

Foreign Exchange Position

Positions as at: 20 July 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	424,487.84	959,713.12	1,384,200.96
Total	424,487.84	959,713.12	1,384,200.96

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,889	106,742	154,631
Total	47,889	106,742	154,631

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	262,866.03	72,311.80	214,293.12	385,919.14	16,100.22	32,842.94	346,544.98	53,322.73	1,384,200.96
Total	262,866.03	72,311.80	214,293.12	385,919.14	16,100.22	32,842.94	346,544.98	53,322.73	1,384,200.96

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,950	13,985	30,500	41,182	3,353	7,185	36,827	5,649	154,631
Total	15,950	13,985	30,500	41,182	3,353	7,185	36,827	5,649	154,631

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	1,008,616.95	192,664.71	91,343.73	66,501.34	17,756.34	6,894.17	423.72	1,384,200.96
Total	1,008,616.95	192,664.71	91,343.73	66,501.34	17,756.34	6,894.17	423.72	1,384,200.96

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	132,928	10,350	4,660	3,985	1,757	919	32	154,631
Total	132,928	10,350	4,660	3,985	1,757	919	32	154,631

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	72.6	Afghani
ALL	107.96	Lek
AMD	479.25	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	253.11	Kwanza
ARS	27.61	Argentine Peso
AUD	1.3515	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6776	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84	Taka
BGN	1.68	Bulgarian Lev
BHD	0.378	Bahraini Dinar
BIF	1761.51	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

20 July 2018

BND	1.3509	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.8509	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.6	Ngultrum
BWP	10.2249	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3169	Canadian Dollar
CDF	1602	Congolese Franc
CHF	0.9987	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	652.3	Chilean Peso
CNY	6.7161	Yuan Renminbi
COP	2863.17	Colombian Peso
COU	0.0901	Unidad de Valor Real
CRC	565.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.58	Cape Verde Escudo
CZK	22.198	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4033	Danish Krone
DOP	49.88	Dominican Peso
DZD	117.8086	Algerian Dinar
EGP	17.85	Egyptian Pound
ERN	15	Nakfa
ETB	27.3259	Ethiopian Birr
EUR	0.8591	Euro
FJD	2.1035	Fiji Dollar
FKP	0.7656	Falkland Islands Pound
GBP	0.7649	Pound Sterling
GEL	2.443	Lari
GHS	4.79	Cedi
GIP	0.7634	Gibraltar Pound
GMD	47.9	Dalasi
GNF	9017	Guinea Franc
GTQ	7.475	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8496	Hong Kong Dollar
HNL	23.9415	Lempira
HRK	6.35	Croatian Kuna
HTG	67.3939	Gourde
HUF	278.2	Forint
IDR	14400	Rupiah
ILS	3.6363	New Israeli Sheqel
INR	68.62	Indian Rupee

Foreign Exchange Position

Positions as at:

20 July 2018

IQD	1186.43	Iraqi Dinar
IRR	43500	Iranian Rial
ISK	106.73	Iceland Krona
JMD	130.2	Jamaican Dollar
JOD	0.7098	Jordanian Dinar
JPY	112.83	Yen
KES	100.55	Kenyan Shilling
KGS	68.05	Som
KHR	4047	Riel
KMF	422.5	Comoro Franc
KPW	130	North Korean Won
KRW	1130.16	Won
KWD	0.3028	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	344.96	Tenge
LAK	8405	Kip
LBP	1505	Lebanese Pound
LKR	159.8	Sri Lanka Rupee
LRD	160.6	Liberian Dollar
LSL	13.2553	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3753	Libyan Dinar
MAD	9.4793	Moroccan Dirham
MDL	16.628	Moldovan Leu
MGA	3330	Malagasy Ariary
MKD	52.64	Denar
MMK	1433	Kyat
MNT	2451	Tugrik
MOP	8.082	Pataca
MRO	356	Ouguiya
MUR	34.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	710	Kwacha
MXN	18.8915	Mexican Peso
MXV	3.1298	Mexican Unidad de Inversion (UDI)
MYR	4.057	Malaysian Ringgit
MZN	57.9	Metical
NAD	13.258	Namibia Dollar
NGN	304.78	Naira
NIO	31.77	Cordoba Oro
NOK	8.1688	Norwegian Krone
NPR	109.79	Nepalese Rupee
NZD	1.4715	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.269	Nuevo Sol

Foreign Exchange Position

Positions as at:

20 July 2018

PGK	3.2103	Kina
PHP	53.451	Philippine Peso
PKR	128.1	Pakistan Rupee
PLN	3.7011	Zloty
PYG	5722.12	Guarani
QAR	3.64	Qatari Rial
RON	3.996	Leu
RSD	101.14	Serbian Dinar
RUB	62.9918	Russian Ruble
RWF	874.243	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.43	Seychelles Rupee
SDG	17.9	Sudanese Pound
SEK	8.8648	Swedish Krona
SGD	1.3646	Singapore Dollar
SHP	0.7644	Saint Helena Pound
SLL	8300	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	141.1742	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.242	Lilangeni
THB	33.29	Baht
TJS	9.409	Somoni
TMT	3.49	New Manat
TND	2.6481	Tunisian Dinar
TOP	2.1711	Pa'anga
TRY	4.7928	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.588	New Taiwan Dollar
TZS	2275	Tanzanian Shilling
UAH	26.29	Hryvnia
UGX	3740	Uganda Shilling
USD	1	US Dollar
UYU	31.16	Peso Uruguayo
UZS	7757	Uzbekistan Sum
VEF	119700	Bolivar Fuerte
VND	23049	Dong
VUV	110	Vatu
WST	2.5025	Tala
XAF	571.95	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	582.36	CFA Franc BCEAO
XPF	101.98	CFP Franc

Foreign Exchange Position

Positions as at:

20 July 2018

YER	249.85	Yemeni Rial
ZAR	13.2604	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

20 July 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	631,752.03	717,812.10	1,349,564.13
Floating vs. Fixed	5,589,864.22	4,584,073.32	10,173,937.54
Overnight Index Swap	996,535.04	593,808.95	1,590,343.99
Total	7,218,151.29	5,895,694.37	13,113,845.66

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,258	4,427	12,685
Floating vs. Fixed	112,423	123,880	236,302
Overnight Index Swap	7,111	9,274	16,385
Total	127,792	137,581	265,372

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	345,307.02	0.00	9,472.19	19,010.22	170,076.64	94,513.65	711,184.42	1,349,564.13
Floating vs. Fixed	1,880,597.12	804,262.29	228,917.35	53,435.33	941,786.14	2,006,973.25	4,257,966.05	10,173,937.54
Overnight Index Swap	278,557.06	0.00	190,156.79	1,591.06	74,532.11	0.00	1,045,506.97	1,590,343.99
Total	2,504,461.20	804,262.29	428,546.34	74,036.61	1,186,394.89	2,101,486.90	6,014,657.44	13,113,845.66

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,335	0	175	115	1,790	2,539	4,731	12,685
Floating vs. Fixed	47,211	28,510	3,627	958	14,734	51,816	89,446	236,302
Overnight Index Swap	735	0	353	7	210	0	15,080	16,385
Total	51,281	28,510	4,155	1,080	16,734	54,355	109,257	265,372

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	617,034.81	238,908.03	323,842.99	136,596.32	18,112.98	10,161.39	4,907.61	1,349,564.13
Floating vs. Fixed	4,106,346.37	1,787,115.39	2,601,166.48	1,288,739.33	173,106.69	83,478.23	133,985.05	10,173,937.54
Overnight Index Swap	1,283,983.91	157,575.91	127,813.39	19,264.24	653.27	881.76	171.51	1,590,343.99
Total	6,007,365.09	2,183,599.33	3,052,822.86	1,444,599.88	191,872.94	94,521.38	139,064.17	13,113,845.66

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	2,127	1,881	4,098	2,883	652	501	543	12,685
Floating vs. Fixed	51,363	34,584	83,987	49,683	6,893	4,296	5,497	236,302
Overnight Index Swap	4,899	3,117	7,963	336	28	33	9	16,385
Total	58,389	39,582	96,048	52,902	7,573	4,830	6,049	265,372

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	72.6	Afghani
ALL	107.96	Lek
AMD	479.25	Armenian Dram
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EGP	17.85	Egyptian Pound
ERN	15	Nakfa

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ETB	27.3259	Ethiopian Birr
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FJD	2.1035	Fiji Dollar
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GHS	4.79	Cedi
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GMD	47.9	Dalasi
GNF	9017	Guinea Franc
GTQ	7.475	Quetzal
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KMF	422.5	Comoro Franc
KPW	130	North Korean Won
KRW	1130.16	Won
KWD	0.3028	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	344.96	Tenge
LAK	8405	Kip
LBP	1505	Lebanese Pound
LKR	159.8	Sri Lanka Rupee
LRD	160.6	Liberian Dollar
LSL	13.2553	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3753	Libyan Dinar

Interest Rate Position

Positions as at:

20 July 2018

MAD	9.4793 Moroccan Dirham
MDL	16.628 Moldovan Leu
MGA	3330 Malagasy Ariary
MKD	52.64 Denar
MMK	1433 Kyat
MNT	2451 Tugrik
MOP	8.082 Pataca
MRO	356 Ouguiya
MUR	34.4 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	710 Kwacha
MXN	18.8915 Mexican Peso
MXV	3.1298 Mexican Unidad de Inversion (UDI)
MYR	4.057 Malaysian Ringgit
MZN	57.9 Metical
NAD	13.258 Namibia Dollar
NGN	304.78 Naira
NIO	31.77 Cordoba Oro
NOK	8.1688 Norwegian Krone
NPR	109.79 Nepalese Rupee
NZD	1.4715 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.269 Nuevo Sol
PGK	3.2103 Kina
PHP	53.451 Philippine Peso
PKR	128.1 Pakistan Rupee
PLN	3.7011 Zloty
PYG	5722.12 Guarani
QAR	3.64 Qatari Rial
RON	3.996 Leu
RSD	101.14 Serbian Dinar
RUB	62.9918 Russian Ruble
RWF	874.243 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.43 Seychelles Rupee
SDG	17.9 Sudanese Pound
SEK	8.8648 Swedish Krona
SGD	1.3646 Singapore Dollar
SHP	0.7644 Saint Helena Pound
SLL	8300 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

20 July 2018

SRD	7.43 Surinam Dollar
SSP	141.1742 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.242 Lilangeni
THB	33.29 Baht
TJS	9.409 Somoni
TMT	3.49 New Manat
TND	2.6481 Tunisian Dinar
TOP	2.1711 Pa'anga
TRY	4.7928 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.588 New Taiwan Dollar
TZS	2275 Tanzanian Shilling
UAH	26.29 Hryvnia
UGX	3740 Uganda Shilling
USD	1 US Dollar
UYU	31.16 Peso Uruguayo
UZS	7757 Uzbekistan Sum
VEF	119700 Bolivar Fuerte
VND	23049 Dong
VUV	110 Vatu
WST	2.5025 Tala
XAF	571.95 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	582.36 CFA Franc BCEAO
XPF	101.98 CFP Franc
YER	249.85 Yemeni Rial
ZAR	13.2604 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

16 July 2018 to

20 July 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	99,831.69	187,202.81	287,034.50
Total	99,831.69	187,202.81	287,034.50

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,326	23,944	37,269
Total	13,326	23,944	37,269

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	59,337.37	13,983.55	51,044.12	64,189.86	5,773.60	5,918.33	80,204.92	6,582.74	287,034.50
Total	59,337.37	13,983.55	51,044.12	64,189.86	5,773.60	5,918.33	80,204.92	6,582.74	287,034.50

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	3,971	2,733	8,205	9,181	821	1,700	10,025	636	37,269
Total	3,971	2,733	8,205	9,181	821	1,700	10,025	636	37,269

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	244,025.88	23,941.29	8,044.09	2,450.17	8,444.10	106.15	22.82	287,034.50
Total	244,025.88	23,941.29	8,044.09	2,450.17	8,444.10	106.15	22.82	287,034.50

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	35,148	1,180	342	149	427	22	2	37,269
Total	35,148	1,180	342	149	427	22	2	37,269

Interest Rate Turnover

Turnover for the period:

16 July 2018 to

20 July 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,048.21	564,412.02	570,460.23
Floating vs. Fixed	331,170.94	680,236.43	1,011,407.36
Overnight Index Swap	70,422.02	52,472.02	122,894.03
Total	407,641.16	1,297,120.46	1,704,761.63

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	104	2,918	3,022
Floating vs. Fixed	5,171	4,906	10,077
Overnight Index Swap	503	203	706
Total	5,778	8,026	13,804

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	92,780.37	0.00	7,894.77	13,284.57	9,469.57	1,580.88	445,450.08	570,460.23
Floating vs. Fixed	165,019.60	74,084.00	9,516.32	13,402.49	51,832.34	133,982.18	563,570.46	1,011,407.36
Overnight Index Swap	8,489.90	0.00	2,502.46	0.00	221.54	0.00	111,680.14	122,894.03
Total	266,289.86	74,084.00	19,913.54	26,687.05	61,523.45	135,563.05	1,120,700.67	1,704,761.63

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	837	0	162	68	171	112	1,672	3,022
Floating vs. Fixed	1,842	1,459	124	54	288	2,386	3,925	10,077
Overnight Index Swap	20	0	3	0	3	0	681	706
Total	2,699	1,459	289	122	461	2,498	6,277	13,804

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	398,263.63	90,941.50	67,991.45	7,258.60	4,179.08	1,446.38	379.59	570,460.23
Floating vs. Fixed	515,559.74	200,900.14	196,831.56	69,310.85	20,155.73	2,272.92	6,376.42	1,011,407.36
Overnight Index Swap	102,949.46	8,838.30	9,322.03	1,544.85	238.29	1.11	0.00	122,894.03
Total	1,016,772.83	300,679.95	274,145.04	78,114.29	24,573.10	3,720.40	6,756.01	1,704,761.63

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	295	323	672	685	322	218	508	3,022
Floating vs. Fixed	1,801	1,364	2,712	2,734	803	178	487	10,077
Overnight Index Swap	241	145	205	109	5	2	0	706
Total	2,337	1,832	3,588	3,527	1,129	398	995	13,804