

## Foreign Exchange Position

Positions as at: 28 April 2017

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	177,127.45	879,872.16	1,056,999.61
<b>Total</b>	<b>177,127.45</b>	<b>879,872.16</b>	<b>1,056,999.61</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,526	97,134	113,660
<b>Total</b>	<b>16,526</b>	<b>97,134</b>	<b>113,660</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	284,302.16	28,461.39	143,211.82	285,360.61	18,816.03	30,239.56	218,370.75	48,237.30	1,056,999.61
<b>Total</b>	<b>284,302.16</b>	<b>28,461.39</b>	<b>143,211.82</b>	<b>285,360.61</b>	<b>18,816.03</b>	<b>30,239.56</b>	<b>218,370.75</b>	<b>48,237.30</b>	<b>1,056,999.61</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	17,376	4,668	20,127	34,894	4,543	6,269	21,581	4,202	113,660
<b>Total</b>	<b>17,376</b>	<b>4,668</b>	<b>20,127</b>	<b>34,894</b>	<b>4,543</b>	<b>6,269</b>	<b>21,581</b>	<b>4,202</b>	<b>113,660</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	737,510.37	140,610.63	114,132.94	41,452.50	15,466.72	7,550.18	276.27	1,056,999.61
<b>Total</b>	<b>737,510.37</b>	<b>140,610.63</b>	<b>114,132.94</b>	<b>41,452.50</b>	<b>15,466.72</b>	<b>7,550.18</b>	<b>276.27</b>	<b>1,056,999.61</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	93,854	8,094	5,707	3,177	1,778	1,018	32	113,660
<b>Total</b>	<b>93,854</b>	<b>8,094</b>	<b>5,707</b>	<b>3,177</b>	<b>1,778</b>	<b>1,018</b>	<b>32</b>	<b>113,660</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	67.5	Afghani
ALL	123.25	Lek
AMD	483.65	Armenian Dram
ANG	1.7775	Netherlands Antillean Guilder
AOA	165.086	Kwanza
ARS	15.38	Argentine Peso
AUD	1.3284	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6975	Azerbaijani Manat
BAM	1.7849	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	82.12	Taka
BGN	1.7944	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1700.75	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

28 April 2017

BND	1.3964	Brunei Dollar
BOB	6.89	Boliviano
BRL	3.1755	Brazilian Real
BSD	1	Bahamian Dollar
BTN	64.27	Ngultrum
BWP	10.3842	Pula
BYR	19560	Belarussian Ruble
BZD	1.99	Belize Dollar
CAD	1.368	Canadian Dollar
CDF	1398.95	Congolese Franc
CHF	0.9961	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	665.25	Chilean Peso
CNY	6.89	Yuan Renminbi
COP	2940	Colombian Peso
COU	0.0845	Unidad de Valor Real
CRC	557.88	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	101.16	Cape Verde Escudo
CZK	24.626	Czech Koruna
DJF	175.95	Djibouti Franc
DKK	6.8222	Danish Krone
DOP	47.03	Dominican Peso
DZD	109.1324	Algerian Dinar
EGP	18.09	Egyptian Pound
ERN	15.3	Nakfa
ETB	22.69	Ethiopian Birr
EUR	0.9174	Euro
FJD	2.0644	Fiji Dollar
FKP	0.7746	Falkland Islands Pound
GBP	0.776	Pound Sterling
GEL	2.425	Lari
GHS	4.21	Cedi
GIP	0.7745	Gibraltar Pound
GMD	43.95	Dalasi
GNF	9192	Guinea Franc
GTQ	7.339	Quetzal
GYD	203.21	Guyana Dollar
HKD	7.7785	Hong Kong Dollar
HNL	23.436	Lempira
HRK	6.8465	Croatian Kuna
HTG	67.7082	Gourde
HUF	285.97	Forint
IDR	13327	Rupiah
ILS	3.612	New Israeli Sheqel
INR	64.24	Indian Rupee

## Foreign Exchange Position

Positions as at:

28 April 2017

IQD	1166	Iraqi Dinar
IRR	32441	Iranian Rial
ISK	106.06	Iceland Krona
JMD	128.72	Jamaican Dollar
JOD	0.7096	Jordanian Dinar
JPY	111.83	Yen
KES	103.1	Kenyan Shilling
KGS	67.242	Som
KHR	4014.42	Riel
KMF	461.75	Comoro Franc
KPW	130	North Korean Won
KRW	1136.6	Won
KWD	0.3041	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	315.48	Tenge
LAK	8191	Kip
LBP	1506.7	Lebanese Pound
LKR	151.95	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	13.41	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4075	Libyan Dinar
MAD	9.9209	Moroccan Dirham
MDL	19.06	Moldovan Leu
MGA	3146	Malagasy Ariary
MKD	56.21	Denar
MMK	1359	Kyat
MNT	2410	Tugrik
MOP	8.003	Pataca
MRO	358	Ouguiya
MUR	34.65	Mauritius Rupee
MVR	15.21	Rufiyaa
MWK	717.95	Kwacha
MXN	18.7366	Mexican Peso
MXV	3.26	Mexican Unidad de Inversion (UDI)
MYR	4.339	Malaysian Ringgit
MZN	64.05	Metical
NAD	13.33	Namibia Dollar
NGN	304.8	Naira
NIO	29.19	Cordoba Oro
NOK	8.5924	Norwegian Krone
NPR	102.77	Nepalese Rupee
NZD	1.4472	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.2425	Nuevo Sol

## Foreign Exchange Position

Positions as at:

28 April 2017

PGK	3.096	Kina
PHP	50.125	Philippine Peso
PKR	104.6	Pakistan Rupee
PLN	3.8755	Zloty
PYG	5565	Guarani
QAR	3.641	Qatari Rial
RON	4.16	Leu
RSD	112.63	Serbian Dinar
RUB	56.9596	Russian Ruble
RWF	819.02	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.593	Solomon Islands Dollar
SCR	13.0392	Seychelles Rupee
SDG	6.6602	Sudanese Pound
SEK	8.8468	Swedish Krona
SGD	1.3965	Singapore Dollar
SHP	0.7728	Saint Helena Pound
SLL	7448	Leone
SOS	575	Somali Shilling
SRD	7.484	Surinam Dollar
SSP	116.9	South Sudanese Pound
STD	22225	Dobra
SVC	8.722	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.41	Lilangeni
THB	34.59	Baht
TJS	8.82	Somoni
TMT	3.49	New Manat
TND	2.4288	Tunisian Dinar
TOP	2.1529	Pa'anga
TRY	3.5531	Turkish Lira
TTD	6.7	Trinidad and Tobago Dollar
TWD	30.195	New Taiwan Dollar
TZS	2231	Tanzanian Shilling
UAH	26.535	Hryvnia
UGX	3642	Uganda Shilling
USD	1	US Dollar
UYU	28.1	Peso Uruguayo
UZS	3728	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22700	Dong
VUV	109.6	Vatu
WST	2.4746	Tala
XAF	605.69	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	603.65	CFA Franc BCEAO
XPF	109.2	CFP Franc

## Foreign Exchange Position

Positions as at:

28 April 2017

YER	250	Yemeni Rial
ZAR	13.4062	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

28 April 2017

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	224,208.22	373,683.58	597,891.80
Floating vs. Fixed	2,342,053.31	6,415,034.16	8,757,087.47
Overnight Index Swap	393,701.18	1,008,555.74	1,402,256.92
<b>Total</b>	<b>2,959,962.71</b>	<b>7,797,273.48</b>	<b>10,757,236.19</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,955	4,203	7,158
Floating vs. Fixed	50,114	172,386	222,500
Overnight Index Swap	2,567	10,020	12,587
<b>Total</b>	<b>55,635</b>	<b>186,609</b>	<b>242,244</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	241,431.30	0.00	3,106.06	6,057.04	111,461.06	41,365.17	194,471.17	597,891.80
Floating vs. Fixed	1,833,432.18	725,060.50	174,341.33	16,518.24	838,360.67	1,309,631.35	3,859,743.20	8,757,087.47
Overnight Index Swap	132,883.76	0.00	86,930.81	954.90	62,971.22	0.00	1,118,516.23	1,402,256.92
<b>Total</b>	<b>2,207,747.23</b>	<b>725,060.50</b>	<b>264,378.21</b>	<b>23,530.18</b>	<b>1,012,792.95</b>	<b>1,350,996.52</b>	<b>5,172,730.59</b>	<b>10,757,236.19</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,958	0	69	81	1,534	1,243	2,273	7,158
Floating vs. Fixed	43,799	28,730	3,387	439	15,378	42,126	88,641	222,500
Overnight Index Swap	327	0	200	7	213	0	11,840	12,587
<b>Total</b>	<b>46,084</b>	<b>28,730</b>	<b>3,656</b>	<b>527</b>	<b>17,125</b>	<b>43,369</b>	<b>102,753</b>	<b>242,244</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	204,123.15	89,265.22	192,530.67	90,264.17	13,028.87	5,639.50	3,040.21	597,891.80
Floating vs. Fixed	3,067,586.17	1,648,636.67	2,584,873.01	1,155,339.16	145,440.37	60,737.76	94,474.32	8,757,087.47
Overnight Index Swap	1,177,464.78	86,718.59	126,238.67	10,377.90	860.00	382.57	214.41	1,402,256.92
<b>Total</b>	<b>4,449,174.11</b>	<b>1,824,620.48</b>	<b>2,903,642.35</b>	<b>1,255,981.23</b>	<b>159,329.24</b>	<b>66,759.83</b>	<b>97,728.95</b>	<b>10,757,236.19</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	1,139	862	2,614	1,687	367	251	239	7,158
Floating vs. Fixed	44,567	33,427	82,888	46,800	6,217	3,772	4,831	222,500
Overnight Index Swap	3,810	1,722	6,736	246	35	25	13	12,587
<b>Total</b>	<b>49,516</b>	<b>36,011</b>	<b>92,237</b>	<b>48,733</b>	<b>6,618</b>	<b>4,048</b>	<b>5,083</b>	<b>242,244</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

## Interest Rate Position

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ALL	123.25 Lek
AMD	483.65 Armenian Dram
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DJF	175.95 Djibouti Franc
DKK	6.8222 Danish Krone
DOP	47.03 Dominican Peso
DZD	109.1324 Algerian Dinar
EGP	18.09 Egyptian Pound
ERN	15.3 Nakfa

## Interest Rate Position

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28 April 2017

ETB	22.69	Ethiopian Birr
EUR	0.9174	Euro
FJD	2.0644	Fiji Dollar
FKP	0.7746	Falkland Islands Pound
GBP	0.776	Pound Sterling
GEL	2.425	Lari
GHS	4.21	Cedi
GIP	0.7745	Gibraltar Pound
GMD	43.95	Dalasi
GNF	9192	Guinea Franc
GTQ	7.339	Quetzal
GYD	203.21	Guyana Dollar
HKD	7.7785	Hong Kong Dollar
HNL	23.436	Lempira
HRK	6.8465	Croatian Kuna
HTG	67.7082	Gourde
HUF	285.97	Forint
IDR	13327	Rupiah
ILS	3.612	New Israeli Sheqel
INR	64.24	Indian Rupee
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JMD	128.72	Jamaican Dollar
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KRW	1136.6	Won
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KYD	0.82	Cayman Islands Dollar
KZT	315.48	Tenge
LAK	8191	Kip
LBP	1506.7	Lebanese Pound
LKR	151.95	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	13.41	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4075	Libyan Dinar



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Positions as at:

28 April 2017

MAD	9.9209 Moroccan Dirham
MDL	19.06 Moldovan Leu
MGA	3146 Malagasy Ariary
MKD	56.21 Denar
MMK	1359 Kyat
MNT	2410 Tugrik
MOP	8.003 Pataca
MRO	358 Ouguiya
MUR	34.65 Mauritius Rupee
MVR	15.21 Rufiyaa
MWK	717.95 Kwacha
MXN	18.7366 Mexican Peso
MXV	3.26 Mexican Unidad de Inversion (UDI)
MYR	4.339 Malaysian Ringgit
MZN	64.05 Metical
NAD	13.33 Namibia Dollar
NGN	304.8 Naira
NIO	29.19 Cordoba Oro
NOK	8.5924 Norwegian Krone
NPR	102.77 Nepalese Rupee
NZD	1.4472 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.2425 Nuevo Sol
PGK	3.096 Kina
PHP	50.125 Philippine Peso
PKR	104.6 Pakistan Rupee
PLN	3.8755 Zloty
PYG	5565 Guarani
QAR	3.641 Qatari Rial
RON	4.16 Leu
RSD	112.63 Serbian Dinar
RUB	56.9596 Russian Ruble
RWF	819.02 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.593 Solomon Islands Dollar
SCR	13.0392 Seychelles Rupee
SDG	6.6602 Sudanese Pound
SEK	8.8468 Swedish Krona
SGD	1.3965 Singapore Dollar
SHP	0.7728 Saint Helena Pound
SLL	7448 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

28 April 2017

SRD	7.484 Surinam Dollar
SSP	116.9 South Sudanese Pound
STD	22225 Dobra
SVC	8.722 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.41 Lilangeni
THB	34.59 Baht
TJS	8.82 Somoni
TMT	3.49 New Manat
TND	2.4288 Tunisian Dinar
TOP	2.1529 Pa'anga
TRY	3.5531 Turkish Lira
TTD	6.7 Trinidad and Tobago Dollar
TWD	30.195 New Taiwan Dollar
TZS	2231 Tanzanian Shilling
UAH	26.535 Hryvnia
UGX	3642 Uganda Shilling
USD	1 US Dollar
UYU	28.1 Peso Uruguayo
UZS	3728 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22700 Dong
VUV	109.6 Vatu
WST	2.4746 Tala
XAF	605.69 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	603.65 CFA Franc BCEAO
XPF	109.2 CFP Franc
YER	250 Yemeni Rial
ZAR	13.4062 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

April 2017

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	188,773.59	636,137.60	824,911.19
Total	188,773.59	636,137.60	824,911.19

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,413	71,857	94,270
Total	22,413	71,857	94,270

### 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	113,378.23	19,017.09	133,326.79	330,075.13	12,825.10	29,487.30	162,397.14	24,404.40	824,911.19
Total	113,378.23	19,017.09	133,326.79	330,075.13	12,825.10	29,487.30	162,397.14	24,404.40	824,911.19

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,657	3,704	21,816	30,525	3,096	5,991	19,282	2,200	94,270
Total	7,657	3,704	21,816	30,525	3,096	5,991	19,282	2,200	94,270

### 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	734,917.86	55,784.47	18,035.48	7,001.04	8,727.09	440.85	4.38	824,911.19
Total	734,917.86	55,784.47	18,035.48	7,001.04	8,727.09	440.85	4.38	824,911.19

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	89,148	3,012	874	574	598	58	6	94,270
Total	89,148	3,012	874	574	598	58	6	94,270

## Interest Rate Turnover

Turnover for the period:

April 2017

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,749.23	438,442.75	458,191.98
Floating vs. Fixed	305,806.05	999,749.51	1,305,555.56
Overnight Index Swap	224,176.06	284,402.77	508,578.82
<b>Total</b>	<b>549,731.34</b>	<b>1,722,595.03</b>	<b>2,272,326.37</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	235	3,773	4,008
Floating vs. Fixed	5,271	13,621	18,892
Overnight Index Swap	338	1,013	1,351
<b>Total</b>	<b>5,844</b>	<b>18,406</b>	<b>24,250</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	306,718.98	0.00	8,045.33	1,186.41	13,291.68	4,337.69	124,611.90	458,191.98
Floating vs. Fixed	455,039.48	81,174.48	14,131.28	1,560.45	82,595.22	154,275.27	516,779.38	1,305,555.56
Overnight Index Swap	39,229.00	0.00	25,266.83	153.53	14,014.85	0.00	429,914.61	508,578.82
<b>Total</b>	<b>800,987.46</b>	<b>81,174.48</b>	<b>47,443.43</b>	<b>2,900.40</b>	<b>109,901.76</b>	<b>158,612.95</b>	<b>1,071,305.89</b>	<b>2,272,326.37</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,190	0	211	136	260	147	2,065	4,008
Floating vs. Fixed	4,155	1,768	231	132	1,348	3,073	8,186	18,892
Overnight Index Swap	78	0	28	1	33	0	1,211	1,351
<b>Total</b>	<b>5,422</b>	<b>1,768</b>	<b>470</b>	<b>269</b>	<b>1,641</b>	<b>3,219</b>	<b>11,461</b>	<b>24,250</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	255,798.23	71,719.26	89,411.29	27,746.64	11,011.26	1,471.89	1,033.41	458,191.98
Floating vs. Fixed	440,041.01	276,629.54	315,832.81	175,952.18	77,051.24	6,793.19	13,255.59	1,305,555.56
Overnight Index Swap	471,884.27	16,501.06	17,115.56	2,998.25	55.01	0.00	24.67	508,578.82
<b>Total</b>	<b>1,167,723.51</b>	<b>364,849.86</b>	<b>422,359.66</b>	<b>206,697.07</b>	<b>88,117.51</b>	<b>8,265.09</b>	<b>14,313.67</b>	<b>2,272,326.37</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	323	199	864	1,089	501	286	748	4,008
Floating vs. Fixed	2,481	2,347	5,268	4,933	2,361	458	1,046	18,892
Overnight Index Swap	485	219	423	221	2	0	2	1,351
<b>Total</b>	<b>3,288</b>	<b>2,764</b>	<b>6,554</b>	<b>6,242</b>	<b>2,863</b>	<b>743</b>	<b>1,796</b>	<b>24,250</b>