

Foreign Exchange Position

Positions as at: 18 May 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	399,676.44	888,321.15	1,287,997.59
Total	399,676.44	888,321.15	1,287,997.59

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,013	99,168	140,181
Total	41,013	99,168	140,181

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	224,590.64	77,341.12	221,334.94	354,768.26	14,824.32	36,760.69	297,645.44	60,732.19	1,287,997.59
Total	224,590.64	77,341.12	221,334.94	354,768.26	14,824.32	36,760.69	297,645.44	60,732.19	1,287,997.59

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	13,359	13,096	28,239	37,888	3,570	7,739	29,409	6,881	140,181
Total	13,359	13,096	28,239	37,888	3,570	7,739	29,409	6,881	140,181

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	983,039.93	133,770.39	90,305.95	57,125.47	16,777.31	6,568.32	410.23	1,287,997.59
Total	983,039.93	133,770.39	90,305.95	57,125.47	16,777.31	6,568.32	410.23	1,287,997.59

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	120,902	8,433	5,169	3,139	1,705	803	30	140,181
Total	120,902	8,433	5,169	3,139	1,705	803	30	140,181

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	70.86	Afghani
ALL	107.35	Lek
AMD	482	Armenian Dram
ANG	1.79	Netherlands Antillean Guilder
AOA	231.905	Kwanza
ARS	24.245	Argentine Peso
AUD	1.33	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6521	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.6	Taka
BGN	1.6566	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1758.82	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

18 May 2018

BND	1.3269	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.6754	Brazilian Real
BSD	1	Bahamian Dollar
BTN	67.69	Ngultrum
BWP	9.8814	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2784	Canadian Dollar
CDF	1596	Congolese Franc
CHF	1.001	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	630.17	Chilean Peso
CNY	6.3706	Yuan Renminbi
COP	2859.14	Colombian Peso
COU	0.0891	Unidad de Valor Real
CRC	564	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.15	Cape Verde Escudo
CZK	21.603	Czech Koruna
DJF	177.25	Djibouti Franc
DKK	6.307	Danish Krone
DOP	49.5	Dominican Peso
DZD	115.9607	Algerian Dinar
EGP	17.83	Egyptian Pound
ERN	15	Nakfa
ETB	27.2484	Ethiopian Birr
EUR	0.8469	Euro
FJD	2.0492	Fiji Dollar
FKP	0.7399	Falkland Islands Pound
GBP	0.7412	Pound Sterling
GEL	2.42	Lari
GHS	4.585	Cedi
GIP	0.7399	Gibraltar Pound
GMD	47.45	Dalasi
GNF	8993	Guinea Franc
GTQ	7.421	Quetzal
GYD	206.76	Guyana Dollar
HKD	7.8499	Hong Kong Dollar
HNL	23.7688	Lempira
HRK	6.2512	Croatian Kuna
HTG	63.0771	Gourde
HUF	267.44	Forint
IDR	14088	Rupiah
ILS	3.5846	New Israeli Sheqel
INR	67.77	Indian Rupee

Foreign Exchange Position

Positions as at:

18 May 2018

IQD	1185.24	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	104.21	Iceland Krona
JMD	124.51	Jamaican Dollar
JOD	0.7083	Jordanian Dinar
JPY	110.38	Yen
KES	100.2	Kenyan Shilling
KGS	68.39	Som
KHR	4056	Riel
KMF	415.84	Comoro Franc
KPW	130	North Korean Won
KRW	1076.74	Won
KWD	0.3017	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	329.06	Tenge
LAK	8312	Kip
LBP	1505	Lebanese Pound
LKR	158	Sri Lanka Rupee
LRD	131.99	Liberian Dollar
LSL	12.43	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3537	Libyan Dinar
MAD	9.4256	Moroccan Dirham
MDL	16.5235	Moldovan Leu
MGA	3236.76	Malagasy Ariary
MKD	51.89	Denar
MMK	1350	Kyat
MNT	2396	Tugrik
MOP	8.064	Pataca
MRO	355	Ouguiya
MUR	34.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.43	Kwacha
MXN	19.5705	Mexican Peso
MXV	3.256	Mexican Unidad de Inversion (UDI)
MYR	3.965	Malaysian Ringgit
MZN	59.95	Metical
NAD	12.429	Namibia Dollar
NGN	305.35	Naira
NIO	31.33	Cordoba Oro
NOK	8.0769	Norwegian Krone
NPR	108.47	Nepalese Rupee
NZD	1.4495	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2589	Nuevo Sol

Foreign Exchange Position

Positions as at:

18 May 2018

PGK	3.1847	Kina
PHP	52.223	Philippine Peso
PKR	115.56	Pakistan Rupee
PLN	3.6182	Zloty
PYG	5598	Guarani
QAR	3.64	Qatari Rial
RON	3.9216	Leu
RSD	99.83	Serbian Dinar
RUB	61.713	Russian Ruble
RWF	868.7478	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.5873	Solomon Islands Dollar
SCR	13.43	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.7034	Swedish Krona
SGD	1.3402	Singapore Dollar
SHP	0.7411	Saint Helena Pound
SLL	7830	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	133.75	South Sudanese Pound
STD	20778	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	12.43	Lilangeni
THB	32.03	Baht
TJS	8.96	Somoni
TMT	3.49	New Manat
TND	2.5152	Tunisian Dinar
TOP	2.1422	Pa'anga
TRY	4.4129	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	29.839	New Taiwan Dollar
TZS	2277	Tanzanian Shilling
UAH	26.22	Hryvnia
UGX	3713	Uganda Shilling
USD	1	US Dollar
UYU	31.13	Peso Uruguayo
UZS	8020.8	Uzbekistan Sum
VEF	69825	Bolivar Fuerte
VND	22770	Dong
VUV	107.71	Vatu
WST	2.4845	Tala
XAF	568.8	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	564.48	CFA Franc BCEAO
XPF	100.42	CFP Franc

Foreign Exchange Position

Positions as at:

18 May 2018

YER	249.95	Yemeni Rial
ZAR	12.4305	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

18 May 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	617,301.11	311,529.30	928,830.40
Floating vs. Fixed	5,240,958.62	4,618,153.09	9,859,111.71
Overnight Index Swap	1,138,184.66	625,857.46	1,764,042.12
Total	6,996,444.39	5,555,539.85	12,551,984.24

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,940	3,310	11,250
Floating vs. Fixed	104,729	120,764	225,493
Overnight Index Swap	6,047	8,933	14,980
Total	118,716	133,007	251,723

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	301,535.71	0.00	11,241.68	6,043.12	186,890.83	93,770.60	329,348.47	928,830.40
Floating vs. Fixed	1,918,251.77	725,679.51	212,600.03	40,061.05	987,651.31	1,777,081.64	4,197,786.41	9,859,111.71
Overnight Index Swap	225,131.18	0.00	155,683.55	2,071.69	69,404.40	0.00	1,311,751.30	1,764,042.12
Total	2,444,918.66	725,679.51	379,525.26	48,175.86	1,243,946.53	1,870,852.24	5,838,886.18	12,551,984.24

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,025	0	113	79	1,682	2,516	3,835	11,250
Floating vs. Fixed	45,958	25,864	3,285	899	15,434	47,183	86,871	225,493
Overnight Index Swap	552	0	303	8	212	0	13,905	14,980
Total	49,535	25,864	3,701	986	17,328	49,699	104,611	251,723

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	283,108.68	181,294.24	298,356.12	137,052.13	15,449.60	9,054.60	4,515.03	928,830.40
Floating vs. Fixed	3,798,264.87	1,785,553.97	2,583,833.76	1,299,435.68	176,510.87	86,078.39	129,434.17	9,859,111.71
Overnight Index Swap	1,471,701.21	151,702.96	117,699.55	21,223.37	640.39	849.91	224.74	1,764,042.12
Total	5,553,074.75	2,118,551.17	2,999,889.44	1,457,711.18	192,600.87	95,982.89	134,173.94	12,551,984.24

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	1,899	1,722	3,811	2,562	500	393	363	11,250
Floating vs. Fixed	48,415	32,836	80,000	47,764	7,055	4,346	5,077	225,493
Overnight Index Swap	4,282	2,753	7,450	424	28	31	12	14,980
Total	54,596	37,311	91,261	50,750	7,583	4,770	5,452	251,723

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	107.35	Lek
AMD	482	Armenian Dram
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LKR	158	Sri Lanka Rupee
LRD	131.99	Liberian Dollar
LSL	12.43	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3537	Libyan Dinar

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Positions as at:

18 May 2018

MAD	9.4256 Moroccan Dirham
MDL	16.5235 Moldovan Leu
MGA	3236.76 Malagasy Ariary
MKD	51.89 Denar
MMK	1350 Kyat
MNT	2396 Tugrik
MOP	8.064 Pataca
MRO	355 Ouguiya
MUR	34.1 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.43 Kwacha
MXN	19.5705 Mexican Peso
MXV	3.256 Mexican Unidad de Inversion (UDI)
MYR	3.965 Malaysian Ringgit
MZN	59.95 Metical
NAD	12.429 Namibia Dollar
NGN	305.35 Naira
NIO	31.33 Cordoba Oro
NOK	8.0769 Norwegian Krone
NPR	108.47 Nepalese Rupee
NZD	1.4495 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2589 Nuevo Sol
PGK	3.1847 Kina
PHP	52.223 Philippine Peso
PKR	115.56 Pakistan Rupee
PLN	3.6182 Zloty
PYG	5598 Guarani
QAR	3.64 Qatari Rial
RON	3.9216 Leu
RSD	99.83 Serbian Dinar
RUB	61.713 Russian Ruble
RWF	868.7478 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.5873 Solomon Islands Dollar
SCR	13.43 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.7034 Swedish Krona
SGD	1.3402 Singapore Dollar
SHP	0.7411 Saint Helena Pound
SLL	7830 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

18 May 2018

SRD	7.43 Surinam Dollar
SSP	133.75 South Sudanese Pound
STD	20778 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	12.43 Lilangeni
THB	32.03 Baht
TJS	8.96 Somoni
TMT	3.49 New Manat
TND	2.5152 Tunisian Dinar
TOP	2.1422 Pa'anga
TRY	4.4129 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	29.839 New Taiwan Dollar
TZS	2277 Tanzanian Shilling
UAH	26.22 Hryvnia
UGX	3713 Uganda Shilling
USD	1 US Dollar
UYU	31.13 Peso Uruguayo
UZS	8020.8 Uzbekistan Sum
VEF	69825 Bolivar Fuerte
VND	22770 Dong
VUV	107.71 Vatu
WST	2.4845 Tala
XAF	568.8 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	564.48 CFA Franc BCEAO
XPF	100.42 CFP Franc
YER	249.95 Yemeni Rial
ZAR	12.4305 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

14 May 2018 to

18 May 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	92,955.59	179,350.42	272,306.00
Total	92,955.59	179,350.42	272,306.00

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,011	22,047	34,058
Total	12,011	22,047	34,058

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	42,470.64	28,405.57	46,233.98	69,220.56	5,109.52	7,304.59	63,942.53	9,618.62	272,306.00
Total	42,470.64	28,405.57	46,233.98	69,220.56	5,109.52	7,304.59	63,942.53	9,618.62	272,306.00

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,540	3,834	7,500	9,123	943	2,060	7,065	994	34,058
Total	2,540	3,834	7,500	9,123	943	2,060	7,065	994	34,058

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	231,453.06	21,347.76	6,445.84	8,249.07	4,585.97	202.29	22.00	272,306.00
Total	231,453.06	21,347.76	6,445.84	8,249.07	4,585.97	202.29	22.00	272,306.00

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	31,877	1,223	356	288	298	15	2	34,058
Total	31,877	1,223	356	288	298	15	2	34,058

Interest Rate Turnover

Turnover for the period:

14 May 2018 to

18 May 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	26,934.30	139,965.23	166,899.53
Floating vs. Fixed	314,930.80	430,120.52	745,051.33
Overnight Index Swap	159,275.45	45,054.24	204,329.69
Total	501,140.55	615,139.99	1,116,280.54

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	188	2,060	2,248
Floating vs. Fixed	4,821	4,804	9,625
Overnight Index Swap	243	252	495
Total	5,252	7,116	12,368

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	71,534.49	0.00	13,672.00	181.61	27,949.44	3,292.18	50,269.81	166,899.53
Floating vs. Fixed	166,276.14	43,329.87	14,483.09	1,456.56	37,508.87	180,777.43	301,219.36	745,051.33
Overnight Index Swap	4,011.65	0.00	513.59	605.81	1,978.65	0.00	197,219.99	204,329.69
Total	241,822.27	43,329.87	28,668.68	2,243.99	67,436.95	184,069.62	548,709.17	1,116,280.54

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	651	0	266	34	230	95	973	2,248
Floating vs. Fixed	1,644	726	176	60	336	2,837	3,848	9,625
Overnight Index Swap	29	0	5	1	9	0	452	495
Total	2,323	726	447	95	575	2,932	5,272	12,368

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	53,465.26	46,230.51	49,979.04	13,607.55	2,412.85	599.55	604.77	166,899.53
Floating vs. Fixed	265,030.05	183,332.89	197,889.75	72,214.08	20,307.67	2,194.48	4,082.40	745,051.33
Overnight Index Swap	184,371.52	11,242.49	6,445.16	2,220.19	48.92	1.41	0.00	204,329.69
Total	502,866.83	240,805.89	254,313.95	88,041.81	22,769.45	2,795.44	4,687.16	1,116,280.54

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	157	248	462	534	241	175	432	2,248
Floating vs. Fixed	1,655	1,506	2,669	2,157	970	185	484	9,625
Overnight Index Swap	141	101	134	110	6	4	0	495
Total	1,953	1,855	3,265	2,800	1,217	364	916	12,368