

## Foreign Exchange Position

Positions as at: 17 August 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	425,053.62	976,782.23	1,401,835.85
<b>Total</b>	<b>425,053.62</b>	<b>976,782.23</b>	<b>1,401,835.85</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,548	118,111	165,659
<b>Total</b>	<b>47,548</b>	<b>118,111</b>	<b>165,659</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	254,126.41	68,172.84	228,942.56	390,725.69	12,960.72	39,097.91	347,201.33	60,608.39	1,401,835.85
<b>Total</b>	<b>254,126.41</b>	<b>68,172.84</b>	<b>228,942.56</b>	<b>390,725.69</b>	<b>12,960.72</b>	<b>39,097.91</b>	<b>347,201.33</b>	<b>60,608.39</b>	<b>1,401,835.85</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,826	13,686	38,580	40,739	3,357	9,106	38,311	6,054	165,659
<b>Total</b>	<b>15,826</b>	<b>13,686</b>	<b>38,580</b>	<b>40,739</b>	<b>3,357</b>	<b>9,106</b>	<b>38,311</b>	<b>6,054</b>	<b>165,659</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	1,024,847.80	192,308.27	86,518.80	73,759.93	16,867.36	7,099.15	434.54	1,401,835.85
<b>Total</b>	<b>1,024,847.80</b>	<b>192,308.27</b>	<b>86,518.80</b>	<b>73,759.93</b>	<b>16,867.36</b>	<b>7,099.15</b>	<b>434.54</b>	<b>1,401,835.85</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	144,257	9,945	4,617	4,168	1,724	911	37	165,659
<b>Total</b>	<b>144,257</b>	<b>9,945</b>	<b>4,617</b>	<b>4,168</b>	<b>1,724</b>	<b>911</b>	<b>37</b>	<b>165,659</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	72.52	Afghani
ALL	110.52	Lek
AMD	481.5	Armenian Dram
ANG	1.84	Netherlands Antillean Guilder
AOA	268.48	Kwanza
ARS	29.75	Argentine Peso
AUD	1.3808	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7205	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84	Taka
BGN	1.7237	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1764	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

17 August 2018

BND	1.3641	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.9053	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.804	Ngultrum
BWP	10.7875	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.314	Canadian Dollar
CDF	1613	Congolese Franc
CHF	0.9934	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	667.5	Chilean Peso
CNY	6.933	Yuan Renminbi
COP	3047	Colombian Peso
COU	0.0853	Unidad de Valor Real
CRC	565.9	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97	Cape Verde Escudo
CZK	22.694	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5709	Danish Krone
DOP	49.88	Dominican Peso
DZD	118.866	Algerian Dinar
EGP	17.85	Egyptian Pound
ERN	15	Nakfa
ETB	27.4275	Ethiopian Birr
EUR	0.8813	Euro
FJD	2.0969	Fiji Dollar
FKP	0.7803	Falkland Islands Pound
GBP	0.7874	Pound Sterling
GEL	2.555	Lari
GHS	4.855	Cedi
GIP	0.7803	Gibraltar Pound
GMD	48.35	Dalasi
GNF	9006	Guinea Franc
GTQ	7.475	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8499	Hong Kong Dollar
HNL	23.9143	Lempira
HRK	6.5456	Croatian Kuna
HTG	66.9866	Gourde
HUF	285.76	Forint
IDR	14595	Rupiah
ILS	3.6808	New Israeli Sheqel
INR	69.915	Indian Rupee

## Foreign Exchange Position

Positions as at:

17 August 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	109.17	Iceland Krona
JMD	134.7	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	110.73	Yen
KES	100.7	Kenyan Shilling
KGS	68.95	Som
KHR	4060	Riel
KMF	434.03	Comoro Franc
KPW	130	North Korean Won
KRW	1132.97	Won
KWD	0.3034	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	361.67	Tenge
LAK	8499	Kip
LBP	1508	Lebanese Pound
LKR	160.05	Sri Lanka Rupee
LRD	153.1	Liberian Dollar
LSL	14.556	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3918	Libyan Dinar
MAD	9.5716	Moroccan Dirham
MDL	16.55	Moldovan Leu
MGA	3310	Malagasy Ariary
MKD	54	Denar
MMK	1510	Kyat
MNT	2451	Tugrik
MOP	8.056	Pataca
MRO	356	Ouguiya
MUR	34.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.45	Kwacha
MXN	19.133	Mexican Peso
MXV	3.1613	Mexican Unidad de Inversion (UDI)
MYR	4.102	Malaysian Ringgit
MZN	58.2	Metical
NAD	14.56	Namibia Dollar
NGN	305	Naira
NIO	31.75	Cordoba Oro
NOK	8.4518	Norwegian Krone
NPR	111.83	Nepalese Rupee
NZD	1.5228	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.317	Nuevo Sol

## Foreign Exchange Position

Positions as at:

17 August 2018

PGK	3.231	Kina
PHP	53.535	Philippine Peso
PKR	122.89	Pakistan Rupee
PLN	3.8086	Zloty
PYG	5726	Guarani
QAR	3.64	Qatari Rial
RON	4.11	Leu
RSD	103.78	Serbian Dinar
RUB	67.262	Russian Ruble
RWF	877.0562	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.5	Seychelles Rupee
SDG	17.9	Sudanese Pound
SEK	9.2037	Swedish Krona
SGD	1.3799	Singapore Dollar
SHP	0.787	Saint Helena Pound
SLL	8600	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	145.15	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.5423	Lilangeni
THB	33.33	Baht
TJS	9.41	Somoni
TMT	3.49	New Manat
TND	2.7746	Tunisian Dinar
TOP	2.1915	Pa'anga
TRY	5.9655	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	30.88	New Taiwan Dollar
TZS	2283	Tanzanian Shilling
UAH	27.48	Hryvnia
UGX	3750	Uganda Shilling
USD	1	US Dollar
UYU	31.3	Peso Uruguayo
UZS	7785.2	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23310	Dong
VUV	108.53	Vatu
WST	2.5094	Tala
XAF	589.77	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	571.22	CFA Franc BCEAO
XPF	104.62	CFP Franc

## Foreign Exchange Position

Positions as at:

17 August 2018

YER	249.95	Yemeni Rial
ZAR	14.5571	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

17 August 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	642,377.84	472,694.33	1,115,072.17
Floating vs. Fixed	5,896,856.72	4,383,628.03	10,280,484.75
Overnight Index Swap	984,168.44	613,541.87	1,597,710.31
<b>Total</b>	<b>7,523,403.00</b>	<b>5,469,864.23</b>	<b>12,993,267.23</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,372	3,542	11,914
Floating vs. Fixed	120,290	123,674	243,963
Overnight Index Swap	7,542	9,233	16,775
<b>Total</b>	<b>136,204</b>	<b>136,449</b>	<b>272,652</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	327,685.56	0.00	10,618.38	6,024.60	171,311.44	93,718.91	505,713.29	1,115,072.17
Floating vs. Fixed	1,894,571.49	843,793.45	229,692.92	40,551.97	1,031,511.97	2,167,405.00	4,072,957.95	10,280,484.75
Overnight Index Swap	281,937.85	0.00	191,651.54	1,550.67	79,292.58	0.00	1,043,277.66	1,597,710.31
<b>Total</b>	<b>2,504,194.90</b>	<b>843,793.45</b>	<b>431,962.83</b>	<b>48,127.24</b>	<b>1,282,115.99</b>	<b>2,261,123.91</b>	<b>5,621,948.91</b>	<b>12,993,267.23</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,154	0	126	81	1,810	2,494	4,249	11,914
Floating vs. Fixed	48,136	30,761	3,696	980	15,454	54,889	90,048	243,963
Overnight Index Swap	610	0	364	5	207	0	15,589	16,775
<b>Total</b>	<b>51,900</b>	<b>30,761</b>	<b>4,186</b>	<b>1,066</b>	<b>17,471</b>	<b>57,383</b>	<b>109,886</b>	<b>272,652</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	427,823.95	210,149.27	307,301.76	139,059.87	15,924.13	9,795.12	5,018.07	1,115,072.17
Floating vs. Fixed	4,127,240.15	1,811,707.70	2,614,926.66	1,315,795.93	180,062.86	92,332.62	138,418.83	10,280,484.75
Overnight Index Swap	1,284,274.01	163,195.85	129,100.28	19,521.05	567.82	881.84	169.46	1,597,710.31
<b>Total</b>	<b>5,839,338.11</b>	<b>2,185,052.81</b>	<b>3,051,328.71</b>	<b>1,474,376.84</b>	<b>196,554.81</b>	<b>103,009.58</b>	<b>143,606.37</b>	<b>12,993,267.23</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	2,029	1,831	3,931	2,739	556	438	390	11,914
Floating vs. Fixed	52,951	35,724	86,799	51,198	7,100	4,617	5,575	243,963
Overnight Index Swap	4,907	3,214	8,156	426	29	34	9	16,775
<b>Total</b>	<b>59,887</b>	<b>40,769</b>	<b>98,886</b>	<b>54,363</b>	<b>7,685</b>	<b>5,089</b>	<b>5,974</b>	<b>272,652</b>

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ERN	15	Nakfa

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LRD	153.1	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	1.3918	Libyan Dinar



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MAD	9.5716 Moroccan Dirham
MDL	16.55 Moldovan Leu
MGA	3310 Malagasy Ariary
MKD	54 Denar
MMK	1510 Kyat
MNT	2451 Tugrik
MOP	8.056 Pataca
MRO	356 Ouguiya
MUR	34.65 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.45 Kwacha
MXN	19.133 Mexican Peso
MXV	3.1613 Mexican Unidad de Inversion (UDI)
MYR	4.102 Malaysian Ringgit
MZN	58.2 Metical
NAD	14.56 Namibia Dollar
NGN	305 Naira
NIO	31.75 Cordoba Oro
NOK	8.4518 Norwegian Krone
NPR	111.83 Nepalese Rupee
NZD	1.5228 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.317 Nuevo Sol
PGK	3.231 Kina
PHP	53.535 Philippine Peso
PKR	122.89 Pakistan Rupee
PLN	3.8086 Zloty
PYG	5726 Guarani
QAR	3.64 Qatari Rial
RON	4.11 Leu
RSD	103.78 Serbian Dinar
RUB	67.262 Russian Ruble
RWF	877.0562 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.5 Seychelles Rupee
SDG	17.9 Sudanese Pound
SEK	9.2037 Swedish Krona
SGD	1.3799 Singapore Dollar
SHP	0.787 Saint Helena Pound
SLL	8600 Leone
SOS	575 Somali Shilling

## Interest Rate Position

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SSP	145.15 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.5423 Lilangeni
THB	33.33 Baht
TJS	9.41 Somoni
TMT	3.49 New Manat
TND	2.7746 Tunisian Dinar
TOP	2.1915 Pa'anga
TRY	5.9655 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	30.88 New Taiwan Dollar
TZS	2283 Tanzanian Shilling
UAH	27.48 Hryvnia
UGX	3750 Uganda Shilling
USD	1 US Dollar
UYU	31.3 Peso Uruguayo
UZS	7785.2 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23310 Dong
VUV	108.53 Vatu
WST	2.5094 Tala
XAF	589.77 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	571.22 CFA Franc BCEAO
XPF	104.62 CFP Franc
YER	249.95 Yemeni Rial
ZAR	14.5571 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

13 August 2018 to

17 August 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	85,431.06	168,759.70	254,190.76
Total	85,431.06	168,759.70	254,190.76

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,833	26,978	41,811
Total	14,833	26,978	41,811

### 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	34,104.00	16,476.61	56,893.54	55,907.53	1,681.56	9,731.21	61,792.78	17,603.54	254,190.76
Total	34,104.00	16,476.61	56,893.54	55,907.53	1,681.56	9,731.21	61,792.78	17,603.54	254,190.76

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,275	3,902	13,085	9,355	566	2,836	9,123	670	41,811
Total	2,275	3,902	13,085	9,355	566	2,836	9,123	670	41,811

### 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	222,193.73	17,381.07	4,092.69	3,794.00	6,594.29	128.98	6.00	254,190.76
Total	222,193.73	17,381.07	4,092.69	3,794.00	6,594.29	128.98	6.00	254,190.76

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	40,378	712	199	181	317	19	5	41,811
Total	40,378	712	199	181	317	19	5	41,811

## Interest Rate Turnover

Turnover for the period:

13 August 2018 to

17 August 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,244.63	358,848.43	369,093.05
Floating vs. Fixed	367,333.17	581,766.79	949,099.96
Overnight Index Swap	51,251.89	56,223.61	107,475.51
<b>Total</b>	<b>428,829.69</b>	<b>996,838.83</b>	<b>1,425,668.52</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	92	1,957	2,049
Floating vs. Fixed	5,935	4,826	10,761
Overnight Index Swap	409	242	651
<b>Total</b>	<b>6,435</b>	<b>7,025</b>	<b>13,460</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	73,742.96	0.00	7,523.12	462.56	3,919.19	2,316.75	281,128.47	369,093.05
Floating vs. Fixed	113,528.99	49,072.33	15,077.56	1,027.49	46,897.88	124,541.31	598,954.40	949,099.96
Overnight Index Swap	16,707.46	0.00	0.00	0.00	0.00	0.00	90,768.05	107,475.51
<b>Total</b>	<b>203,979.41</b>	<b>49,072.33</b>	<b>22,600.68</b>	<b>1,490.04</b>	<b>50,817.07</b>	<b>126,858.07</b>	<b>970,850.92</b>	<b>1,425,668.52</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	624	0	86	34	115	106	1,085	2,049
Floating vs. Fixed	1,224	1,812	140	49	503	2,490	4,544	10,761
Overnight Index Swap	35	0	0	0	0	0	616	651
<b>Total</b>	<b>1,882</b>	<b>1,812</b>	<b>226</b>	<b>83</b>	<b>618</b>	<b>2,596</b>	<b>6,245</b>	<b>13,460</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	249,694.42	62,233.83	50,177.32	4,918.91	1,339.33	540.96	188.27	369,093.05
Floating vs. Fixed	463,792.08	184,763.33	198,832.09	74,757.15	16,929.50	3,916.99	6,108.82	949,099.96
Overnight Index Swap	90,417.00	8,778.16	5,703.04	2,559.23	17.04	1.03	0.00	107,475.51
<b>Total</b>	<b>803,903.50</b>	<b>255,775.32</b>	<b>254,712.45</b>	<b>82,235.29</b>	<b>18,285.87</b>	<b>4,458.99</b>	<b>6,297.10</b>	<b>1,425,668.52</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	197	233	493	442	210	138	337	2,049
Floating vs. Fixed	1,595	1,824	3,279	2,531	783	187	563	10,761
Overnight Index Swap	200	104	161	179	4	4	0	651
<b>Total</b>	<b>1,992</b>	<b>2,161</b>	<b>3,933</b>	<b>3,151</b>	<b>997</b>	<b>329</b>	<b>899</b>	<b>13,460</b>