

## Foreign Exchange Position

Positions as at: 13 July 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	429,690.88	956,417.62	1,386,108.50
<b>Total</b>	<b>429,690.88</b>	<b>956,417.62</b>	<b>1,386,108.50</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,462	103,053	150,515
<b>Total</b>	<b>47,462</b>	<b>103,053</b>	<b>150,515</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	259,750.59	68,968.41	208,111.22	405,590.81	14,965.35	34,539.00	341,312.54	52,870.57	1,386,108.50
<b>Total</b>	<b>259,750.59</b>	<b>68,968.41</b>	<b>208,111.22</b>	<b>405,590.81</b>	<b>14,965.35</b>	<b>34,539.00</b>	<b>341,312.54</b>	<b>52,870.57</b>	<b>1,386,108.50</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,072	12,603	29,301	43,579	3,173	7,150	34,057	5,580	150,515
<b>Total</b>	<b>15,072</b>	<b>12,603</b>	<b>29,301</b>	<b>43,579</b>	<b>3,173</b>	<b>7,150</b>	<b>34,057</b>	<b>5,580</b>	<b>150,515</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	1,022,251.08	174,985.62	100,342.22	65,722.71	15,474.44	6,911.53	420.89	1,386,108.50
<b>Total</b>	<b>1,022,251.08</b>	<b>174,985.62</b>	<b>100,342.22</b>	<b>65,722.71</b>	<b>15,474.44</b>	<b>6,911.53</b>	<b>420.89</b>	<b>1,386,108.50</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	129,434	9,491	5,079	3,905	1,653	922	31	150,515
<b>Total</b>	<b>129,434</b>	<b>9,491</b>	<b>5,079</b>	<b>3,905</b>	<b>1,653</b>	<b>922</b>	<b>31</b>	<b>150,515</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	72.4	Afghani
ALL	107.68	Lek
AMD	481.22	Armenian Dram
ANG	1.83	Netherlands Antillean Guilder
AOA	253.46	Kwanza
ARS	27.348	Argentine Peso
AUD	1.3572	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6724	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.67	Taka
BGN	1.6751	Bulgarian Lev
BHD	0.379	Bahraini Dinar
BIF	1761.03	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

13 July 2018

BND	1.3504	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.8764	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.76	Ngultrum
BWP	10.2775	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3204	Canadian Dollar
CDF	1603	Congolese Franc
CHF	0.9958	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	652.65	Chilean Peso
CNY	6.6764	Yuan Renminbi
COP	2895	Colombian Peso
COU	0.0903	Unidad de Valor Real
CRC	565.45	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.29	Cape Verde Escudo
CZK	22.203	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3844	Danish Krone
DOP	49.66	Dominican Peso
DZD	117.4238	Algerian Dinar
EGP	17.85	Egyptian Pound
ERN	15	Nakfa
ETB	27.2965	Ethiopian Birr
EUR	0.8565	Euro
FJD	2.0576	Fiji Dollar
FKP	0.7536	Falkland Islands Pound
GBP	0.7571	Pound Sterling
GEL	2.433	Lari
GHS	4.7387	Cedi
GIP	0.7535	Gibraltar Pound
GMD	47.85	Dalasi
GNF	9010	Guinea Franc
GTQ	7.478	Quetzal
GYD	207.18	Guyana Dollar
HKD	7.8487	Hong Kong Dollar
HNL	23.9447	Lempira
HRK	6.3329	Croatian Kuna
HTG	64.6618	Gourde
HUF	278.57	Forint
IDR	14380	Rupiah
ILS	3.6472	New Israeli Sheqel
INR	68.725	Indian Rupee

## Foreign Exchange Position

Positions as at:

13 July 2018

IQD	1186.43	Iraqi Dinar
IRR	43100	Iranian Rial
ISK	107.27	Iceland Krona
JMD	128.98	Jamaican Dollar
JOD	0.7096	Jordanian Dinar
JPY	112	Yen
KES	100.6	Kenyan Shilling
KGS	68.15	Som
KHR	4025.8562	Riel
KMF	418.94	Comoro Franc
KPW	130	North Korean Won
KRW	1127.23	Won
KWD	0.3023	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	343.86	Tenge
LAK	8397	Kip
LBP	1505	Lebanese Pound
LKR	159.3	Sri Lanka Rupee
LRD	157.15	Liberian Dollar
LSL	13.5375	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3667	Libyan Dinar
MAD	9.4703	Moroccan Dirham
MDL	16.583	Moldovan Leu
MGA	3325	Malagasy Ariary
MKD	52.48	Denar
MMK	1416	Kyat
MNT	2451	Tugrik
MOP	8.056	Pataca
MRO	356	Ouguiya
MUR	34.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.45	Kwacha
MXN	19.081	Mexican Peso
MXV	3.1711	Mexican Unidad de Inversion (UDI)
MYR	4.037	Malaysian Ringgit
MZN	58.5	Metical
NAD	13.555	Namibia Dollar
NGN	305.75	Naira
NIO	31.71	Cordoba Oro
NOK	8.1064	Norwegian Krone
NPR	110.03	Nepalese Rupee
NZD	1.4789	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.278	Nuevo Sol

## Foreign Exchange Position

Positions as at:

13 July 2018

PGK	3.2	Kina
PHP	53.611	Philippine Peso
PKR	121.48	Pakistan Rupee
PLN	3.7188	Zloty
PYG	5682	Guarani
QAR	3.64	Qatari Rial
RON	3.9884	Leu
RSD	101.04	Serbian Dinar
RUB	62.3925	Russian Ruble
RWF	873.4715	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.6453	Solomon Islands Dollar
SCR	13.43	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.8213	Swedish Krona
SGD	1.3639	Singapore Dollar
SHP	0.7551	Saint Helena Pound
SLL	8200	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	139.3295	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.5435	Lilangeni
THB	33.32	Baht
TJS	9.1712	Somoni
TMT	3.49	New Manat
TND	2.6307	Tunisian Dinar
TOP	2.1617	Pa'anga
TRY	4.8752	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.648	New Taiwan Dollar
TZS	2270	Tanzanian Shilling
UAH	26.215	Hryvnia
UGX	3755.96	Uganda Shilling
USD	1	US Dollar
UYU	31.28	Peso Uruguayo
UZS	7800.59	Uzbekistan Sum
VEF	119700	Bolivar Fuerte
VND	23043	Dong
VUV	109.4	Vatu
WST	2.4876	Tala
XAF	572	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	554.89	CFA Franc BCEAO
XPF	101.59	CFP Franc

## Foreign Exchange Position

Positions as at:

13 July 2018

YER	249.95	Yemeni Rial
ZAR	13.5541	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

13 July 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	630,938.85	538,484.41	1,169,423.25
Floating vs. Fixed	5,482,317.06	4,392,177.98	9,874,495.04
Overnight Index Swap	964,531.78	592,313.65	1,556,845.43
<b>Total</b>	<b>7,077,787.69</b>	<b>5,522,976.04</b>	<b>12,600,763.73</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,252	3,535	11,787
Floating vs. Fixed	110,405	122,923	233,327
Overnight Index Swap	6,846	9,240	16,086
<b>Total</b>	<b>125,503</b>	<b>135,698</b>	<b>261,200</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	321,029.02	0.00	7,357.76	12,550.12	173,186.66	95,034.58	560,265.12	1,169,423.25
Floating vs. Fixed	1,864,319.40	764,007.39	225,643.58	47,116.36	935,348.04	1,962,175.95	4,075,884.32	9,874,495.04
Overnight Index Swap	279,849.04	0.00	190,231.99	1,607.45	74,995.16	0.00	1,010,161.79	1,556,845.43
<b>Total</b>	<b>2,465,197.46</b>	<b>764,007.39</b>	<b>423,233.33</b>	<b>61,273.93</b>	<b>1,183,529.86</b>	<b>2,057,210.53</b>	<b>5,646,311.23</b>	<b>12,600,763.73</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,139	0	155	81	1,774	2,511	4,127	11,787
Floating vs. Fixed	47,101	27,798	3,603	936	14,667	50,939	88,284	233,327
Overnight Index Swap	731	0	353	7	209	0	14,786	16,086
<b>Total</b>	<b>50,971</b>	<b>27,798</b>	<b>4,111</b>	<b>1,024</b>	<b>16,650</b>	<b>53,450</b>	<b>107,197</b>	<b>261,200</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	487,392.59	214,434.08	302,661.04	134,490.90	16,365.91	9,270.89	4,807.86	1,169,423.25
Floating vs. Fixed	3,922,865.31	1,734,628.35	2,555,637.00	1,275,369.84	168,477.68	82,926.81	134,590.06	9,874,495.04
Overnight Index Swap	1,254,566.15	155,958.21	125,530.15	19,163.50	567.58	887.70	172.14	1,556,845.43
<b>Total</b>	<b>5,664,824.05</b>	<b>2,105,020.63</b>	<b>2,983,828.19</b>	<b>1,429,024.24</b>	<b>185,411.16</b>	<b>93,085.39</b>	<b>139,570.06</b>	<b>12,600,763.73</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	2,063	1,787	3,920	2,646	543	432	396	11,787
Floating vs. Fixed	50,722	34,141	83,056	48,985	6,750	4,239	5,435	233,327
Overnight Index Swap	4,760	3,068	7,872	317	27	33	9	16,086
<b>Total</b>	<b>57,545</b>	<b>38,996</b>	<b>94,848</b>	<b>51,948</b>	<b>7,320</b>	<b>4,704</b>	<b>5,840</b>	<b>261,200</b>

### Foreign Exchange Rate

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AED	3.6728	UAE Dirham

## Interest Rate Position

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ALL	107.68	Lek
AMD	481.22	Armenian Dram
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CZK	22.203	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3844	Danish Krone
DOP	49.66	Dominican Peso
DZD	117.4238	Algerian Dinar
EGP	17.85	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

13 July 2018

ETB	27.2965	Ethiopian Birr
EUR	0.8565	Euro
FJD	2.0576	Fiji Dollar
FKP	0.7536	Falkland Islands Pound
GBP	0.7571	Pound Sterling
GEL	2.433	Lari
GHS	4.7387	Cedi
GIP	0.7535	Gibraltar Pound
GMD	47.85	Dalasi
GNF	9010	Guinea Franc
GTQ	7.478	Quetzal
GYD	207.18	Guyana Dollar
HKD	7.8487	Hong Kong Dollar
HNL	23.9447	Lempira
HRK	6.3329	Croatian Kuna
HTG	64.6618	Gourde
HUF	278.57	Forint
IDR	14380	Rupiah
ILS	3.6472	New Israeli Sheqel
INR	68.725	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	43100	Iranian Rial
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KRW	1127.23	Won
KWD	0.3023	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	343.86	Tenge
LAK	8397	Kip
LBP	1505	Lebanese Pound
LKR	159.3	Sri Lanka Rupee
LRD	157.15	Liberian Dollar
LSL	13.5375	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3667	Libyan Dinar

## Interest Rate Position

Positions as at:

13 July 2018

MAD	9.4703 Moroccan Dirham
MDL	16.583 Moldovan Leu
MGA	3325 Malagasy Ariary
MKD	52.48 Denar
MMK	1416 Kyat
MNT	2451 Tugrik
MOP	8.056 Pataca
MRO	356 Ouguiya
MUR	34.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.45 Kwacha
MXN	19.081 Mexican Peso
MXV	3.1711 Mexican Unidad de Inversion (UDI)
MYR	4.037 Malaysian Ringgit
MZN	58.5 Metical
NAD	13.555 Namibia Dollar
NGN	305.75 Naira
NIO	31.71 Cordoba Oro
NOK	8.1064 Norwegian Krone
NPR	110.03 Nepalese Rupee
NZD	1.4789 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.278 Nuevo Sol
PGK	3.2 Kina
PHP	53.611 Philippine Peso
PKR	121.48 Pakistan Rupee
PLN	3.7188 Zloty
PYG	5682 Guarani
QAR	3.64 Qatari Rial
RON	3.9884 Leu
RSD	101.04 Serbian Dinar
RUB	62.3925 Russian Ruble
RWF	873.4715 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.6453 Solomon Islands Dollar
SCR	13.43 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.8213 Swedish Krona
SGD	1.3639 Singapore Dollar
SHP	0.7551 Saint Helena Pound
SLL	8200 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

13 July 2018

SRD	7.43 Surinam Dollar
SSP	139.3295 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.5435 Lilangeni
THB	33.32 Baht
TJS	9.1712 Somoni
TMT	3.49 New Manat
TND	2.6307 Tunisian Dinar
TOP	2.1617 Pa'anga
TRY	4.8752 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.648 New Taiwan Dollar
TZS	2270 Tanzanian Shilling
UAH	26.215 Hryvnia
UGX	3755.96 Uganda Shilling
USD	1 US Dollar
UYU	31.28 Peso Uruguayo
UZS	7800.59 Uzbekistan Sum
VEF	119700 Bolivar Fuerte
VND	23043 Dong
VUV	109.4 Vatu
WST	2.4876 Tala
XAF	572 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	554.89 CFA Franc BCEAO
XPF	101.59 CFP Franc
YER	249.95 Yemeni Rial
ZAR	13.5541 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

09 July 2018 to

13 July 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	108,269.90	191,877.33	300,147.23
Total	108,269.90	191,877.33	300,147.23

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,723	25,489	40,212
Total	14,723	25,489	40,212

### 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	44,859.21	14,970.07	45,482.52	78,489.06	4,297.89	7,908.64	97,234.97	6,904.87	300,147.23
Total	44,859.21	14,970.07	45,482.52	78,489.06	4,297.89	7,908.64	97,234.97	6,904.87	300,147.23

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,724	3,129	7,615	12,244	590	2,074	11,189	648	40,212
Total	2,724	3,129	7,615	12,244	590	2,074	11,189	648	40,212

### 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	258,406.39	21,405.80	12,879.94	2,425.09	4,862.81	167.16	0.03	300,147.23
Total	258,406.39	21,405.80	12,879.94	2,425.09	4,862.81	167.16	0.03	300,147.23

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	38,471	833	430	178	277	22	1	40,212
Total	38,471	833	430	178	277	22	1	40,212

## Interest Rate Turnover

Turnover for the period:

09 July 2018 to

13 July 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	22,175.04	401,633.96	423,809.00
Floating vs. Fixed	286,461.57	479,277.01	765,738.59
Overnight Index Swap	55,025.50	45,728.13	100,753.62
<b>Total</b>	<b>363,662.11</b>	<b>926,639.10</b>	<b>1,290,301.21</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	123	1,959	2,082
Floating vs. Fixed	5,260	5,758	11,018
Overnight Index Swap	467	258	725
<b>Total</b>	<b>5,849</b>	<b>7,975</b>	<b>13,824</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	71,465.45	0.00	4,415.33	6,765.48	14,573.51	557.14	326,032.11	423,809.00
Floating vs. Fixed	167,472.35	39,208.60	7,273.05	7,877.26	40,387.21	115,507.32	388,012.79	765,738.59
Overnight Index Swap	11,771.78	0.00	3,270.26	0.00	15.00	0.00	85,696.58	100,753.62
<b>Total</b>	<b>250,709.58</b>	<b>39,208.60</b>	<b>14,958.63</b>	<b>14,642.74</b>	<b>54,975.72</b>	<b>116,064.46</b>	<b>799,741.48</b>	<b>1,290,301.21</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	624	0	116	34	170	48	1,091	2,082
Floating vs. Fixed	3,516	952	108	57	383	2,133	3,870	11,018
Overnight Index Swap	221	0	5	0	2	0	497	725
<b>Total</b>	<b>4,361</b>	<b>952</b>	<b>229</b>	<b>91</b>	<b>555</b>	<b>2,181</b>	<b>5,457</b>	<b>13,824</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	302,197.88	65,579.12	45,465.73	4,695.01	5,274.34	496.62	100.30	423,809.00
Floating vs. Fixed	356,400.25	161,984.08	152,023.69	70,272.26	15,622.47	1,819.51	7,616.33	765,738.59
Overnight Index Swap	83,612.63	10,064.07	4,954.13	2,104.06	17.56	1.17	0.00	100,753.62
<b>Total</b>	<b>742,210.76</b>	<b>237,627.27</b>	<b>202,443.56</b>	<b>77,071.33</b>	<b>20,914.37</b>	<b>2,317.31</b>	<b>7,716.63</b>	<b>1,290,301.21</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	241	241	467	435	225	138	336	2,082
Floating vs. Fixed	2,157	1,586	2,793	3,161	688	125	510	11,018
Overnight Index Swap	323	145	155	94	4	4	0	725
<b>Total</b>	<b>2,721</b>	<b>1,971</b>	<b>3,415</b>	<b>3,689</b>	<b>917</b>	<b>267</b>	<b>846</b>	<b>13,824</b>