

Foreign Exchange Position

Positions as at: 10 August 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	435,232.88	986,202.92	1,421,435.80
Total	435,232.88	986,202.92	1,421,435.80

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,942	113,335	160,277
Total	46,942	113,335	160,277

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	261,537.84	65,522.92	207,633.42	411,412.41	13,923.67	40,641.80	361,052.14	59,711.59	1,421,435.80
Total	261,537.84	65,522.92	207,633.42	411,412.41	13,923.67	40,641.80	361,052.14	59,711.59	1,421,435.80

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	16,182	12,548	32,217	42,507	3,334	8,733	38,905	5,851	160,277
Total	16,182	12,548	32,217	42,507	3,334	8,733	38,905	5,851	160,277

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	1,045,026.47	187,229.90	92,184.13	72,992.20	16,542.53	7,028.03	432.54	1,421,435.80
Total	1,045,026.47	187,229.90	92,184.13	72,992.20	16,542.53	7,028.03	432.54	1,421,435.80

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	138,850	9,753	4,851	4,221	1,655	912	36	160,277
Total	138,850	9,753	4,851	4,221	1,655	912	36	160,277

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	72.4	Afghani
ALL	107.86	Lek
AMD	480.5	Armenian Dram
ANG	1.8425	Netherlands Antillean Guilder
AOA	259.443	Kwanza
ARS	27.596	Argentine Peso
AUD	1.3454	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6809	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84	Taka
BGN	1.6844	Bulgarian Lev
BHD	0.3773	Bahraini Dinar
BIF	1763.21	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

10 August 2018

BND	1.3488	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.7713	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.613	Ngultrum
BWP	10.3199	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3021	Canadian Dollar
CDF	1617	Congolese Franc
CHF	0.9932	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	645.11	Chilean Peso
CNY	6.8344	Yuan Renminbi
COP	2908.85	Colombian Peso
COU	0.0896	Unidad de Valor Real
CRC	565.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.77	Cape Verde Escudo
CZK	22.044	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.4207	Danish Krone
DOP	49.82	Dominican Peso
DZD	118.0083	Algerian Dinar
EGP	17.85	Egyptian Pound
ERN	15	Nakfa
ETB	27.4015	Ethiopian Birr
EUR	0.8612	Euro
FJD	2.0665	Fiji Dollar
FKP	0.7728	Falkland Islands Pound
GBP	0.7762	Pound Sterling
GEL	2.46	Lari
GHS	4.8	Cedi
GIP	0.7728	Gibraltar Pound
GMD	48.35	Dalasi
GNF	9004	Guinea Franc
GTQ	7.475	Quetzal
GYD	207.14	Guyana Dollar
HKD	7.8488	Hong Kong Dollar
HNL	23.9379	Lempira
HRK	6.398	Croatian Kuna
HTG	66.1247	Gourde
HUF	275.01	Forint
IDR	14430	Rupiah
ILS	3.6764	New Israeli Sheqel
INR	68.65	Indian Rupee

Foreign Exchange Position

Positions as at:

10 August 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	107	Iceland Krona
JMD	133.39	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	110.97	Yen
KES	100.35	Kenyan Shilling
KGS	67.82	Som
KHR	4052.8821	Riel
KMF	423.22	Comoro Franc
KPW	130	North Korean Won
KRW	1117.08	Won
KWD	0.3026	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	351.06	Tenge
LAK	8439	Kip
LBP	1508	Lebanese Pound
LKR	159.75	Sri Lanka Rupee
LRD	151.7	Liberian Dollar
LSL	13.3988	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.378	Libyan Dinar
MAD	9.4269	Moroccan Dirham
MDL	16.5075	Moldovan Leu
MGA	3277	Malagasy Ariary
MKD	52.77	Denar
MMK	1469	Kyat
MNT	2446	Tugrik
MOP	8.044	Pataca
MRO	356	Ouguiya
MUR	34.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.44	Kwacha
MXN	18.4661	Mexican Peso
MXV	3.0534	Mexican Unidad de Inversion (UDI)
MYR	4.074	Malaysian Ringgit
MZN	57.2	Metical
NAD	13.403	Namibia Dollar
NGN	305	Naira
NIO	31.82	Cordoba Oro
NOK	8.2155	Norwegian Krone
NPR	109.79	Nepalese Rupee
NZD	1.4817	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2647	Nuevo Sol

Foreign Exchange Position

Positions as at:

10 August 2018

PGK	3.231	Kina
PHP	53.024	Philippine Peso
PKR	123.16	Pakistan Rupee
PLN	3.6724	Zloty
PYG	5725	Guarani
QAR	3.64	Qatari Rial
RON	3.9941	Leu
RSD	101.45	Serbian Dinar
RUB	65.569	Russian Ruble
RWF	876.3346	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.5	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.9476	Swedish Krona
SGD	1.3622	Singapore Dollar
SHP	0.7761	Saint Helena Pound
SLL	8500	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	143.1135	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.4048	Lilangeni
THB	33.23	Baht
TJS	9.415	Somoni
TMT	3.49	New Manat
TND	2.716	Tunisian Dinar
TOP	2.1687	Pa'anga
TRY	5.275	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.575	New Taiwan Dollar
TZS	2283	Tanzanian Shilling
UAH	26.95	Hryvnia
UGX	3677.55	Uganda Shilling
USD	1	US Dollar
UYU	30.03	Peso Uruguayo
UZS	7778	Uzbekistan Sum
VEF	206841.6	Bolivar Fuerte
VND	23282	Dong
VUV	108.53	Vatu
WST	2.5006	Tala
XAF	576.18	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	561.22	CFA Franc BCEAO
XPF	102.23	CFP Franc

Foreign Exchange Position

Positions as at:

10 August 2018

YER	249.9	Yemeni Rial
ZAR	13.388	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

10 August 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	644,264.93	532,109.56	1,176,374.49
Floating vs. Fixed	6,057,532.86	4,433,647.93	10,491,180.79
Overnight Index Swap	1,035,005.97	622,125.40	1,657,131.37
Total	7,736,803.76	5,587,882.89	13,324,686.65

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,343	3,497	11,840
Floating vs. Fixed	120,283	123,745	244,028
Overnight Index Swap	7,517	9,207	16,724
Total	136,143	136,449	272,592

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	323,479.01	0.00	10,803.71	6,138.22	173,594.69	93,500.60	568,858.25	1,176,374.49
Floating vs. Fixed	1,891,835.42	842,440.42	233,934.13	40,947.68	1,039,098.37	2,133,137.62	4,309,787.15	10,491,180.79
Overnight Index Swap	277,400.67	0.00	196,124.59	1,573.05	81,701.88	0.00	1,100,331.18	1,657,131.37
Total	2,492,715.09	842,440.42	440,862.43	48,658.95	1,294,394.95	2,226,638.22	5,978,976.58	13,324,686.65

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,135	0	126	81	1,803	2,477	4,218	11,840
Floating vs. Fixed	48,188	29,988	3,691	976	15,342	54,173	91,671	244,028
Overnight Index Swap	608	0	364	5	213	0	15,534	16,724
Total	51,931	29,988	4,181	1,062	17,358	56,650	111,423	272,592

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	491,585.25	207,841.24	305,661.48	140,154.43	16,310.19	9,752.71	5,069.18	1,176,374.49
Floating vs. Fixed	4,228,454.65	1,849,451.16	2,658,204.54	1,340,450.08	184,275.06	92,327.29	138,018.00	10,491,180.79
Overnight Index Swap	1,339,337.28	166,488.49	130,809.18	18,866.09	568.51	889.91	171.91	1,657,131.37
Total	6,059,377.18	2,223,780.89	3,094,675.20	1,499,470.60	201,153.76	102,969.91	143,259.10	13,324,686.65

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	2,030	1,815	3,898	2,723	554	434	386	11,840
Floating vs. Fixed	53,032	35,673	86,576	51,378	7,179	4,608	5,583	244,028
Overnight Index Swap	4,954	3,198	8,139	364	27	33	9	16,724
Total	60,016	40,686	98,613	54,465	7,760	5,075	5,978	272,592

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	107.86	Lek
AMD	480.5	Armenian Dram
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DKK	6.4207	Danish Krone
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LAK	8439	Kip
LBP	1508	Lebanese Pound
LKR	159.75	Sri Lanka Rupee
LRD	151.7	Liberian Dollar
LSL	13.3988	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.378	Libyan Dinar

Interest Rate Position

Positions as at:

10 August 2018

MAD	9.4269 Moroccan Dirham
MDL	16.5075 Moldovan Leu
MGA	3277 Malagasy Ariary
MKD	52.77 Denar
MMK	1469 Kyat
MNT	2446 Tugrik
MOP	8.044 Pataca
MRO	356 Ouguiya
MUR	34.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.44 Kwacha
MXN	18.4661 Mexican Peso
MXV	3.0534 Mexican Unidad de Inversion (UDI)
MYR	4.074 Malaysian Ringgit
MZN	57.2 Metical
NAD	13.403 Namibia Dollar
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NIO	31.82 Cordoba Oro
NOK	8.2155 Norwegian Krone
NPR	109.79 Nepalese Rupee
NZD	1.4817 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2647 Nuevo Sol
PGK	3.231 Kina
PHP	53.024 Philippine Peso
PKR	123.16 Pakistan Rupee
PLN	3.6724 Zloty
PYG	5725 Guarani
QAR	3.64 Qatari Rial
RON	3.9941 Leu
RSD	101.45 Serbian Dinar
RUB	65.569 Russian Ruble
RWF	876.3346 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.5 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.9476 Swedish Krona
SGD	1.3622 Singapore Dollar
SHP	0.7761 Saint Helena Pound
SLL	8500 Leone
SOS	575 Somali Shilling

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SRD	7.43 Surinam Dollar
SSP	143.1135 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.4048 Lilangeni
THB	33.23 Baht
TJS	9.415 Somoni
TMT	3.49 New Manat
TND	2.716 Tunisian Dinar
TOP	2.1687 Pa'anga
TRY	5.275 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.575 New Taiwan Dollar
TZS	2283 Tanzanian Shilling
UAH	26.95 Hryvnia
UGX	3677.55 Uganda Shilling
USD	1 US Dollar
UYU	30.03 Peso Uruguayo
UZS	7778 Uzbekistan Sum
VEF	206841.6 Bolivar Fuerte
VND	23282 Dong
VUV	108.53 Vatu
WST	2.5006 Tala
XAF	576.18 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	561.22 CFA Franc BCEAO
XPF	102.23 CFP Franc
YER	249.9 Yemeni Rial
ZAR	13.388 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

06 August 2018 to

10 August 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	96,075.27	174,342.10	270,417.37
Total	96,075.27	174,342.10	270,417.37

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,786	22,074	33,860
Total	11,786	22,074	33,860

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	37,107.34	9,315.33	40,851.76	74,055.84	2,080.24	14,872.15	78,626.23	13,508.47	270,417.37
Total	37,107.34	9,315.33	40,851.76	74,055.84	2,080.24	14,872.15	78,626.23	13,508.47	270,417.37

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,451	1,988	8,233	8,612	478	2,965	8,436	700	33,860
Total	2,451	1,988	8,233	8,612	478	2,965	8,436	700	33,860

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	238,332.54	19,652.30	6,150.55	2,484.43	3,681.47	116.09	0.00	270,417.37
Total	238,332.54	19,652.30	6,150.55	2,484.43	3,681.47	116.09	0.00	270,417.37

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	32,401	828	258	142	222	10	0	33,860
Total	32,401	828	258	142	222	10	0	33,860

Interest Rate Turnover

Turnover for the period:

06 August 2018 to

10 August 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,941.51	439,768.44	442,709.95
Floating vs. Fixed	356,144.65	491,267.90	847,412.55
Overnight Index Swap	44,482.72	37,932.47	82,415.20
Total	403,568.88	968,968.81	1,372,537.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	36	1,974	2,010
Floating vs. Fixed	5,425	4,499	9,924
Overnight Index Swap	340	188	528
Total	5,801	6,661	12,461

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	64,399.57	0.00	7,864.72	495.93	7,141.09	80.40	362,728.23	442,709.95
Floating vs. Fixed	82,945.67	41,471.30	6,554.18	2,373.14	75,192.90	110,177.40	528,697.96	847,412.55
Overnight Index Swap	2,969.00	0.00	7,522.13	0.00	0.00	0.00	71,924.06	82,415.20
Total	150,314.25	41,471.30	21,941.04	2,869.07	82,333.99	110,257.80	963,350.25	1,372,537.69

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	604	0	87	34	148	76	1,062	2,010
Floating vs. Fixed	1,530	1,384	101	81	444	2,100	4,286	9,924
Overnight Index Swap	11	0	6	0	0	0	512	528
Total	2,145	1,384	193	115	591	2,176	5,859	12,461

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	322,150.41	65,095.70	48,924.48	4,188.78	1,745.72	501.85	102.99	442,709.95
Floating vs. Fixed	388,254.67	187,408.49	163,388.86	78,916.08	20,536.00	3,286.44	5,622.01	847,412.55
Overnight Index Swap	65,302.35	9,821.72	5,257.35	2,016.70	16.07	1.03	0.00	82,415.20
Total	775,707.42	262,325.91	217,570.69	85,121.56	22,297.78	3,789.32	5,725.00	1,372,537.69

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	203	218	452	439	219	144	335	2,010
Floating vs. Fixed	1,626	1,371	2,800	2,515	809	330	474	9,924
Overnight Index Swap	177	80	147	122	2	2	0	528
Total	2,006	1,669	3,398	3,075	1,030	476	808	12,461