

Foreign Exchange Position

Positions as at: 03 August 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	427,246.50	972,400.33	1,399,646.84
Total	427,246.50	972,400.33	1,399,646.84

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,265	110,931	158,196
Total	47,265	110,931	158,196

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	262,683.50	66,682.49	207,905.83	396,607.74	13,957.43	36,762.79	359,976.00	55,071.07	1,399,646.84
Total	262,683.50	66,682.49	207,905.83	396,607.74	13,957.43	36,762.79	359,976.00	55,071.07	1,399,646.84

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	16,221	12,905	30,327	42,374	3,260	7,923	39,435	5,751	158,196
Total	16,221	12,905	30,327	42,374	3,260	7,923	39,435	5,751	158,196

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	1,025,728.70	189,064.77	88,341.92	72,270.72	16,634.85	7,173.33	432.54	1,399,646.84
Total	1,025,728.70	189,064.77	88,341.92	72,270.72	16,634.85	7,173.33	432.54	1,399,646.84

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	136,677	10,121	4,613	4,156	1,672	921	36	158,196
Total	136,677	10,121	4,613	4,156	1,672	921	36	158,196

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	71.9	Afghani
ALL	107.02	Lek
AMD	479.5	Armenian Dram
ANG	1.8525	Netherlands Antillean Guilder
AOA	256.5	Kwanza
ARS	27.476	Argentine Peso
AUD	1.3504	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6742	Convertible Mark
BBD	1.9941	Barbados Dollar
BDT	84	Taka
BGN	1.677	Bulgarian Lev
BHD	0.3776	Bahraini Dinar
BIF	1762.68	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

03 August 2018

BND	1.3488	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.7492	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.429	Ngultrum
BWP	10.2249	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3003	Canadian Dollar
CDF	1618	Congolese Franc
CHF	0.9919	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	642.55	Chilean Peso
CNY	6.8154	Yuan Renminbi
COP	2894.5	Colombian Peso
COU	0.0899	Unidad de Valor Real
CRC	565.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.39	Cape Verde Escudo
CZK	21.941	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.3906	Danish Krone
DOP	49.78	Dominican Peso
DZD	117.6763	Algerian Dinar
EGP	17.83	Egyptian Pound
ERN	15	Nakfa
ETB	27.3755	Ethiopian Birr
EUR	0.8575	Euro
FJD	2.1022	Fiji Dollar
FKP	0.7615	Falkland Islands Pound
GBP	0.7617	Pound Sterling
GEL	2.44	Lari
GHS	4.7782	Cedi
GIP	0.7624	Gibraltar Pound
GMD	48.35	Dalasi
GNF	9010	Guinea Franc
GTQ	7.48	Quetzal
GYD	207.56	Guyana Dollar
HKD	7.8482	Hong Kong Dollar
HNL	23.9314	Lempira
HRK	6.3463	Croatian Kuna
HTG	65.0746	Gourde
HUF	274.85	Forint
IDR	14435	Rupiah
ILS	3.6738	New Israeli Sheqel
INR	68.34	Indian Rupee

Foreign Exchange Position

Positions as at:

03 August 2018

IQD	1186.43	Iraqi Dinar
IRR	44090	Iranian Rial
ISK	106.2	Iceland Krona
JMD	132.87	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	111.71	Yen
KES	100.3	Kenyan Shilling
KGS	67.8	Som
KHR	4045.95	Riel
KMF	421.8	Comoro Franc
KPW	130	North Korean Won
KRW	1118.49	Won
KWD	0.3025	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	348.96	Tenge
LAK	8417	Kip
LBP	1508	Lebanese Pound
LKR	159.4	Sri Lanka Rupee
LRD	150.6	Liberian Dollar
LSL	13.205	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3748	Libyan Dinar
MAD	9.4586	Moroccan Dirham
MDL	16.5338	Moldovan Leu
MGA	3265	Malagasy Ariary
MKD	52.54	Denar
MMK	1455	Kyat
MNT	2451	Tugrik
MOP	8.042	Pataca
MRO	356	Ouguiya
MUR	34.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	716.27	Kwacha
MXN	18.583	Mexican Peso
MXV	3.0755	Mexican Unidad de Inversion (UDI)
MYR	4.064	Malaysian Ringgit
MZN	57.8	Metical
NAD	13.211	Namibia Dollar
NGN	304.82	Naira
NIO	31.82	Cordoba Oro
NOK	8.174	Norwegian Krone
NPR	109.49	Nepalese Rupee
NZD	1.4719	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.2658	Nuevo Sol

Foreign Exchange Position

Positions as at:

03 August 2018

PGK	3.2103	Kina
PHP	52.98	Philippine Peso
PKR	122.79	Pakistan Rupee
PLN	3.6535	Zloty
PYG	5733	Guarani
QAR	3.64	Qatari Rial
RON	3.959	Leu
RSD	101.02	Serbian Dinar
RUB	63.0025	Russian Ruble
RWF	875.7347	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.48	Seychelles Rupee
SDG	17.95	Sudanese Pound
SEK	8.8054	Swedish Krona
SGD	1.3615	Singapore Dollar
SHP	0.7612	Saint Helena Pound
SLL	8400	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	141.625	South Sudanese Pound
STD	21005	Dobra
SVC	8.6623	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.1917	Lilangeni
THB	33.15	Baht
TJS	9.41	Somoni
TMT	3.49	New Manat
TND	2.6952	Tunisian Dinar
TOP	2.1687	Pa'anga
TRY	4.991	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.611	New Taiwan Dollar
TZS	2283	Tanzanian Shilling
UAH	26.96	Hryvnia
UGX	3692.53	Uganda Shilling
USD	1	US Dollar
UYU	30.55	Peso Uruguayo
UZS	7763.51	Uzbekistan Sum
VEF	172368	Bolivar Fuerte
VND	23290	Dong
VUV	108.53	Vatu
WST	2.5006	Tala
XAF	573.86	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	556.33	CFA Franc BCEAO
XPF	101.88	CFP Franc

Foreign Exchange Position

Positions as at:

03 August 2018

YER	249.6	Yemeni Rial
ZAR	13.22	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

03 August 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	653,570.99	504,010.34	1,157,581.33
Floating vs. Fixed	6,005,067.91	4,401,955.16	10,407,023.07
Overnight Index Swap	1,229,184.51	619,980.62	1,849,165.13
Total	7,887,823.41	5,525,946.12	13,413,769.53

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,463	3,511	11,974
Floating vs. Fixed	118,856	123,003	241,858
Overnight Index Swap	7,589	9,158	16,747
Total	134,908	135,672	270,579

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	320,508.81	0.00	10,595.94	6,309.54	174,205.92	94,313.20	551,647.92	1,157,581.33
Floating vs. Fixed	1,875,186.26	825,539.49	233,727.79	40,980.37	985,093.50	2,111,343.97	4,335,151.68	10,407,023.07
Overnight Index Swap	276,714.67	0.00	189,783.32	1,602.99	82,055.84	0.00	1,299,008.31	1,849,165.13
Total	2,472,409.74	825,539.49	434,107.05	48,892.91	1,241,355.26	2,205,657.17	6,185,807.91	13,413,769.53

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,139	0	125	81	1,793	2,494	4,342	11,974
Floating vs. Fixed	47,626	29,276	3,677	959	15,211	53,593	91,517	241,858
Overnight Index Swap	606	0	362	5	214	0	15,560	16,747
Total	51,371	29,276	4,164	1,045	17,218	56,087	111,419	270,579

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	461,099.91	217,192.96	307,377.34	139,992.84	17,128.22	9,709.07	5,080.98	1,157,581.33
Floating vs. Fixed	4,246,928.66	1,803,602.96	2,627,689.53	1,319,419.74	183,060.82	89,373.91	136,947.45	10,407,023.07
Overnight Index Swap	1,524,763.59	173,167.71	130,892.42	18,713.52	567.37	888.40	172.12	1,849,165.13
Total	6,232,792.15	2,193,963.63	3,065,959.30	1,478,126.10	200,756.41	99,971.38	142,200.56	13,413,769.53

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	2,092	1,808	3,968	2,722	562	435	387	11,974
Floating vs. Fixed	53,071	35,300	85,494	50,891	7,161	4,417	5,526	241,858
Overnight Index Swap	5,061	3,185	8,086	346	27	33	9	16,747
Total	60,224	40,293	97,548	53,959	7,750	4,885	5,922	270,579

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	107.02	Lek
AMD	479.5	Armenian Dram
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DKK	6.3906	Danish Krone
DOP	49.78	Dominican Peso
DZD	117.6763	Algerian Dinar
EGP	17.83	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	27.3755	Ethiopian Birr
EUR	0.8575	Euro
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GEL	2.44	Lari
GHS	4.7782	Cedi
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GMD	48.35	Dalasi
GNF	9010	Guinea Franc
GTQ	7.48	Quetzal
GYD	207.56	Guyana Dollar
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LKR	159.4	Sri Lanka Rupee
LRD	150.6	Liberian Dollar
LSL	13.205	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3748	Libyan Dinar

Interest Rate Position

Positions as at:

03 August 2018

MAD	9.4586 Moroccan Dirham
MDL	16.5338 Moldovan Leu
MGA	3265 Malagasy Ariary
MKD	52.54 Denar
MMK	1455 Kyat
MNT	2451 Tugrik
MOP	8.042 Pataca
MRO	356 Ouguiya
MUR	34.2 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	716.27 Kwacha
MXN	18.583 Mexican Peso
MXV	3.0755 Mexican Unidad de Inversion (UDI)
MYR	4.064 Malaysian Ringgit
MZN	57.8 Metical
NAD	13.211 Namibia Dollar
NGN	304.82 Naira
NIO	31.82 Cordoba Oro
NOK	8.174 Norwegian Krone
NPR	109.49 Nepalese Rupee
NZD	1.4719 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.2658 Nuevo Sol
PGK	3.2103 Kina
PHP	52.98 Philippine Peso
PKR	122.79 Pakistan Rupee
PLN	3.6535 Zloty
PYG	5733 Guarani
QAR	3.64 Qatari Rial
RON	3.959 Leu
RSD	101.02 Serbian Dinar
RUB	63.0025 Russian Ruble
RWF	875.7347 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.48 Seychelles Rupee
SDG	17.95 Sudanese Pound
SEK	8.8054 Swedish Krona
SGD	1.3615 Singapore Dollar
SHP	0.7612 Saint Helena Pound
SLL	8400 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

03 August 2018

SRD	7.43 Surinam Dollar
SSP	141.625 South Sudanese Pound
STD	21005 Dobra
SVC	8.6623 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.1917 Lilangeni
THB	33.15 Baht
TJS	9.41 Somoni
TMT	3.49 New Manat
TND	2.6952 Tunisian Dinar
TOP	2.1687 Pa'anga
TRY	4.991 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.611 New Taiwan Dollar
TZS	2283 Tanzanian Shilling
UAH	26.96 Hryvnia
UGX	3692.53 Uganda Shilling
USD	1 US Dollar
UYU	30.55 Peso Uruguayo
UZS	7763.51 Uzbekistan Sum
VEF	172368 Bolivar Fuerte
VND	23290 Dong
VUV	108.53 Vatu
WST	2.5006 Tala
XAF	573.86 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	556.33 CFA Franc BCEAO
XPF	101.88 CFP Franc
YER	249.6 Yemeni Rial
ZAR	13.22 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

30 July 2018 to

03 August 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	97,203.85	204,443.06	301,646.91
Total	97,203.85	204,443.06	301,646.91

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,471	24,252	37,722
Total	13,471	24,252	37,722

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	44,286.75	11,226.84	53,693.06	74,474.43	1,572.23	13,468.89	74,465.89	28,458.82	301,646.91
Total	44,286.75	11,226.84	53,693.06	74,474.43	1,572.23	13,468.89	74,465.89	28,458.82	301,646.91

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,814	2,971	8,672	9,868	473	2,909	9,179	839	37,722
Total	2,814	2,971	8,672	9,868	473	2,909	9,179	839	37,722

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	267,492.81	16,427.08	7,143.40	3,302.39	7,041.13	228.60	11.51	301,646.91
Total	267,492.81	16,427.08	7,143.40	3,302.39	7,041.13	228.60	11.51	301,646.91

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	36,112	739	299	197	356	16	5	37,722
Total	36,112	739	299	197	356	16	5	37,722

Interest Rate Turnover

Turnover for the period:

30 July 2018 to

03 August 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	26,757.84	408,184.84	434,942.68
Floating vs. Fixed	601,468.83	474,779.03	1,076,247.87
Overnight Index Swap	485,184.37	66,090.94	551,275.31
Total	1,113,411.05	949,054.81	2,062,465.86

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	320	1,946	2,266
Floating vs. Fixed	8,270	4,195	12,465
Overnight Index Swap	824	161	985
Total	9,413	6,302	15,715

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	68,154.19	0.00	7,656.49	5,019.36	8,958.69	1,607.42	343,546.52	434,942.68
Floating vs. Fixed	114,822.38	44,618.10	14,897.68	5,176.29	40,959.79	209,192.32	646,581.30	1,076,247.87
Overnight Index Swap	15,060.26	0.00	1,631.61	1,312.85	2,683.12	0.00	530,587.46	551,275.31
Total	198,036.84	44,618.10	24,185.78	11,508.51	52,601.61	210,799.74	1,520,715.28	2,062,465.86

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	641	0	86	108	173	68	1,191	2,266
Floating vs. Fixed	1,586	923	174	69	751	2,870	6,094	12,465
Overnight Index Swap	25	0	6	1	4	0	949	985
Total	2,251	923	266	178	927	2,938	8,233	15,715

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	278,130.06	85,174.98	60,127.45	6,618.67	4,087.78	527.52	276.22	434,942.68
Floating vs. Fixed	605,308.42	153,185.18	198,128.50	80,602.05	27,312.62	3,992.85	7,718.23	1,076,247.87
Overnight Index Swap	513,164.43	31,087.49	5,257.37	1,748.58	16.38	1.06	0.00	551,275.31
Total	1,396,602.91	269,447.64	263,513.32	88,969.31	31,416.79	4,521.43	7,994.45	2,062,465.86

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	287	260	571	421	240	142	346	2,266
Floating vs. Fixed	3,247	1,371	3,255	2,646	1,150	203	595	12,465
Overnight Index Swap	504	172	199	107	2	2	0	985
Total	4,037	1,803	4,024	3,174	1,391	347	941	15,715