

Foreign Exchange Position

Positions as at: 27 July 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	432,707.54	993,656.06	1,426,363.61
Total	432,707.54	993,656.06	1,426,363.61

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,123	110,288	157,411
Total	47,123	110,288	157,411

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	267,507.84	68,719.87	223,762.29	395,122.59	15,075.34	32,696.40	361,154.57	62,324.72	1,426,363.61
Total	267,507.84	68,719.87	223,762.29	395,122.59	15,075.34	32,696.40	361,154.57	62,324.72	1,426,363.61

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	16,244	13,140	31,243	41,912	3,395	7,268	38,430	5,779	157,411
Total	16,244	13,140	31,243	41,912	3,395	7,268	38,430	5,779	157,411

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	1,047,617.26	194,978.45	88,809.60	69,907.99	17,680.19	6,946.41	423.72	1,426,363.61
Total	1,047,617.26	194,978.45	88,809.60	69,907.99	17,680.19	6,946.41	423.72	1,426,363.61

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	135,258	10,782	4,611	4,115	1,694	919	32	157,411
Total	135,258	10,782	4,611	4,115	1,694	919	32	157,411

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	72.2	Afghani
ALL	107.04	Lek
AMD	479.87	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	253.55	Kwanza
ARS	27.342	Argentine Peso
AUD	1.341	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6647	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84	Taka
BGN	1.6671	Bulgarian Lev
BHD	0.3776	Bahraini Dinar
BIF	1763.03	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

27 July 2018

BND	1.3448	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.6877	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.71	Ngultrum
BWP	10.1523	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3044	Canadian Dollar
CDF	1618	Congolese Franc
CHF	0.9917	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	645.85	Chilean Peso
CNY	6.7658	Yuan Renminbi
COP	2884	Colombian Peso
COU	0.0895	Unidad de Valor Real
CRC	566	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.86	Cape Verde Escudo
CZK	21.845	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.353	Danish Krone
DOP	49.72	Dominican Peso
DZD	117.4836	Algerian Dinar
EGP	17.85	Egyptian Pound
ERN	15	Nakfa
ETB	27.3506	Ethiopian Birr
EUR	0.8526	Euro
FJD	2.0589	Fiji Dollar
FKP	0.7578	Falkland Islands Pound
GBP	0.7581	Pound Sterling
GEL	2.444	Lari
GHS	4.7206	Cedi
GIP	0.7587	Gibraltar Pound
GMD	48.25	Dalasi
GNF	9012	Guinea Franc
GTQ	7.475	Quetzal
GYD	207.19	Guyana Dollar
HKD	7.8453	Hong Kong Dollar
HNL	23.9236	Lempira
HRK	6.3086	Croatian Kuna
HTG	67.0576	Gourde
HUF	277.36	Forint
IDR	14455	Rupiah
ILS	3.6308	New Israeli Sheqel
INR	68.725	Indian Rupee

Foreign Exchange Position

Positions as at:

27 July 2018

IQD	1186.43	Iraqi Dinar
IRR	43880	Iranian Rial
ISK	104.38	Iceland Krona
JMD	129.95	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	110.97	Yen
KES	100.3	Kenyan Shilling
KGS	67.87	Som
KHR	4034.7069	Riel
KMF	419.86	Comoro Franc
KPW	130	North Korean Won
KRW	1116.65	Won
KWD	0.3021	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	346.11	Tenge
LAK	8407	Kip
LBP	1508	Lebanese Pound
LKR	159.5	Sri Lanka Rupee
LRD	150.4	Liberian Dollar
LSL	13.0988	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3725	Libyan Dinar
MAD	9.4339	Moroccan Dirham
MDL	16.59	Moldovan Leu
MGA	3266	Malagasy Ariary
MKD	52.23	Denar
MMK	1446	Kyat
MNT	2454	Tugrik
MOP	8.071	Pataca
MRO	356	Ouguiya
MUR	34.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.44	Kwacha
MXN	18.6626	Mexican Peso
MXV	3.0949	Mexican Unidad de Inversion (UDI)
MYR	4.053	Malaysian Ringgit
MZN	57.63	Metical
NAD	13.102	Namibia Dollar
NGN	304.88	Naira
NIO	31.81	Cordoba Oro
NOK	8.1346	Norwegian Krone
NPR	110.05	Nepalese Rupee
NZD	1.4622	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2685	Nuevo Sol

Foreign Exchange Position

Positions as at:

27 July 2018

PGK	3.2103	Kina
PHP	53.183	Philippine Peso
PKR	128.28	Pakistan Rupee
PLN	3.6632	Zloty
PYG	5727	Guarani
QAR	3.64	Qatari Rial
RON	3.9382	Leu
RSD	100.38	Serbian Dinar
RUB	62.783	Russian Ruble
RWF	875.0249	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.44	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.7554	Swedish Krona
SGD	1.3583	Singapore Dollar
SHP	0.7578	Saint Helena Pound
SLL	8350	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	140.702	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYF	515	Syrian Pound
SZL	13.104	Lilangeni
THB	33.21	Baht
TJS	9.4137	Somoni
TMT	3.49	New Manat
TND	2.6339	Tunisian Dinar
TOP	2.1654	Pa'anga
TRY	4.7668	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.458	New Taiwan Dollar
TZS	2274	Tanzanian Shilling
UAH	26.58	Hryvnia
UGX	3689.46	Uganda Shilling
USD	1	US Dollar
UYU	30.9	Peso Uruguayo
UZS	7784.35	Uzbekistan Sum
VEF	143640	Bolivar Fuerte
VND	23215	Dong
VUV	108.53	Vatu
WST	2.4944	Tala
XAF	576	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	557.89	CFA Franc BCEAO
XPF	101.21	CFP Franc

Foreign Exchange Position

Positions as at:

27 July 2018

YER	249.9	Yemeni Rial
ZAR	13.1019	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

27 July 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	644,213.06	515,700.16	1,159,913.23
Floating vs. Fixed	5,761,073.14	4,408,774.61	10,169,847.75
Overnight Index Swap	1,027,751.83	606,114.47	1,633,866.30
Total	7,433,038.03	5,530,589.25	12,963,627.28

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,323	3,507	11,830
Floating vs. Fixed	115,315	123,190	238,505
Overnight Index Swap	7,301	9,189	16,490
Total	130,939	135,886	266,825

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	317,914.59	0.00	10,695.99	12,272.81	177,306.24	94,104.33	547,619.27	1,159,913.23
Floating vs. Fixed	1,876,455.71	818,343.25	231,334.29	47,452.44	981,817.47	2,031,587.78	4,182,856.80	10,169,847.75
Overnight Index Swap	294,138.56	0.00	191,583.63	1,473.42	81,791.99	0.00	1,064,878.70	1,633,866.30
Total	2,488,508.87	818,343.25	433,613.91	61,198.67	1,240,915.70	2,125,692.10	5,795,354.77	12,963,627.28

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,122	0	125	81	1,825	2,490	4,187	11,830
Floating vs. Fixed	47,804	28,994	3,626	952	14,990	52,512	89,627	238,505
Overnight Index Swap	748	0	357	6	213	0	15,166	16,490
Total	51,674	28,994	4,108	1,039	17,028	55,002	108,980	266,825

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	473,817.08	212,421.18	302,398.94	139,640.44	16,918.34	9,771.49	4,945.75	1,159,913.23
Floating vs. Fixed	4,069,972.79	1,786,737.31	2,595,933.41	1,309,610.09	181,372.72	88,553.21	137,668.22	10,169,847.75
Overnight Index Swap	1,322,548.55	162,233.77	129,057.37	18,389.96	569.83	893.79	173.03	1,633,866.30
Total	5,866,338.42	2,161,392.26	3,027,389.72	1,467,640.49	198,860.90	99,218.49	142,787.01	12,963,627.28

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	2,042	1,797	3,923	2,697	551	439	381	11,830
Floating vs. Fixed	51,811	34,934	84,514	50,427	6,977	4,339	5,504	238,505
Overnight Index Swap	4,960	3,134	8,010	317	27	33	9	16,490
Total	58,813	39,865	96,447	53,441	7,555	4,811	5,894	266,825

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

27 July 2018

AFN	72.2 Afghani
ALL	107.04 Lek
AMD	479.87 Armenian Dram
ANG	1.84 Netherlands Antillean Guilder
AOA	253.55 Kwanza
ARS	27.342 Argentine Peso
AUD	1.341 Australian Dollar
AWG	1.76 Aruban Florin
AZN	1.693 Azerbaijanian Manat
BAM	1.6647 Convertible Mark
BBD	1.9981 Barbados Dollar
BDT	84 Taka
BGN	1.6671 Bulgarian Lev
BHD	0.3776 Bahraini Dinar
BIF	1763.03 Burundi Franc
BMD	1 Bermudian Dollar
BND	1.3448 Brunei Dollar
BOB	6.86 Boliviano
BRL	3.6877 Brazilian Real
BSD	1 Bahamian Dollar
BTN	68.71 Ngultrum
BWP	10.1523 Pula
BYR	19560 Belarussian Ruble
BZD	2 Belize Dollar
CAD	1.3044 Canadian Dollar
CDF	1618 Congolese Franc
CHF	0.9917 Swiss Franc
CLF	24948.04 Unidades de fomento
CLP	645.85 Chilean Peso
CNY	6.7658 Yuan Renminbi
COP	2884 Colombian Peso
COU	0.0895 Unidad de Valor Real
CRC	566 Costa Rican Colon
CUC	1 Peso Convertible
CUP	1 Cuban Peso
CVE	93.86 Cape Verde Escudo
CZK	21.845 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.353 Danish Krone
DOP	49.72 Dominican Peso
DZD	117.4836 Algerian Dinar
EGP	17.85 Egyptian Pound
ERN	15 Nakfa

Interest Rate Position

Positions as at:

27 July 2018

ETB	27.3506	Ethiopian Birr
EUR	0.8526	Euro
FJD	2.0589	Fiji Dollar
FKP	0.7578	Falkland Islands Pound
GBP	0.7581	Pound Sterling
GEL	2.444	Lari
GHS	4.7206	Cedi
GIP	0.7587	Gibraltar Pound
GMD	48.25	Dalasi
GNF	9012	Guinea Franc
GTQ	7.475	Quetzal
GYD	207.19	Guyana Dollar
HKD	7.8453	Hong Kong Dollar
HNL	23.9236	Lempira
HRK	6.3086	Croatian Kuna
HTG	67.0576	Gourde
HUF	277.36	Forint
IDR	14455	Rupiah
ILS	3.6308	New Israeli Sheqel
INR	68.725	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	43880	Iranian Rial
ISK	104.38	Iceland Krona
JMD	129.95	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	110.97	Yen
KES	100.3	Kenyan Shilling
KGS	67.87	Som
KHR	4034.7069	Riel
KMF	419.86	Comoro Franc
KPW	130	North Korean Won
KRW	1116.65	Won
KWD	0.3021	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	346.11	Tenge
LAK	8407	Kip
LBP	1508	Lebanese Pound
LKR	159.5	Sri Lanka Rupee
LRD	150.4	Liberian Dollar
LSL	13.0988	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3725	Libyan Dinar

Interest Rate Position

Positions as at:

27 July 2018

MAD	9.4339 Moroccan Dirham
MDL	16.59 Moldovan Leu
MGA	3266 Malagasy Ariary
MKD	52.23 Denar
MMK	1446 Kyat
MNT	2454 Tugrik
MOP	8.071 Pataca
MRO	356 Ouguiya
MUR	34.1 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.44 Kwacha
MXN	18.6626 Mexican Peso
MXV	3.0949 Mexican Unidad de Inversion (UDI)
MYR	4.053 Malaysian Ringgit
MZN	57.63 Metical
NAD	13.102 Namibia Dollar
NGN	304.88 Naira
NIO	31.81 Cordoba Oro
NOK	8.1346 Norwegian Krone
NPR	110.05 Nepalese Rupee
NZD	1.4622 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2685 Nuevo Sol
PGK	3.2103 Kina
PHP	53.183 Philippine Peso
PKR	128.28 Pakistan Rupee
PLN	3.6632 Zloty
PYG	5727 Guarani
QAR	3.64 Qatari Rial
RON	3.9382 Leu
RSD	100.38 Serbian Dinar
RUB	62.783 Russian Ruble
RWF	875.0249 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.44 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.7554 Swedish Krona
SGD	1.3583 Singapore Dollar
SHP	0.7578 Saint Helena Pound
SLL	8350 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

27 July 2018

SRD	7.43 Surinam Dollar
SSP	140.702 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.104 Lilangeni
THB	33.21 Baht
TJS	9.4137 Somoni
TMT	3.49 New Manat
TND	2.6339 Tunisian Dinar
TOP	2.1654 Pa'anga
TRY	4.7668 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.458 New Taiwan Dollar
TZS	2274 Tanzanian Shilling
UAH	26.58 Hryvnia
UGX	3689.46 Uganda Shilling
USD	1 US Dollar
UYU	30.9 Peso Uruguayo
UZS	7784.35 Uzbekistan Sum
VEF	143640 Bolivar Fuerte
VND	23215 Dong
VUV	108.53 Vatu
WST	2.4944 Tala
XAF	576 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	557.89 CFA Franc BCEAO
XPF	101.21 CFP Franc
YER	249.9 Yemeni Rial
ZAR	13.1019 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

23 July 2018 to

27 July 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	117,621.48	226,849.65	344,471.13
Total	117,621.48	226,849.65	344,471.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,587	26,148	39,735
Total	13,587	26,148	39,735

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	64,231.04	19,863.54	62,688.42	79,026.97	2,681.05	10,969.56	88,160.19	16,850.37	344,471.13
Total	64,231.04	19,863.54	62,688.42	79,026.97	2,681.05	10,969.56	88,160.19	16,850.37	344,471.13

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	3,855	3,487	7,120	11,349	658	2,159	10,251	858	39,735
Total	3,855	3,487	7,120	11,349	658	2,159	10,251	858	39,735

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	301,790.87	25,364.20	6,378.15	2,858.69	7,805.59	273.63	0.00	344,471.13
Total	301,790.87	25,364.20	6,378.15	2,858.69	7,805.59	273.63	0.00	344,471.13

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	37,437	1,504	303	181	296	15	0	39,735
Total	37,437	1,504	303	181	296	15	0	39,735

Interest Rate Turnover

Turnover for the period:

23 July 2018 to

27 July 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,341.33	429,262.65	448,603.98
Floating vs. Fixed	319,662.35	542,287.92	861,950.28
Overnight Index Swap	81,982.38	67,264.62	149,247.00
Total	420,986.07	1,038,815.18	1,459,801.25

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	161	1,987	2,147
Floating vs. Fixed	5,912	4,425	10,337
Overnight Index Swap	398	165	563
Total	6,470	6,577	13,046

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	65,686.59	0.00	8,001.13	6,495.80	19,379.41	91.15	348,949.90	448,603.98
Floating vs. Fixed	133,227.63	52,374.27	7,295.70	6,889.51	49,105.36	103,695.73	509,362.08	861,950.28
Overnight Index Swap	20,011.50	0.00	1,665.83	0.00	16,146.10	0.00	111,423.56	149,247.00
Total	218,925.72	52,374.27	16,962.65	13,385.31	84,630.88	103,786.88	969,735.55	1,459,801.25

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	564	0	88	34	245	39	1,178	2,147
Floating vs. Fixed	1,774	1,372	140	39	654	2,267	4,093	10,337
Overnight Index Swap	23	0	7	0	12	0	521	563
Total	2,360	1,372	235	73	910	2,306	5,792	13,046

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	309,762.48	70,611.16	49,774.89	13,756.30	3,162.97	753.94	782.23	448,603.98
Floating vs. Fixed	413,000.40	168,031.32	159,247.23	77,199.70	28,296.01	6,195.16	9,980.45	861,950.28
Overnight Index Swap	129,411.12	8,290.33	9,665.28	1,862.49	16.67	1.11	0.00	149,247.00
Total	852,174.00	246,932.81	218,687.40	92,818.49	31,475.66	6,950.21	10,762.68	1,459,801.25

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	199	213	481	520	239	143	353	2,147
Floating vs. Fixed	1,551	1,219	2,797	3,036	897	209	629	10,337
Overnight Index Swap	243	84	156	72	4	4	0	563
Total	1,993	1,516	3,434	3,628	1,139	356	982	13,046