

Foreign Exchange Position

Positions as at: 06 April 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	378,992.09	783,539.41	1,162,531.50
Total	378,992.09	783,539.41	1,162,531.50

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	35,024	80,387	115,411
Total	35,024	80,387	115,411

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	212,452.23	57,734.30	189,295.42	332,068.46	16,818.28	33,591.54	265,710.51	54,860.76	1,162,531.50
Total	212,452.23	57,734.30	189,295.42	332,068.46	16,818.28	33,591.54	265,710.51	54,860.76	1,162,531.50

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	13,705	8,860	20,477	35,275	3,565	5,647	21,681	6,201	115,411
Total	13,705	8,860	20,477	35,275	3,565	5,647	21,681	6,201	115,411

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	876,635.10	127,270.98	73,698.91	62,163.65	16,411.77	5,956.96	394.13	1,162,531.50
Total	876,635.10	127,270.98	73,698.91	62,163.65	16,411.77	5,956.96	394.13	1,162,531.50

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	97,306	7,454	4,795	3,409	1,653	764	30	115,411
Total	97,306	7,454	4,795	3,409	1,653	764	30	115,411

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	69.15	Afghani
ALL	105.7	Lek
AMD	479.05	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	214.322	Kwanza
ARS	20.11	Argentine Peso
AUD	1.3043	Australian Dollar
AWG	1.77	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.5871	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	82.92	Taka
BGN	1.5897	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1755.81	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

06 April 2018

BND	1.3115	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.3099	Brazilian Real
BSD	1	Bahamian Dollar
BTN	65.1	Ngultrum
BWP	9.5238	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.291	Canadian Dollar
CDF	1595	Congolese Franc
CHF	0.9552	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	604.69	Chilean Peso
CNY	6.2785	Yuan Renminbi
COP	2806.5	Colombian Peso
COU	0.0921	Unidad de Valor Real
CRC	563.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	89.48	Cape Verde Escudo
CZK	20.602	Czech Koruna
DJF	176.83	Djibouti Franc
DKK	6.055	Danish Krone
DOP	49.4	Dominican Peso
DZD	113.785	Algerian Dinar
EGP	17.6	Egyptian Pound
ERN	15	Nakfa
ETB	27.2402	Ethiopian Birr
EUR	0.8127	Euro
FJD	2.0442	Fiji Dollar
FKP	0.7119	Falkland Islands Pound
GBP	0.7118	Pound Sterling
GEL	2.385	Lari
GHS	4.4125	Cedi
GIP	0.7127	Gibraltar Pound
GMD	47.4	Dalasi
GNF	8995	Guinea Franc
GTQ	7.403	Quetzal
GYD	203.93	Guyana Dollar
HKD	7.8485	Hong Kong Dollar
HNL	23.5689	Lempira
HRK	6.0288	Croatian Kuna
HTG	64.3447	Gourde
HUF	253.88	Forint
IDR	13753	Rupiah
ILS	3.5251	New Israeli Sheqel
INR	65.12	Indian Rupee

Foreign Exchange Position

Positions as at:

06 April 2018

IQD	1186.43	Iraqi Dinar
IRR	37743	Iranian Rial
ISK	98.63	Iceland Krona
JMD	124.72	Jamaican Dollar
JOD	0.7083	Jordanian Dinar
JPY	105.88	Yen
KES	101	Kenyan Shilling
KGS	68.3	Som
KHR	3982.024	Riel
KMF	398.12	Comoro Franc
KPW	130	North Korean Won
KRW	1056.16	Won
KWD	0.2993	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	319.51	Tenge
LAK	8279	Kip
LBP	1510	Lebanese Pound
LKR	155.15	Sri Lanka Rupee
LRD	131.75	Liberian Dollar
LSL	11.8245	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.326	Libyan Dinar
MAD	9.2091	Moroccan Dirham
MDL	16.428	Moldovan Leu
MGA	3213	Malagasy Ariary
MKD	49.81	Denar
MMK	1331	Kyat
MNT	2385	Tugrik
MOP	8.084	Pataca
MRO	352	Ouguiya
MUR	33.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	715.84	Kwacha
MXN	18.243	Mexican Peso
MXV	3.0282	Mexican Unidad de Inversion (UDI)
MYR	3.86	Malaysian Ringgit
MZN	61.25	Metical
NAD	11.8264	Namibia Dollar
NGN	305.15	Naira
NIO	31.09	Cordoba Oro
NOK	7.8868	Norwegian Krone
NPR	104.27	Nepalese Rupee
NZD	1.386	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2228	Nuevo Sol

Foreign Exchange Position

Positions as at:

06 April 2018

PGK	3.1746	Kina
PHP	52.079	Philippine Peso
PKR	115.45	Pakistan Rupee
PLN	3.4231	Zloty
PYG	5527	Guarani
QAR	3.6405	Qatari Rial
RON	3.7862	Leu
RSD	95.84	Serbian Dinar
RUB	57.48	Russian Ruble
RWF	865.4265	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.6746	Solomon Islands Dollar
SCR	13.46	Seychelles Rupee
SDG	18.0512	Sudanese Pound
SEK	8.39	Swedish Krona
SGD	1.3124	Singapore Dollar
SHP	0.7119	Saint Helena Pound
SLL	7750	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	132.5815	South Sudanese Pound
STD	19884	Dobra
SVC	8.7497	El Salvador Colon
SYP	515	Syrian Pound
SZL	11.8245	Lilangeni
THB	31.22	Baht
TJS	8.8092	Somoni
TMT	3.49	New Manat
TND	2.4231	Tunisian Dinar
TOP	2.1404	Pa'anga
TRY	3.9725	Turkish Lira
TTD	6.63	Trinidad and Tobago Dollar
TWD	29.128	New Taiwan Dollar
TZS	2253	Tanzanian Shilling
UAH	26.13	Hryvnia
UGX	3688	Uganda Shilling
USD	1	US Dollar
UYU	28.35	Peso Uruguayo
UZS	8092.82	Uzbekistan Sum
VEF	49353.8062	Bolivar Fuerte
VND	22792	Dong
VUV	107.5	Vatu
WST	2.5063	Tala
XAF	552.04	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	529	CFA Franc BCEAO
XPF	96.3	CFP Franc

Foreign Exchange Position

Positions as at:

06 April 2018

YER	249.9	Yemeni Rial
ZAR	11.8405	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

06 April 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	607,569.11	304,142.52	911,711.63
Floating vs. Fixed	5,138,990.60	4,586,774.33	9,725,764.93
Overnight Index Swap	1,330,288.13	621,183.64	1,951,471.77
Total	7,076,847.85	5,512,100.48	12,588,948.33

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,707	3,500	11,207
Floating vs. Fixed	102,861	118,242	221,102
Overnight Index Swap	5,881	8,522	14,403
Total	116,449	130,264	246,712

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	309,959.58	0.00	10,589.79	8,473.36	173,807.76	89,684.90	319,196.25	911,711.63
Floating vs. Fixed	1,871,937.07	684,387.72	210,634.24	38,014.42	1,000,681.86	1,688,222.98	4,231,886.64	9,725,764.93
Overnight Index Swap	247,615.88	0.00	150,325.95	2,019.58	74,556.75	0.00	1,476,953.60	1,951,471.77
Total	2,429,512.54	684,387.72	371,549.97	48,507.36	1,249,046.36	1,777,907.89	6,028,036.49	12,588,948.33

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,080	0	136	81	1,638	2,406	3,866	11,207
Floating vs. Fixed	44,964	24,641	3,122	825	15,246	47,689	84,616	221,102
Overnight Index Swap	585	0	294	9	210	0	13,305	14,403
Total	48,629	24,641	3,552	915	17,094	50,095	101,787	246,712

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	281,812.25	166,802.26	301,572.54	132,864.82	15,798.74	8,745.37	4,115.65	911,711.63
Floating vs. Fixed	3,683,195.46	1,790,507.43	2,579,214.02	1,281,773.70	177,881.40	84,877.85	128,315.08	9,725,764.93
Overnight Index Swap	1,667,246.24	144,204.05	118,028.97	20,184.70	688.34	886.10	233.38	1,951,471.77
Total	5,632,253.95	2,101,513.73	2,998,815.53	1,434,823.22	194,368.48	94,509.31	132,664.11	12,588,948.33

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	2,009	1,593	3,738	2,552	529	382	404	11,207
Floating vs. Fixed	47,278	32,376	78,979	46,583	6,754	4,220	4,913	221,102
Overnight Index Swap	4,279	2,646	7,014	384	33	35	12	14,403
Total	53,566	36,615	89,731	49,519	7,316	4,637	5,329	246,712

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

Interest Rate Position

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AFN	69.15	Afghani
ALL	105.7	Lek
AMD	479.05	Armenian Dram
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GNF	8995	Guinea Franc
GTQ	7.403	Quetzal
GYD	203.93	Guyana Dollar
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HNL	23.5689	Lempira
HRK	6.0288	Croatian Kuna
HTG	64.3447	Gourde
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IDR	13753	Rupiah
ILS	3.5251	New Israeli Sheqel
INR	65.12	Indian Rupee
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IRR	37743	Iranian Rial
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JMD	124.72	Jamaican Dollar
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KWD	0.2993	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	319.51	Tenge
LAK	8279	Kip
LBP	1510	Lebanese Pound
LKR	155.15	Sri Lanka Rupee
LRD	131.75	Liberian Dollar
LSL	11.8245	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.326	Libyan Dinar

Interest Rate Position

Positions as at:

06 April 2018

MAD	9.2091 Moroccan Dirham
MDL	16.428 Moldovan Leu
MGA	3213 Malagasy Ariary
MKD	49.81 Denar
MMK	1331 Kyat
MNT	2385 Tugrik
MOP	8.084 Pataca
MRO	352 Ouguiya
MUR	33.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	715.84 Kwacha
MXN	18.243 Mexican Peso
MXV	3.0282 Mexican Unidad de Inversion (UDI)
MYR	3.86 Malaysian Ringgit
MZN	61.25 Metical
NAD	11.8264 Namibia Dollar
NGN	305.15 Naira
NIO	31.09 Cordoba Oro
NOK	7.8868 Norwegian Krone
NPR	104.27 Nepalese Rupee
NZD	1.386 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2228 Nuevo Sol
PGK	3.1746 Kina
PHP	52.079 Philippine Peso
PKR	115.45 Pakistan Rupee
PLN	3.4231 Zloty
PYG	5527 Guarani
QAR	3.6405 Qatari Rial
RON	3.7862 Leu
RSD	95.84 Serbian Dinar
RUB	57.48 Russian Ruble
RWF	865.4265 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.6746 Solomon Islands Dollar
SCR	13.46 Seychelles Rupee
SDG	18.0512 Sudanese Pound
SEK	8.39 Swedish Krona
SGD	1.3124 Singapore Dollar
SHP	0.7119 Saint Helena Pound
SLL	7750 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

06 April 2018

SRD	7.43 Surinam Dollar
SSP	132.5815 South Sudanese Pound
STD	19884 Dobra
SVC	8.7497 El Salvador Colon
SYP	515 Syrian Pound
SZL	11.8245 Lilangeni
THB	31.22 Baht
TJS	8.8092 Somoni
TMT	3.49 New Manat
TND	2.4231 Tunisian Dinar
TOP	2.1404 Pa'anga
TRY	3.9725 Turkish Lira
TTD	6.63 Trinidad and Tobago Dollar
TWD	29.128 New Taiwan Dollar
TZS	2253 Tanzanian Shilling
UAH	26.13 Hryvnia
UGX	3688 Uganda Shilling
USD	1 US Dollar
UYU	28.35 Peso Uruguayo
UZS	8092.82 Uzbekistan Sum
VEF	49353.8062 Bolivar Fuerte
VND	22792 Dong
VUV	107.5 Vatu
WST	2.5063 Tala
XAF	552.04 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	529 CFA Franc BCEAO
XPF	96.3 CFP Franc
YER	249.9 Yemeni Rial
ZAR	11.8405 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

03 April 2018 to

06 April 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	90,271.25	122,952.11	213,223.36
Total	90,271.25	122,952.11	213,223.36

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	9,522	15,412	24,934
Total	9,522	15,412	24,934

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	31,920.07	10,087.50	37,628.22	72,035.21	3,966.71	7,482.49	39,011.66	11,091.51	213,223.36
Total	31,920.07	10,087.50	37,628.22	72,035.21	3,966.71	7,482.49	39,011.66	11,091.51	213,223.36

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,959	1,548	4,276	10,492	875	1,144	3,795	848	24,934
Total	1,959	1,548	4,276	10,492	875	1,144	3,795	848	24,934

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	192,293.69	11,786.65	2,414.28	2,289.68	4,292.35	146.71	0.00	213,223.36
Total	192,293.69	11,786.65	2,414.28	2,289.68	4,292.35	146.71	0.00	213,223.36

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	23,836	626	125	128	208	13	0	24,934
Total	23,836	626	125	128	208	13	0	24,934

Interest Rate Turnover

Turnover for the period:

03 April 2018 to

06 April 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	30,673.55	209,558.60	240,232.15
Floating vs. Fixed	197,136.18	462,685.64	659,821.82
Overnight Index Swap	214,878.73	29,384.27	244,263.00
Total	442,688.46	701,628.51	1,144,316.97

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	186	2,881	3,066
Floating vs. Fixed	3,299	3,891	7,190
Overnight Index Swap	272	298	570
Total	3,756	7,070	10,826

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	110,261.57	0.00	13,089.98	985.52	49,992.35	2,722.17	63,180.56	240,232.15
Floating vs. Fixed	179,445.12	17,743.87	13,109.42	2,181.76	31,700.12	64,070.23	351,571.30	659,821.82
Overnight Index Swap	12,167.36	0.00	5,919.08	1,053.67	2,817.03	0.00	222,305.86	244,263.00
Total	301,874.05	17,743.87	32,118.47	4,220.94	84,509.51	66,792.40	637,057.72	1,144,316.97

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	794	0	210	102	300	169	1,492	3,066
Floating vs. Fixed	1,207	339	129	78	326	1,460	3,652	7,190
Overnight Index Swap	124	0	9	1	7	0	430	570
Total	2,124	339	348	181	632	1,628	5,574	10,826

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	79,192.27	54,893.21	80,164.56	20,461.52	4,259.04	775.02	486.53	240,232.15
Floating vs. Fixed	247,999.21	137,082.84	173,584.20	74,013.87	20,820.68	2,546.07	3,774.94	659,821.82
Overnight Index Swap	227,337.64	9,478.23	5,507.62	1,663.29	179.54	96.68	0.00	244,263.00
Total	554,529.12	201,454.28	259,256.37	96,138.68	25,259.26	3,417.78	4,261.47	1,144,316.97

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	242	287	596	734	367	238	604	3,066
Floating vs. Fixed	1,249	980	1,716	1,797	757	201	490	7,190
Overnight Index Swap	259	85	137	69	10	10	0	570
Total	1,750	1,352	2,449	2,600	1,134	449	1,094	10,826