

## Foreign Exchange Position

Positions as at: 25 May 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	391,971.19	896,472.44	1,288,443.64
<b>Total</b>	<b>391,971.19</b>	<b>896,472.44</b>	<b>1,288,443.64</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	40,968	102,273	143,240
<b>Total</b>	<b>40,968</b>	<b>102,273</b>	<b>143,240</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	225,258.37	71,667.07	225,596.41	353,232.26	15,504.56	38,043.32	295,440.49	63,701.15	1,288,443.64
<b>Total</b>	<b>225,258.37</b>	<b>71,667.07</b>	<b>225,596.41</b>	<b>353,232.26</b>	<b>15,504.56</b>	<b>38,043.32</b>	<b>295,440.49</b>	<b>63,701.15</b>	<b>1,288,443.64</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	13,433	13,045	29,156	38,772	3,928	8,192	29,570	7,145	143,240
<b>Total</b>	<b>13,433</b>	<b>13,045</b>	<b>29,156</b>	<b>38,772</b>	<b>3,928</b>	<b>8,192</b>	<b>29,570</b>	<b>7,145</b>	<b>143,240</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	967,611.95	145,668.51	93,598.71	56,734.91	17,747.81	6,682.53	399.22	1,288,443.64
<b>Total</b>	<b>967,611.95</b>	<b>145,668.51</b>	<b>93,598.71</b>	<b>56,734.91</b>	<b>17,747.81</b>	<b>6,682.53</b>	<b>399.22</b>	<b>1,288,443.64</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	122,827	9,391	5,309	3,147	1,733	805	29	143,240
<b>Total</b>	<b>122,827</b>	<b>9,391</b>	<b>5,309</b>	<b>3,147</b>	<b>1,733</b>	<b>805</b>	<b>29</b>	<b>143,240</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	71.43	Afghani
ALL	107.88	Lek
AMD	481.48	Armenian Dram
ANG	1.79	Netherlands Antillean Guilder
AOA	233.129	Kwanza
ARS	24.451	Argentine Peso
AUD	1.3226	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.6906	Azerbaijani Manat
BAM	1.6662	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	83.62	Taka
BGN	1.6713	Bulgarian Lev
BHD	0.3774	Bahraini Dinar
BIF	1760.23	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

25 May 2018

BND	1.33	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.6279	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.35	Ngultrum
BWP	9.901	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2829	Canadian Dollar
CDF	1613.12	Congolese Franc
CHF	0.9954	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	622.77	Chilean Peso
CNY	6.3875	Yuan Renminbi
COP	2873.25	Colombian Peso
COU	0.0904	Unidad de Valor Real
CRC	561.28	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	93.95	Cape Verde Escudo
CZK	22.037	Czech Koruna
DJF	177.2	Djibouti Franc
DKK	6.3686	Danish Krone
DOP	49.3	Dominican Peso
DZD	116.4049	Algerian Dinar
EGP	17.86	Egyptian Pound
ERN	15.26	Nakfa
ETB	27.1953	Ethiopian Birr
EUR	0.8549	Euro
FJD	2.0786	Fiji Dollar
FKP	0.7463	Falkland Islands Pound
GBP	0.7492	Pound Sterling
GEL	2.44	Lari
GHS	4.6399	Cedi
GIP	0.7462	Gibraltar Pound
GMD	47.35	Dalasi
GNF	8980.01	Guinea Franc
GTQ	7.448	Quetzal
GYD	207.19	Guyana Dollar
HKD	7.8493	Hong Kong Dollar
HNL	23.77	Lempira
HRK	6.3169	Croatian Kuna
HTG	62.951	Gourde
HUF	272.06	Forint
IDR	14202	Rupiah
ILS	3.5683	New Israeli Sheqel
INR	68.36	Indian Rupee

## Foreign Exchange Position

Positions as at:

25 May 2018

IQD	1182.88	Iraqi Dinar
IRR	42080	Iranian Rial
ISK	105.7	Iceland Krona
JMD	124.99	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	110.07	Yen
KES	100.85	Kenyan Shilling
KGS	68.2	Som
KHR	4039.8005	Riel
KMF	419.22	Comoro Franc
KPW	130	North Korean Won
KRW	1076.25	Won
KWD	0.3018	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	326.26	Tenge
LAK	8328	Kip
LBP	1508.59	Lebanese Pound
LKR	157.75	Sri Lanka Rupee
LRD	136.21	Liberian Dollar
LSL	12.445	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3579	Libyan Dinar
MAD	9.4823	Moroccan Dirham
MDL	16.733	Moldovan Leu
MGA	3250.23	Malagasy Ariary
MKD	52.38	Denar
MMK	1343	Kyat
MNT	2402	Tugrik
MOP	8.074	Pataca
MRO	355	Ouguiya
MUR	34.35	Mauritius Rupee
MVR	15.39	Rufiyaa
MWK	713.44	Kwacha
MXN	19.629	Mexican Peso
MXV	3.2637	Mexican Unidad de Inversion (UDI)
MYR	3.98	Malaysian Ringgit
MZN	59.34	Metical
NAD	12.5694	Namibia Dollar
NGN	305.4	Naira
NIO	31.1	Cordoba Oro
NOK	8.0914	Norwegian Krone
NPR	109.47	Nepalese Rupee
NZD	1.4453	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.2635	Nuevo Sol

## Foreign Exchange Position

Positions as at:

25 May 2018

PGK	3.1746	Kina
PHP	52.455	Philippine Peso
PKR	115.55	Pakistan Rupee
PLN	3.6781	Zloty
PYG	5652	Guarani
QAR	3.64	Qatari Rial
RON	3.9521	Leu
RSD	100.8	Serbian Dinar
RUB	61.2575	Russian Ruble
RWF	846.39	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.5758	Solomon Islands Dollar
SCR	13.402	Seychelles Rupee
SDG	17.9552	Sudanese Pound
SEK	8.7592	Swedish Krona
SGD	1.3433	Singapore Dollar
SHP	0.7446	Saint Helena Pound
SLL	7775	Leone
SOS	575	Somali Shilling
SRD	7.406	Surinam Dollar
SSP	136.7753	South Sudanese Pound
STD	20490	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	12.451	Lilangeni
THB	32.09	Baht
TJS	8.9813	Somoni
TMT	3.49	New Manat
TND	2.5863	Tunisian Dinar
TOP	2.1404	Pa'anga
TRY	4.5742	Turkish Lira
TTD	6.754	Trinidad and Tobago Dollar
TWD	29.966	New Taiwan Dollar
TZS	2276	Tanzanian Shilling
UAH	26.075	Hryvnia
UGX	3720.28	Uganda Shilling
USD	1	US Dollar
UYU	31.25	Peso Uruguayo
UZS	7992	Uzbekistan Sum
VEF	78553.125	Bolivar Fuerte
VND	22773	Dong
VUV	108.48	Vatu
WST	2.4728	Tala
XAF	574.84	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	575.69	CFA Franc BCEAO
XPF	101.38	CFP Franc

## Foreign Exchange Position

Positions as at:

25 May 2018

YER	249.95	Yemeni Rial
ZAR	12.4457	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

25 May 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	622,786.96	307,131.73	929,918.69
Floating vs. Fixed	5,326,145.24	4,616,551.76	9,942,697.01
Overnight Index Swap	1,211,781.22	636,389.25	1,848,170.48
<b>Total</b>	<b>7,160,713.42</b>	<b>5,560,072.75</b>	<b>12,720,786.17</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,965	3,288	11,253
Floating vs. Fixed	105,838	121,136	226,974
Overnight Index Swap	6,158	8,983	15,141
<b>Total</b>	<b>119,961</b>	<b>133,407</b>	<b>253,368</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	299,824.70	0.00	11,288.64	6,035.10	183,602.44	94,328.11	334,839.70	929,918.69
Floating vs. Fixed	1,907,697.30	727,607.24	216,385.71	40,550.52	987,729.29	1,825,081.21	4,237,645.73	9,942,697.01
Overnight Index Swap	250,447.60	0.00	157,139.31	2,647.54	74,142.43	0.00	1,363,793.59	1,848,170.48
<b>Total</b>	<b>2,457,969.60</b>	<b>727,607.24</b>	<b>384,813.67</b>	<b>49,233.16</b>	<b>1,245,474.16</b>	<b>1,919,409.32</b>	<b>5,936,279.02</b>	<b>12,720,786.17</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,024	0	144	81	1,653	2,515	3,836	11,253
Floating vs. Fixed	46,094	26,037	3,374	930	15,387	47,664	87,488	226,974
Overnight Index Swap	578	0	312	9	216	0	14,026	15,141
<b>Total</b>	<b>49,696</b>	<b>26,037</b>	<b>3,830</b>	<b>1,020</b>	<b>17,256</b>	<b>50,179</b>	<b>105,350</b>	<b>253,368</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	282,866.64	182,177.78	296,889.91	138,546.33	15,658.73	9,104.33	4,674.97	929,918.69
Floating vs. Fixed	3,831,445.03	1,816,181.39	2,584,576.63	1,315,096.99	178,905.47	86,299.15	130,192.34	9,942,697.01
Overnight Index Swap	1,543,513.73	161,622.24	119,440.04	21,882.08	639.52	848.92	223.95	1,848,170.48
<b>Total</b>	<b>5,657,825.40</b>	<b>2,159,981.41</b>	<b>3,000,906.58</b>	<b>1,475,525.40</b>	<b>195,203.72</b>	<b>96,252.40</b>	<b>135,091.26</b>	<b>12,720,786.17</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	1,899	1,734	3,796	2,571	499	401	353	11,253
Floating vs. Fixed	48,651	33,030	80,626	48,087	7,135	4,341	5,104	226,974
Overnight Index Swap	4,329	2,780	7,511	450	28	31	12	15,141
<b>Total</b>	<b>54,879</b>	<b>37,544</b>	<b>91,933</b>	<b>51,108</b>	<b>7,662</b>	<b>4,773</b>	<b>5,469</b>	<b>253,368</b>

### Foreign Exchange Rate

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## Interest Rate Position

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ETB	27.1953	Ethiopian Birr
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GBP	0.7492	Pound Sterling
GEL	2.44	Lari
GHS	4.6399	Cedi
GIP	0.7462	Gibraltar Pound
GMD	47.35	Dalasi
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LVL	0.5078	Latvian Lats
LYD	1.3579	Libyan Dinar

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25 May 2018

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MGA	3250.23 Malagasy Ariary
MKD	52.38 Denar
MMK	1343 Kyat
MNT	2402 Tugrik
MOP	8.074 Pataca
MRO	355 Ouguiya
MUR	34.35 Mauritius Rupee
MVR	15.39 Rufiyaa
MWK	713.44 Kwacha
MXN	19.629 Mexican Peso
MXV	3.2637 Mexican Unidad de Inversion (UDI)
MYR	3.98 Malaysian Ringgit
MZN	59.34 Metical
NAD	12.5694 Namibia Dollar
NGN	305.4 Naira
NIO	31.1 Cordoba Oro
NOK	8.0914 Norwegian Krone
NPR	109.47 Nepalese Rupee
NZD	1.4453 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.2635 Nuevo Sol
PGK	3.1746 Kina
PHP	52.455 Philippine Peso
PKR	115.55 Pakistan Rupee
PLN	3.6781 Zloty
PYG	5652 Guarani
QAR	3.64 Qatari Rial
RON	3.9521 Leu
RSD	100.8 Serbian Dinar
RUB	61.2575 Russian Ruble
RWF	846.39 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.5758 Solomon Islands Dollar
SCR	13.402 Seychelles Rupee
SDG	17.9552 Sudanese Pound
SEK	8.7592 Swedish Krona
SGD	1.3433 Singapore Dollar
SHP	0.7446 Saint Helena Pound
SLL	7775 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

25 May 2018

SRD	7.406 Surinam Dollar
SSP	136.7753 South Sudanese Pound
STD	20490 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	12.451 Lilangeni
THB	32.09 Baht
TJS	8.9813 Somoni
TMT	3.49 New Manat
TND	2.5863 Tunisian Dinar
TOP	2.1404 Pa'anga
TRY	4.5742 Turkish Lira
TTD	6.754 Trinidad and Tobago Dollar
TWD	29.966 New Taiwan Dollar
TZS	2276 Tanzanian Shilling
UAH	26.075 Hryvnia
UGX	3720.28 Uganda Shilling
USD	1 US Dollar
UYU	31.25 Peso Uruguayo
UZS	7992 Uzbekistan Sum
VEF	78553.125 Bolivar Fuerte
VND	22773 Dong
VUV	108.48 Vatu
WST	2.4728 Tala
XAF	574.84 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	575.69 CFA Franc BCEAO
XPF	101.38 CFP Franc
YER	249.95 Yemeni Rial
ZAR	12.4457 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

21 May 2018 to

25 May 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	80,413.02	197,606.91	278,019.93
Total	80,413.02	197,606.91	278,019.93

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,007	20,030	31,037
Total	11,007	20,030	31,037

### 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	31,692.87	13,201.00	70,408.77	72,039.23	4,214.36	8,554.54	62,285.27	15,623.89	278,019.93
Total	31,692.87	13,201.00	70,408.77	72,039.23	4,214.36	8,554.54	62,285.27	15,623.89	278,019.93

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,057	2,935	7,176	8,112	917	1,938	6,906	996	31,037
Total	2,057	2,935	7,176	8,112	917	1,938	6,906	996	31,037

### 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	217,888.87	26,142.98	7,978.14	2,551.81	23,259.85	135.73	62.56	278,019.93
Total	217,888.87	26,142.98	7,978.14	2,551.81	23,259.85	135.73	62.56	278,019.93

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	28,739	1,460	381	170	269	14	5	31,037
Total	28,739	1,460	381	170	269	14	5	31,037

## Interest Rate Turnover

Turnover for the period:

21 May 2018 to

25 May 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,280.64	118,968.04	133,248.68
Floating vs. Fixed	228,911.32	351,258.45	580,169.76
Overnight Index Swap	156,149.80	66,214.86	222,364.66
<b>Total</b>	<b>399,341.75</b>	<b>536,441.34</b>	<b>935,783.10</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	100	1,746	1,846
Floating vs. Fixed	3,564	3,944	7,508
Overnight Index Swap	209	196	405
<b>Total</b>	<b>3,872</b>	<b>5,886</b>	<b>9,758</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	51,519.60	0.00	9,520.43	189.46	15,779.12	2,869.94	53,370.13	133,248.68
Floating vs. Fixed	120,726.20	26,517.20	10,984.05	562.64	19,102.16	160,359.53	241,917.98	580,169.76
Overnight Index Swap	67,759.22	0.00	8,798.69	601.99	45,888.45	0.00	99,316.31	222,364.66
<b>Total</b>	<b>240,005.02</b>	<b>26,517.20</b>	<b>29,303.16</b>	<b>1,354.09</b>	<b>80,769.73</b>	<b>163,229.46</b>	<b>394,604.42</b>	<b>935,783.10</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	553	0	164	34	143	76	877	1,846
Floating vs. Fixed	1,317	601	141	28	184	1,818	3,421	7,508
Overnight Index Swap	57	0	10	1	22	0	315	405
<b>Total</b>	<b>1,927</b>	<b>601</b>	<b>315</b>	<b>63</b>	<b>348</b>	<b>1,894</b>	<b>4,612</b>	<b>9,758</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	49,696.57	28,848.24	40,134.29	11,305.00	2,011.67	560.54	692.38	133,248.68
Floating vs. Fixed	206,097.89	146,895.59	137,666.28	64,621.11	19,233.74	2,130.78	3,524.38	580,169.76
Overnight Index Swap	185,594.39	21,877.75	13,040.96	1,831.09	19.08	1.39	0.00	222,364.66
<b>Total</b>	<b>441,388.85</b>	<b>197,621.58</b>	<b>190,841.53</b>	<b>77,757.20</b>	<b>21,264.48</b>	<b>2,692.71</b>	<b>4,216.75</b>	<b>935,783.10</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	122	188	387	454	204	146	346	1,846
Floating vs. Fixed	1,415	1,019	1,932	1,917	717	140	368	7,508
Overnight Index Swap	125	55	146	76	2	2	0	405
<b>Total</b>	<b>1,662</b>	<b>1,262</b>	<b>2,464</b>	<b>2,446</b>	<b>923</b>	<b>288</b>	<b>714</b>	<b>9,758</b>