoni
TMT	3.49 New Manat
TND	2.62 Tunisian Dinar
TOP	2.1608 Pa'anga
TRY	4.6657 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.496 New Taiwan Dollar
TZS	2269 Tanzanian Shilling
UAH	26.43 Hryvnia
UGX	3842 Uganda Shilling
USD	1 US Dollar
UYU	31.59 Peso Uruguayo
UZS	7841.27 Uzbekistan Sum
VEF	114712.5 Bolivar Fuerte
VND	23038 Dong
VUV	108.64 Vatu
WST	2.5063 Tala
XAF	573.28 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	566.86 CFA Franc BCEAO
XPF	101.83 CFP Franc
YER	249.95 Yemeni Rial
ZAR	13.6741 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

03 July 2018 to

06 July 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	90,220.85	180,983.03	271,203.88
Total	90,220.85	180,983.03	271,203.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,467	22,661	35,128
Total	12,467	22,661	35,128

### 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	42,028.38	11,447.40	38,116.70	73,652.73	2,530.55	10,504.38	84,764.83	8,158.91	271,203.88
Total	42,028.38	11,447.40	38,116.70	73,652.73	2,530.55	10,504.38	84,764.83	8,158.91	271,203.88

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,561	2,748	6,450	10,489	510	2,039	9,779	554	35,128
Total	2,561	2,748	6,450	10,489	510	2,039	9,779	554	35,128

### 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	225,538.16	18,713.94	12,629.06	6,557.92	7,487.85	276.93	0.00	271,203.88
Total	225,538.16	18,713.94	12,629.06	6,557.92	7,487.85	276.93	0.00	271,203.88

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	33,372	753	367	232	371	35	0	35,128
Total	33,372	753	367	232	371	35	0	35,128

## Interest Rate Turnover

Turnover for the period:

03 July 2018 to

06 July 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,375.85	297,809.66	311,185.51
Floating vs. Fixed	262,638.34	321,074.94	583,713.29
Overnight Index Swap	322,401.28	56,073.15	378,474.42
<b>Total</b>	<b>598,415.48</b>	<b>674,957.75</b>	<b>1,273,373.22</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	150	2,062	2,212
Floating vs. Fixed	4,963	3,716	8,678
Overnight Index Swap	426	193	619
<b>Total</b>	<b>5,538</b>	<b>5,971</b>	<b>11,508</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	63,835.90	0.00	4,065.29	6,881.12	9,782.68	1,570.24	225,050.27	311,185.51
Floating vs. Fixed	99,959.71	43,444.41	10,081.92	7,645.41	16,885.32	93,517.92	312,178.61	583,713.29
Overnight Index Swap	6,607.50	0.00	8,869.36	0.00	1,448.23	0.00	361,549.34	378,474.42
<b>Total</b>	<b>170,403.10</b>	<b>43,444.41</b>	<b>23,016.57</b>	<b>14,526.53</b>	<b>28,116.23</b>	<b>95,088.16</b>	<b>898,778.22</b>	<b>1,273,373.22</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	605	0	179	34	159	50	1,186	2,212
Floating vs. Fixed	992	966	147	52	413	1,690	4,421	8,678
Overnight Index Swap	14	0	9	0	2	0	594	619
<b>Total</b>	<b>1,610</b>	<b>966</b>	<b>335</b>	<b>86</b>	<b>574</b>	<b>1,739</b>	<b>6,200</b>	<b>11,508</b>

### 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	193,072.82	61,198.43	49,259.72	3,093.17	3,116.15	912.49	532.72	311,185.51
Floating vs. Fixed	244,589.52	104,191.40	140,442.39	64,734.65	19,011.89	2,587.92	8,155.52	583,713.29
Overnight Index Swap	357,909.00	12,220.25	6,951.34	1,375.25	17.39	1.19	0.00	378,474.42
<b>Total</b>	<b>795,571.34</b>	<b>177,610.07</b>	<b>196,653.45</b>	<b>69,203.07</b>	<b>22,145.43</b>	<b>3,501.60</b>	<b>8,688.25</b>	<b>1,273,373.22</b>

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	307	229	474	432	235	160	376	2,212
Floating vs. Fixed	2,129	985	1,782	2,332	735	163	554	8,678
Overnight Index Swap	315	92	127	77	4	4	0	619
<b>Total</b>	<b>2,750</b>	<b>1,306</b>	<b>2,382</b>	<b>2,841</b>	<b>974</b>	<b>327</b>	<b>930</b>	<b>11,508</b>