

Foreign Exchange Position

Positions as at: 31 March 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	189,252.46	952,669.40	1,141,921.86
Total	189,252.46	952,669.40	1,141,921.86

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,286	94,947	114,233
Total	19,286	94,947	114,233

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	330,368.98	26,855.45	157,961.56	300,369.38	21,434.13	27,979.16	240,446.34	36,506.87	1,141,921.86
Total	330,368.98	26,855.45	157,961.56	300,369.38	21,434.13	27,979.16	240,446.34	36,506.87	1,141,921.86

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	20,046	4,427	18,628	32,642	4,205	6,094	24,228	3,963	114,233
Total	20,046	4,427	18,628	32,642	4,205	6,094	24,228	3,963	114,233

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	824,928.50	143,963.10	82,646.66	66,166.29	16,366.21	7,577.43	273.67	1,141,921.86
Total	824,928.50	143,963.10	82,646.66	66,166.29	16,366.21	7,577.43	273.67	1,141,921.86

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	94,348	8,284	5,130	3,671	1,730	1,039	31	114,233
Total	94,348	8,284	5,130	3,671	1,730	1,039	31	114,233

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	66.6	Afghani
ALL	127.27	Lek
AMD	482.46	Armenian Dram
ANG	1.79	Netherlands Antillean Guilder
AOA	165.086	Kwanza
ARS	15.367	Argentine Peso
AUD	1.3108	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.7214	Azerbaijani Manat
BAM	1.817	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	80.2	Taka
BGN	1.8355	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1694.98	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 March 2017

BND	1.3966	Brunei Dollar
BOB	6.88	Boliviano
BRL	3.123	Brazilian Real
BSD	1	Bahamian Dollar
BTN	64.845	Ngultrum
BWP	10.5042	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3311	Canadian Dollar
CDF	1359	Congolese Franc
CHF	1.0029	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	659.21	Chilean Peso
CNY	6.8832	Yuan Renminbi
COP	2873.11	Colombian Peso
COU	0.0859	Unidad de Valor Real
CRC	554.42	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	103	Cape Verde Escudo
CZK	25.346	Czech Koruna
DJF	178	Djibouti Franc
DKK	6.981	Danish Krone
DOP	46.95	Dominican Peso
DZD	109.69	Algerian Dinar
EGP	18.2	Egyptian Pound
ERN	15.29	Nakfa
ETB	22.7	Ethiopian Birr
EUR	0.9385	Euro
FJD	2.0542	Fiji Dollar
FKP	0.8022	Falkland Islands Pound
GBP	0.7964	Pound Sterling
GEL	2.39	Lari
GHS	4.267	Cedi
GIP	0.7977	Gibraltar Pound
GMD	43.78	Dalasi
GNF	9195	Guinea Franc
GTQ	7.339	Quetzal
GYD	205.01	Guyana Dollar
HKD	7.7708	Hong Kong Dollar
HNL	23.49	Lempira
HRK	6.9841	Croatian Kuna
HTG	66.9756	Gourde
HUF	289.55	Forint
IDR	13323	Rupiah
ILS	3.6278	New Israeli Sheqel
INR	64.85	Indian Rupee

Foreign Exchange Position

Positions as at:

31 March 2017

IQD	1166	Iraqi Dinar
IRR	32422	Iranian Rial
ISK	113.33	Iceland Krona
JMD	127.71	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	111.38	Yen
KES	103.1	Kenyan Shilling
KGS	68.6065	Som
KHR	3984.012	Riel
KMF	460.4	Comoro Franc
KPW	130	North Korean Won
KRW	1116.65	Won
KWD	0.3049	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	313.67	Tenge
LAK	8200.79	Kip
LBP	1505.7	Lebanese Pound
LKR	151.72	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	13.4066	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4206	Libyan Dinar
MAD	10.053	Moroccan Dirham
MDL	19.39	Moldovan Leu
MGA	3198	Malagasy Ariary
MKD	57.49	Denar
MMK	1360	Kyat
MNT	2442	Tugrik
MOP	7.996	Pataca
MRO	358	Ouguiya
MUR	35.03	Mauritius Rupee
MVR	15.28	Rufiyaa
MWK	716.91	Kwacha
MXN	18.72	Mexican Peso
MXV	3.2709	Mexican Unidad de Inversion (UDI)
MYR	4.424	Malaysian Ringgit
MZN	66.75	Metical
NAD	13.4066	Namibia Dollar
NGN	305.35	Naira
NIO	29.1	Cordoba Oro
NOK	8.5949	Norwegian Krone
NPR	103.8	Nepalese Rupee
NZD	1.4267	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2448	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 March 2017

PGK	3.096	Kina
PHP	50.169	Philippine Peso
PKR	104.71	Pakistan Rupee
PLN	3.967	Zloty
PYG	5629	Guarani
QAR	3.641	Qatari Rial
RON	4.2718	Leu
RSD	115.79	Serbian Dinar
RUB	56.2355	Russian Ruble
RWF	810.19	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.8802	Solomon Islands Dollar
SCR	13.5088	Seychelles Rupee
SDG	6.6672	Sudanese Pound
SEK	8.968	Swedish Krona
SGD	1.3967	Singapore Dollar
SHP	0.8006	Saint Helena Pound
SLL	7375	Leone
SOS	575	Somali Shilling
SRD	7.487	Surinam Dollar
SSP	110.04	South Sudanese Pound
STD	22913	Dobra
SVC	8.722	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.4066	Lilangeni
THB	34.34	Baht
TJS	8.265	Somoni
TMT	3.49	New Manat
TND	2.2828	Tunisian Dinar
TOP	2.1331	Pa'anga
TRY	3.6342	Turkish Lira
TTD	6.71	Trinidad and Tobago Dollar
TWD	30.315	New Taiwan Dollar
TZS	2229	Tanzanian Shilling
UAH	27.04	Hryvnia
UGX	3608	Uganda Shilling
USD	1	US Dollar
UYU	28.63	Peso Uruguayo
UZS	3590	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22750	Dong
VUV	108.4	Vatu
WST	2.4534	Tala
XAF	617.4	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	613.35	CFA Franc BCEAO
XPF	111.95	CFP Franc

Foreign Exchange Position

Positions as at:

31 March 2017

YER	250 Yemeni Rial
ZAR	13.4197 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Interest Rate Position

Positions as at:

31 March 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	218,210.59	327,875.01	546,085.59
Floating vs. Fixed	2,286,116.79	6,414,543.80	8,700,660.58
Overnight Index Swap	337,838.84	943,144.47	1,280,983.30
Total	2,842,166.21	7,685,563.27	10,527,729.48

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,869	3,963	6,831
Floating vs. Fixed	48,698	168,799	217,497
Overnight Index Swap	2,385	9,831	12,216
Total	53,951	182,592	236,543

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	205,382.86	0.00	2,896.36	5,984.71	105,238.51	39,341.12	187,242.02	546,085.59
Floating vs. Fixed	1,829,555.94	707,243.74	166,161.25	15,927.08	853,224.06	1,273,699.20	3,854,849.32	8,700,660.58
Overnight Index Swap	122,886.36	0.00	69,477.09	779.76	62,671.68	0.00	1,025,168.42	1,280,983.30
Total	2,157,825.16	707,243.74	238,534.70	22,691.55	1,021,134.25	1,313,040.33	5,067,259.76	10,527,729.48

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,841	0	69	81	1,469	1,170	2,201	6,831
Floating vs. Fixed	42,562	28,283	3,344	423	15,228	41,003	86,654	217,497
Overnight Index Swap	311	0	180	6	208	0	11,511	12,216
Total	44,714	28,283	3,593	510	16,905	42,173	100,366	236,543

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	168,677.37	90,357.11	185,500.87	81,410.88	11,902.78	5,350.50	2,886.08	546,085.59
Floating vs. Fixed	3,122,731.58	1,629,364.57	2,544,929.42	1,112,855.60	139,368.20	59,105.28	92,305.93	8,700,660.58
Overnight Index Swap	1,069,614.85	82,507.82	117,786.94	9,701.37	806.39	354.89	211.04	1,280,983.30
Total	4,361,023.80	1,802,229.51	2,848,217.24	1,203,967.85	152,077.37	64,810.67	95,403.04	10,527,729.48

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	1,099	846	2,511	1,572	343	243	219	6,831
Floating vs. Fixed	43,964	32,821	81,270	45,149	5,903	3,660	4,732	217,497
Overnight Index Swap	3,748	1,658	6,534	207	33	23	13	12,216
Total	48,810	35,325	90,314	46,928	6,278	3,926	4,963	236,543

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

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NZD	1.4267 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2448 Nuevo Sol
PGK	3.096 Kina
PHP	50.169 Philippine Peso
PKR	104.71 Pakistan Rupee
PLN	3.967 Zloty
PYG	5629 Guarani
QAR	3.641 Qatari Rial
RON	4.2718 Leu
RSD	115.79 Serbian Dinar
RUB	56.2355 Russian Ruble
RWF	810.19 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.8802 Solomon Islands Dollar
SCR	13.5088 Seychelles Rupee
SDG	6.6672 Sudanese Pound
SEK	8.968 Swedish Krona
SGD	1.3967 Singapore Dollar
SHP	0.8006 Saint Helena Pound
SLL	7375 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

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SRD	7.487 Surinam Dollar
SSP	110.04 South Sudanese Pound
STD	22913 Dobra
SVC	8.722 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.4066 Lilangeni
THB	34.34 Baht
TJS	8.265 Somoni
TMT	3.49 New Manat
TND	2.2828 Tunisian Dinar
TOP	2.1331 Pa'anga
TRY	3.6342 Turkish Lira
TTD	6.71 Trinidad and Tobago Dollar
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UAH	27.04 Hryvnia
UGX	3608 Uganda Shilling
USD	1 US Dollar
UYU	28.63 Peso Uruguayo
UZS	3590 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22750 Dong
VUV	108.4 Vatu
WST	2.4534 Tala
XAF	617.4 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	613.35 CFA Franc BCEAO
XPF	111.95 CFP Franc
YER	250 Yemeni Rial
ZAR	13.4197 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

March 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	237,405.19	711,862.61	949,267.80
Total	237,405.19	711,862.61	949,267.80

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	28,852	85,885	114,737
Total	28,852	85,885	114,737

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	186,949.78	20,974.91	174,872.87	262,972.97	18,462.97	32,015.63	218,117.37	34,901.29	949,267.80
Total	186,949.78	20,974.91	174,872.87	262,972.97	18,462.97	32,015.63	218,117.37	34,901.29	949,267.80

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,828	4,437	21,931	35,614	4,314	7,958	25,453	3,203	114,737
Total	11,828	4,437	21,931	35,614	4,314	7,958	25,453	3,203	114,737

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	794,358.49	86,333.36	42,297.47	11,843.89	12,911.59	1,402.03	120.97	949,267.80
Total	794,358.49	86,333.36	42,297.47	11,843.89	12,911.59	1,402.03	120.97	949,267.80

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	104,043	7,802	1,136	722	931	88	16	114,737
Total	104,043	7,802	1,136	722	931	88	16	114,737

Interest Rate Turnover

Turnover for the period:

March 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	78,494.54	307,281.11	385,775.65
Floating vs. Fixed	554,623.19	2,708,614.31	3,263,237.50
Overnight Index Swap	406,257.58	597,751.05	1,004,008.63
Total	1,039,375.30	3,613,646.47	4,653,021.78

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	555	4,950	5,505
Floating vs. Fixed	8,219	26,795	35,014
Overnight Index Swap	719	1,554	2,273
Total	9,493	33,299	42,792

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	210,434.36	0.00	9,595.97	1,624.03	12,602.98	5,826.50	145,691.82	385,775.65
Floating vs. Fixed	1,697,178.70	169,799.09	16,939.90	2,510.95	173,938.16	254,431.11	948,439.60	3,263,237.50
Overnight Index Swap	103,538.32	0.00	31,845.87	369.00	40,873.98	0.00	827,381.46	1,004,008.63
Total	2,011,151.38	169,799.09	58,381.73	4,503.98	227,415.11	260,257.61	1,921,512.87	4,653,021.78

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,678	0	307	168	334	182	2,837	5,505
Floating vs. Fixed	7,529	4,780	408	177	2,771	5,291	14,061	35,014
Overnight Index Swap	194	0	30	1	53	0	1,996	2,273
Total	9,400	4,780	745	346	3,157	5,473	18,893	42,792

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	178,112.46	53,649.59	110,530.24	31,398.41	9,384.75	1,648.57	1,051.64	385,775.65
Floating vs. Fixed	1,608,449.32	530,502.11	605,204.68	370,275.38	94,156.23	10,873.12	43,776.66	3,263,237.50
Overnight Index Swap	943,438.83	20,286.11	31,310.05	8,772.56	84.07	108.02	8.98	1,004,008.63
Total	2,730,000.60	604,437.81	747,044.97	410,446.36	103,625.05	12,629.71	44,837.28	4,653,021.78

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	529	347	1,265	1,424	677	363	901	5,505
Floating vs. Fixed	6,097	4,466	10,339	8,368	3,441	816	1,489	35,014
Overnight Index Swap	1,003	214	681	367	5	3	1	2,273
Total	7,629	5,027	12,284	10,158	4,123	1,182	2,391	42,792