

## Foreign Exchange Position

Positions as at: 11 May 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	396,593.43	857,214.74	1,253,808.17
<b>Total</b>	<b>396,593.43</b>	<b>857,214.74</b>	<b>1,253,808.17</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	39,714	95,188	134,902
<b>Total</b>	<b>39,714</b>	<b>95,188</b>	<b>134,902</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	219,231.71	71,622.95	218,025.20	344,109.64	14,441.89	37,511.79	290,709.95	58,155.05	1,253,808.17
<b>Total</b>	<b>219,231.71</b>	<b>71,622.95</b>	<b>218,025.20</b>	<b>344,109.64</b>	<b>14,441.89</b>	<b>37,511.79</b>	<b>290,709.95</b>	<b>58,155.05</b>	<b>1,253,808.17</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	13,315	11,975	26,314	37,592	3,521	6,976	28,334	6,875	134,902
<b>Total</b>	<b>13,315</b>	<b>11,975</b>	<b>26,314</b>	<b>37,592</b>	<b>3,521</b>	<b>6,976</b>	<b>28,334</b>	<b>6,875</b>	<b>134,902</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	951,855.92	131,224.44	92,311.28	55,078.50	16,412.31	6,532.24	393.48	1,253,808.17
<b>Total</b>	<b>951,855.92</b>	<b>131,224.44</b>	<b>92,311.28</b>	<b>55,078.50</b>	<b>16,412.31</b>	<b>6,532.24</b>	<b>393.48</b>	<b>1,253,808.17</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	116,330	7,843	5,242	2,955	1,698	805	29	134,902
<b>Total</b>	<b>116,330</b>	<b>7,843</b>	<b>5,242</b>	<b>2,955</b>	<b>1,698</b>	<b>805</b>	<b>29</b>	<b>134,902</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	70.45	Afghani
ALL	106.61	Lek
AMD	485.5	Armenian Dram
ANG	1.79	Netherlands Antillean Guilder
AOA	231.73	Kwanza
ARS	22.664	Argentine Peso
AUD	1.3392	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6476	Convertible Mark
BBD	1.9961	Barbados Dollar
BDT	84.45	Taka
BGN	1.6502	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	1758.68	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

11 May 2018

BND	1.3322	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.5918	Brazilian Real
BSD	1	Bahamian Dollar
BTN	67	Ngultrum
BWP	9.8912	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2853	Canadian Dollar
CDF	1596	Congolese Franc
CHF	1.005	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	634.2	Chilean Peso
CNY	6.3585	Yuan Renminbi
COP	2861.86	Colombian Peso
COU	0.09	Unidad de Valor Real
CRC	564.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.89	Cape Verde Escudo
CZK	21.576	Czech Koruna
DJF	177	Djibouti Franc
DKK	6.2849	Danish Krone
DOP	49.49	Dominican Peso
DZD	115.6562	Algerian Dinar
EGP	17.74	Egyptian Pound
ERN	15	Nakfa
ETB	27.2469	Ethiopian Birr
EUR	0.8438	Euro
FJD	2.0479	Fiji Dollar
FKP	0.738	Falkland Islands Pound
GBP	0.7381	Pound Sterling
GEL	2.43	Lari
GHS	4.5312	Cedi
GIP	0.7407	Gibraltar Pound
GMD	47.45	Dalasi
GNF	9004	Guinea Franc
GTQ	7.414	Quetzal
GYD	206.39	Guyana Dollar
HKD	7.8499	Hong Kong Dollar
HNL	23.6754	Lempira
HRK	6.2322	Croatian Kuna
HTG	65.0329	Gourde
HUF	265.91	Forint
IDR	14075	Rupiah
ILS	3.5819	New Israeli Sheqel
INR	67.345	Indian Rupee

## Foreign Exchange Position

Positions as at:

11 May 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	103.15	Iceland Krona
JMD	124.14	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	109.74	Yen
KES	100.45	Kenyan Shilling
KGS	68.6	Som
KHR	4032.8771	Riel
KMF	413.29	Comoro Franc
KPW	130	North Korean Won
KRW	1078.38	Won
KWD	0.3012	Kuwaiti Dinar
KYD	0.83	Cayman Islands Dollar
KZT	329.56	Tenge
LAK	8309	Kip
LBP	1505	Lebanese Pound
LKR	157.85	Sri Lanka Rupee
LRD	131.9	Liberian Dollar
LSL	12.5454	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.353	Libyan Dinar
MAD	9.4045	Moroccan Dirham
MDL	16.532	Moldovan Leu
MGA	3240	Malagasy Ariary
MKD	51.69	Denar
MMK	1330	Kyat
MNT	2394	Tugrik
MOP	8.085	Pataca
MRO	355	Ouguiya
MUR	34.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	716.84	Kwacha
MXN	19.556	Mexican Peso
MXV	3.2512	Mexican Unidad de Inversion (UDI)
MYR	3.948	Malaysian Ringgit
MZN	59.2	Metical
NAD	12.5442	Namibia Dollar
NGN	305.25	Naira
NIO	31.26	Cordoba Oro
NOK	8.0742	Norwegian Krone
NPR	107.62	Nepalese Rupee
NZD	1.4308	New Zealand Dollar
OMR	0.3845	Rial Omani
PAB	1	Balboa
PEN	3.2902	Nuevo Sol

## Foreign Exchange Position

Positions as at:

11 May 2018

PGK	3.2626	Kina
PHP	51.991	Philippine Peso
PKR	115.55	Pakistan Rupee
PLN	3.5969	Zloty
PYG	5589	Guarani
QAR	3.64	Qatari Rial
RON	3.9187	Leu
RSD	99.56	Serbian Dinar
RUB	62.9695	Russian Ruble
RWF	868.1412	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.5815	Solomon Islands Dollar
SCR	13.45	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.7027	Swedish Krona
SGD	1.3459	Singapore Dollar
SHP	0.7365	Saint Helena Pound
SLL	7830	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	133.752	South Sudanese Pound
STD	20775	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	12.5454	Lilangeni
THB	32.13	Baht
TJS	8.954	Somoni
TMT	3.49	New Manat
TND	2.5488	Tunisian Dinar
TOP	2.1801	Pa'anga
TRY	4.2866	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	29.917	New Taiwan Dollar
TZS	2276	Tanzanian Shilling
UAH	26.22	Hryvnia
UGX	3710	Uganda Shilling
USD	1	US Dollar
UYU	29	Peso Uruguayo
UZS	8046.15	Uzbekistan Sum
VEF	69825	Bolivar Fuerte
VND	22774	Dong
VUV	109.7	Vatu
WST	2.5413	Tala
XAF	571	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	564.5	CFA Franc BCEAO
XPF	100.27	CFP Franc

## Foreign Exchange Position

Positions as at:

11 May 2018

YER	249.9 Yemeni Rial
ZAR	12.552 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Interest Rate Position

Positions as at:

11 May 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	612,589.82	304,141.64	916,731.45
Floating vs. Fixed	5,256,366.16	4,612,054.16	9,868,420.32
Overnight Index Swap	1,269,835.93	631,793.91	1,901,629.83
<b>Total</b>	<b>7,138,791.90</b>	<b>5,547,989.70</b>	<b>12,686,781.60</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,954	3,205	11,159
Floating vs. Fixed	104,494	120,369	224,863
Overnight Index Swap	6,077	8,901	14,978
<b>Total</b>	<b>118,525</b>	<b>132,475</b>	<b>251,000</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	304,090.88	0.00	7,155.57	6,057.84	184,626.91	94,325.62	320,474.64	916,731.45
Floating vs. Fixed	1,906,069.72	699,829.91	207,507.22	39,489.84	980,104.46	1,729,461.91	4,305,957.25	9,868,420.32
Overnight Index Swap	229,414.21	0.00	156,770.98	2,080.40	68,446.92	0.00	1,444,917.33	1,901,629.83
<b>Total</b>	<b>2,439,574.81</b>	<b>699,829.91</b>	<b>371,433.77</b>	<b>47,628.08</b>	<b>1,233,178.29</b>	<b>1,823,787.53</b>	<b>6,071,349.22</b>	<b>12,686,781.60</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,008	0	113	79	1,635	2,517	3,807	11,159
Floating vs. Fixed	45,694	25,576	3,272	897	15,352	46,383	87,689	224,863
Overnight Index Swap	551	0	308	8	207	0	13,904	14,978
<b>Total</b>	<b>49,253</b>	<b>25,576</b>	<b>3,693</b>	<b>984</b>	<b>17,194</b>	<b>48,900</b>	<b>105,400</b>	<b>251,000</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	285,998.79	170,887.83	294,648.75	136,678.72	15,083.57	8,929.22	4,504.57	916,731.45
Floating vs. Fixed	3,796,153.68	1,787,964.53	2,592,514.26	1,302,379.58	174,770.74	85,844.48	128,793.04	9,868,420.32
Overnight Index Swap	1,607,699.08	154,398.03	116,472.95	21,336.95	642.95	854.18	225.68	1,901,629.83
<b>Total</b>	<b>5,689,851.55</b>	<b>2,113,250.38</b>	<b>3,003,635.97</b>	<b>1,460,395.25</b>	<b>190,497.27</b>	<b>95,627.89</b>	<b>133,523.30</b>	<b>12,686,781.60</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	1,971	1,705	3,759	2,515	488	370	351	11,159
Floating vs. Fixed	48,236	32,679	79,800	47,799	6,969	4,320	5,061	224,863
Overnight Index Swap	4,334	2,749	7,404	416	30	33	12	14,978
<b>Total</b>	<b>54,541</b>	<b>37,133</b>	<b>90,963</b>	<b>50,730</b>	<b>7,487</b>	<b>4,723</b>	<b>5,424</b>	<b>251,000</b>

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DKK	6.2849	Danish Krone
DOP	49.49	Dominican Peso
DZD	115.6562	Algerian Dinar
EGP	17.74	Egyptian Pound
ERN	15	Nakfa

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ETB	27.2469	Ethiopian Birr
EUR	0.8438	Euro
FJD	2.0479	Fiji Dollar
FKP	0.738	Falkland Islands Pound
GBP	0.7381	Pound Sterling
GEL	2.43	Lari
GHS	4.5312	Cedi
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LVL	0.5078	Latvian Lats
LYD	1.353	Libyan Dinar

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MAD	9.4045 Moroccan Dirham
MDL	16.532 Moldovan Leu
MGA	3240 Malagasy Ariary
MKD	51.69 Denar
MMK	1330 Kyat
MNT	2394 Tugrik
MOP	8.085 Pataca
MRO	355 Ouguiya
MUR	34.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	716.84 Kwacha
MXN	19.556 Mexican Peso
MXV	3.2512 Mexican Unidad de Inversion (UDI)
MYR	3.948 Malaysian Ringgit
MZN	59.2 Metical
NAD	12.5442 Namibia Dollar
NGN	305.25 Naira
NIO	31.26 Cordoba Oro
NOK	8.0742 Norwegian Krone
NPR	107.62 Nepalese Rupee
NZD	1.4308 New Zealand Dollar
OMR	0.3845 Rial Omani
PAB	1 Balboa
PEN	3.2902 Nuevo Sol
PGK	3.2626 Kina
PHP	51.991 Philippine Peso
PKR	115.55 Pakistan Rupee
PLN	3.5969 Zloty
PYG	5589 Guarani
QAR	3.64 Qatari Rial
RON	3.9187 Leu
RSD	99.56 Serbian Dinar
RUB	62.9695 Russian Ruble
RWF	868.1412 Rwanda Franc
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SBD	7.5815 Solomon Islands Dollar
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SEK	8.7027 Swedish Krona
SGD	1.3459 Singapore Dollar
SHP	0.7365 Saint Helena Pound
SLL	7830 Leone
SOS	575 Somali Shilling

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SSP	133.752 South Sudanese Pound
STD	20775 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	12.5454 Lilangeni
THB	32.13 Baht
TJS	8.954 Somoni
TMT	3.49 New Manat
TND	2.5488 Tunisian Dinar
TOP	2.1801 Pa'anga
TRY	4.2866 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	29.917 New Taiwan Dollar
TZS	2276 Tanzanian Shilling
UAH	26.22 Hryvnia
UGX	3710 Uganda Shilling
USD	1 US Dollar
UYU	29 Peso Uruguayo
UZS	8046.15 Uzbekistan Sum
VEF	69825 Bolivar Fuerte
VND	22774 Dong
VUV	109.7 Vatu
WST	2.5413 Tala
XAF	571 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	564.5 CFA Franc BCEAO
XPF	100.27 CFP Franc
YER	249.9 Yemeni Rial
ZAR	12.552 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

07 May 2018 to

11 May 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	110,201.48	187,457.16	297,658.64
Total	110,201.48	187,457.16	297,658.64

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,504	21,212	35,716
Total	14,504	21,212	35,716

### 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	44,763.04	23,316.67	53,248.30	74,590.07	2,102.41	14,105.10	74,028.67	11,504.38	297,658.64
Total	44,763.04	23,316.67	53,248.30	74,590.07	2,102.41	14,105.10	74,028.67	11,504.38	297,658.64

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,830	3,831	7,495	9,559	408	2,154	8,585	856	35,716
Total	2,830	3,831	7,495	9,559	408	2,154	8,585	856	35,716

### 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	250,057.28	27,508.85	11,494.46	4,073.35	4,233.97	279.73	11.00	297,658.64
Total	250,057.28	27,508.85	11,494.46	4,073.35	4,233.97	279.73	11.00	297,658.64

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	33,770	979	427	230	279	32	1	35,716
Total	33,770	979	427	230	279	32	1	35,716

## Interest Rate Turnover

Turnover for the period:

07 May 2018 to

11 May 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,707.65	122,407.93	139,115.58
Floating vs. Fixed	234,702.16	383,446.15	618,148.31
Overnight Index Swap	42,706.34	52,227.43	94,933.77
<b>Total</b>	<b>294,116.16</b>	<b>558,081.51</b>	<b>852,197.67</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	187	1,710	1,897
Floating vs. Fixed	4,067	4,258	8,325
Overnight Index Swap	248	275	523
<b>Total</b>	<b>4,502</b>	<b>6,243</b>	<b>10,744</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	59,097.94	0.00	5,251.57	171.72	21,611.09	7,023.13	45,960.14	139,115.58
Floating vs. Fixed	127,208.32	18,658.66	6,673.49	1,502.29	26,114.68	197,534.72	240,456.15	618,148.31
Overnight Index Swap	10,585.86	0.00	1,188.66	606.96	2,887.79	0.00	79,664.50	94,933.77
<b>Total</b>	<b>196,892.12</b>	<b>18,658.66</b>	<b>13,113.72</b>	<b>2,280.96</b>	<b>50,613.56</b>	<b>204,557.84</b>	<b>366,080.80</b>	<b>852,197.67</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	492	0	132	34	166	190	884	1,897
Floating vs. Fixed	1,092	401	102	75	239	3,130	3,287	8,325
Overnight Index Swap	29	0	4	1	2	0	488	523
<b>Total</b>	<b>1,612</b>	<b>401</b>	<b>238</b>	<b>110</b>	<b>406</b>	<b>3,320</b>	<b>4,658</b>	<b>10,744</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	49,512.96	29,348.72	48,538.60	9,279.36	1,228.08	619.08	588.80	139,115.58
Floating vs. Fixed	228,876.52	143,382.96	159,638.69	69,782.84	12,171.98	2,201.17	2,094.15	618,148.31
Overnight Index Swap	74,937.49	10,089.72	7,626.79	2,241.07	35.95	2.75	0.00	94,933.77
<b>Total</b>	<b>353,326.97</b>	<b>182,821.40</b>	<b>215,804.08</b>	<b>81,303.26</b>	<b>13,436.00</b>	<b>2,823.00</b>	<b>2,682.95</b>	<b>852,197.67</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	123	211	466	430	188	126	353	1,897
Floating vs. Fixed	1,619	1,269	2,232	2,118	587	155	347	8,325
Overnight Index Swap	142	78	179	113	6	6	0	523
<b>Total</b>	<b>1,884</b>	<b>1,558</b>	<b>2,877</b>	<b>2,660</b>	<b>781</b>	<b>287</b>	<b>700</b>	<b>10,744</b>