

Foreign Exchange Position

Positions as at: 13 April 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	371,604.45	781,843.15	1,153,447.60
Total	371,604.45	781,843.15	1,153,447.60

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	34,368	82,801	117,169
Total	34,368	82,801	117,169

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	218,309.54	52,627.59	196,950.40	327,257.25	16,411.68	33,205.86	257,243.19	51,442.10	1,153,447.60
Total	218,309.54	52,627.59	196,950.40	327,257.25	16,411.68	33,205.86	257,243.19	51,442.10	1,153,447.60

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	13,782	8,541	21,930	36,056	3,558	5,745	21,378	6,179	117,169
Total	13,782	8,541	21,930	36,056	3,558	5,745	21,378	6,179	117,169

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	870,380.36	119,676.43	78,342.64	62,609.58	15,893.21	6,137.69	407.69	1,153,447.60
Total	870,380.36	119,676.43	78,342.64	62,609.58	15,893.21	6,137.69	407.69	1,153,447.60

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	99,217	7,143	5,012	3,368	1,621	776	32	117,169
Total	99,217	7,143	5,012	3,368	1,621	776	32	117,169

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	69.7	Afghani
ALL	104.21	Lek
AMD	481	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	216.61	Kwanza
ARS	20.145	Argentine Peso
AUD	1.2893	Australian Dollar
AWG	1.77	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.5785	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	82.92	Taka
BGN	1.5815	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1756.49	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

13 April 2018

BND	1.3115	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.3734	Brazilian Real
BSD	1	Bahamian Dollar
BTN	65.23	Ngultrum
BWP	9.6061	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2578	Canadian Dollar
CDF	1594	Congolese Franc
CHF	0.9575	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	597.53	Chilean Peso
CNY	6.2655	Yuan Renminbi
COP	2720.8	Colombian Peso
COU	0.0928	Unidad de Valor Real
CRC	564.25	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	89	Cape Verde Escudo
CZK	20.474	Czech Koruna
DJF	176.83	Djibouti Franc
DKK	6.0204	Danish Krone
DOP	49.4	Dominican Peso
DZD	113.7065	Algerian Dinar
EGP	17.6	Egyptian Pound
ERN	15	Nakfa
ETB	27.2418	Ethiopian Birr
EUR	0.8085	Euro
FJD	2.028	Fiji Dollar
FKP	0.7037	Falkland Islands Pound
GBP	0.7053	Pound Sterling
GEL	2.39	Lari
GHS	4.42	Cedi
GIP	0.7037	Gibraltar Pound
GMD	47.45	Dalasi
GNF	9001	Guinea Franc
GTQ	7.402	Quetzal
GYD	205.35	Guyana Dollar
HKD	7.8497	Hong Kong Dollar
HNL	23.5823	Lempira
HRK	6.007	Croatian Kuna
HTG	64.7342	Gourde
HUF	251.52	Forint
IDR	13757	Rupiah
ILS	3.5072	New Israeli Sheqel
INR	65.255	Indian Rupee

Foreign Exchange Position

Positions as at:

13 April 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	98.35	Iceland Krona
JMD	123.78	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	106.78	Yen
KES	100.85	Kenyan Shilling
KGS	68.348	Som
KHR	3996.999	Riel
KMF	396.17	Comoro Franc
KPW	130	North Korean Won
KRW	1065.82	Won
KWD	0.2994	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	330.55	Tenge
LAK	8277	Kip
LBP	1505	Lebanese Pound
LKR	155.6	Sri Lanka Rupee
LRD	131.98	Liberian Dollar
LSL	11.9355	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3235	Libyan Dinar
MAD	9.1657	Moroccan Dirham
MDL	16.315	Moldovan Leu
MGA	3205	Malagasy Ariary
MKD	49.56	Denar
MMK	1318	Kyat
MNT	2380	Tugrik
MOP	8.085	Pataca
MRO	353	Ouguiya
MUR	33.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.44	Kwacha
MXN	18.2264	Mexican Peso
MXV	3.0203	Mexican Unidad de Inversion (UDI)
MYR	3.873	Malaysian Ringgit
MZN	60.4	Metical
NAD	11.9288	Namibia Dollar
NGN	305.05	Naira
NIO	31.09	Cordoba Oro
NOK	7.7601	Norwegian Krone
NPR	104.5	Nepalese Rupee
NZD	1.3587	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2288	Nuevo Sol

Foreign Exchange Position

Positions as at:

13 April 2018

PGK	3.1646	Kina
PHP	51.979	Philippine Peso
PKR	115.52	Pakistan Rupee
PLN	3.3826	Zloty
PYG	5537	Guarani
QAR	3.64	Qatari Rial
RON	3.768	Leu
RSD	95.43	Serbian Dinar
RUB	62.4512	Russian Ruble
RWF	866.2894	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	7.6336	Solomon Islands Dollar
SCR	13.43	Seychelles Rupee
SDG	18.0502	Sudanese Pound
SEK	8.3244	Swedish Krona
SGD	1.3089	Singapore Dollar
SHP	0.7035	Saint Helena Pound
SLL	7780	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	133.412	South Sudanese Pound
STD	19772	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	11.9355	Lilangeni
THB	31.11	Baht
TJS	8.8275	Somoni
TMT	3.49	New Manat
TND	2.3908	Tunisian Dinar
TOP	2.1286	Pa'anga
TRY	4.133	Turkish Lira
TTD	6.63	Trinidad and Tobago Dollar
TWD	29.198	New Taiwan Dollar
TZS	2256	Tanzanian Shilling
UAH	25.915	Hryvnia
UGX	3690	Uganda Shilling
USD	1	US Dollar
UYU	28.24	Peso Uruguayo
UZS	8073.81	Uzbekistan Sum
VEF	49376.25	Bolivar Fuerte
VND	22788	Dong
VUV	107.06	Vatu
WST	2.4857	Tala
XAF	549.59	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	540.85	CFA Franc BCEAO
XPF	95.83	CFP Franc

Foreign Exchange Position

Positions as at:

13 April 2018

YER	249.9	Yemeni Rial
ZAR	11.9344	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

13 April 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	611,329.80	302,230.60	913,560.40
Floating vs. Fixed	5,018,755.22	4,617,042.11	9,635,797.34
Overnight Index Swap	1,395,348.76	632,282.45	2,027,631.21
Total	7,025,433.78	5,551,555.16	12,576,988.94

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,760	3,244	11,004
Floating vs. Fixed	99,390	118,497	217,887
Overnight Index Swap	5,940	8,585	14,525
Total	113,090	130,326	243,415

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	312,611.46	0.00	8,600.97	8,533.51	172,513.30	90,299.45	321,001.70	913,560.40
Floating vs. Fixed	1,891,777.97	686,097.50	211,615.86	38,923.53	981,162.04	1,538,513.50	4,287,706.94	9,635,797.34
Overnight Index Swap	255,091.31	0.00	151,818.06	2,038.20	73,064.42	0.00	1,545,619.22	2,027,631.21
Total	2,459,480.74	686,097.50	372,034.89	49,495.23	1,226,739.76	1,628,812.95	6,154,327.87	12,576,988.94

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,014	0	110	81	1,644	2,427	3,728	11,004
Floating vs. Fixed	45,146	24,886	3,150	838	15,187	43,496	85,185	217,887
Overnight Index Swap	586	0	300	8	208	0	13,423	14,525
Total	48,746	24,886	3,560	927	17,039	45,923	102,335	243,415

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	281,590.37	167,590.59	300,716.60	134,881.70	15,573.66	9,081.58	4,125.90	913,560.40
Floating vs. Fixed	3,631,367.28	1,773,983.79	2,555,514.94	1,283,936.16	177,031.05	85,431.53	128,532.59	9,635,797.34
Overnight Index Swap	1,742,672.20	144,863.30	117,617.47	20,676.13	686.06	882.85	233.19	2,027,631.21
Total	5,655,629.84	2,086,437.68	2,973,849.01	1,439,493.99	193,290.77	95,395.96	132,891.68	12,576,988.94

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	1,985	1,596	3,709	2,485	495	376	358	11,004
Floating vs. Fixed	46,421	31,530	77,653	46,367	6,789	4,227	4,901	217,887
Overnight Index Swap	4,326	2,655	7,085	383	31	33	12	14,525
Total	52,731	35,781	88,447	49,235	7,315	4,636	5,271	243,415

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	69.7	Afghani
ALL	104.21	Lek
AMD	481	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	216.61	Kwanza
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KWD	0.2994	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
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LAK	8277	Kip
LBP	1505	Lebanese Pound
LKR	155.6	Sri Lanka Rupee
LRD	131.98	Liberian Dollar
LSL	11.9355	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3235	Libyan Dinar

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MDL	16.315 Moldovan Leu
MGA	3205 Malagasy Ariary
MKD	49.56 Denar
MMK	1318 Kyat
MNT	2380 Tugrik
MOP	8.085 Pataca
MRO	353 Ouguiya
MUR	33.4 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.44 Kwacha
MXN	18.2264 Mexican Peso
MXV	3.0203 Mexican Unidad de Inversion (UDI)
MYR	3.873 Malaysian Ringgit
MZN	60.4 Metical
NAD	11.9288 Namibia Dollar
NGN	305.05 Naira
NIO	31.09 Cordoba Oro
NOK	7.7601 Norwegian Krone
NPR	104.5 Nepalese Rupee
NZD	1.3587 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2288 Nuevo Sol
PGK	3.1646 Kina
PHP	51.979 Philippine Peso
PKR	115.52 Pakistan Rupee
PLN	3.3826 Zloty
PYG	5537 Guarani
QAR	3.64 Qatari Rial
RON	3.768 Leu
RSD	95.43 Serbian Dinar
RUB	62.4512 Russian Ruble
RWF	866.2894 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.6336 Solomon Islands Dollar
SCR	13.43 Seychelles Rupee
SDG	18.0502 Sudanese Pound
SEK	8.3244 Swedish Krona
SGD	1.3089 Singapore Dollar
SHP	0.7035 Saint Helena Pound
SLL	7780 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

13 April 2018

SRD	7.43 Surinam Dollar
SSP	133.412 South Sudanese Pound
STD	19772 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	11.9355 Lilangeni
THB	31.11 Baht
TJS	8.8275 Somoni
TMT	3.49 New Manat
TND	2.3908 Tunisian Dinar
TOP	2.1286 Pa'anga
TRY	4.133 Turkish Lira
TTD	6.63 Trinidad and Tobago Dollar
TWD	29.198 New Taiwan Dollar
TZS	2256 Tanzanian Shilling
UAH	25.915 Hryvnia
UGX	3690 Uganda Shilling
USD	1 US Dollar
UYU	28.24 Peso Uruguayo
UZS	8073.81 Uzbekistan Sum
VEF	49376.25 Bolivar Fuerte
VND	22788 Dong
VUV	107.06 Vatu
WST	2.4857 Tala
XAF	549.59 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	540.85 CFA Franc BCEAO
XPF	95.83 CFP Franc
YER	249.9 Yemeni Rial
ZAR	11.9344 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

09 April 2018 to

13 April 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,209.90	159,608.42	259,818.32
Total	100,209.90	159,608.42	259,818.32

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	9,742	18,110	27,851
Total	9,742	18,110	27,851

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	60,939.62	10,204.14	49,431.43	55,086.91	2,666.97	6,789.20	65,629.46	9,070.58	259,818.32
Total	60,939.62	10,204.14	49,431.43	55,086.91	2,666.97	6,789.20	65,629.46	9,070.58	259,818.32

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	3,298	1,542	5,983	8,066	636	1,255	6,069	1,003	27,851
Total	3,298	1,542	5,983	8,066	636	1,255	6,069	1,003	27,851

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	223,074.01	21,602.52	7,148.73	4,890.26	2,669.42	419.86	13.52	259,818.32
Total	223,074.01	21,602.52	7,148.73	4,890.26	2,669.42	419.86	13.52	259,818.32

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	26,116	1,016	353	203	131	33	2	27,851
Total	26,116	1,016	353	203	131	33	2	27,851

Interest Rate Turnover

Turnover for the period:

09 April 2018 to

13 April 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,854.09	132,486.81	143,340.90
Floating vs. Fixed	256,891.02	417,126.21	674,017.23
Overnight Index Swap	149,014.60	47,492.23	196,506.83
Total	416,759.71	597,105.25	1,013,864.97

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	155	1,465	1,619
Floating vs. Fixed	4,275	4,191	8,465
Overnight Index Swap	202	322	524
Total	4,631	5,977	10,608

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	65,935.22	0.00	6,740.33	297.14	27,325.88	2,529.02	40,513.31	143,340.90
Floating vs. Fixed	129,439.59	16,318.18	8,214.50	1,106.24	21,275.52	254,273.41	243,389.79	674,017.23
Overnight Index Swap	12,756.13	0.00	1,078.56	23.45	1,266.65	0.00	181,382.04	196,506.83
Total	208,130.95	16,318.18	16,033.39	1,426.83	49,868.05	256,802.43	465,285.14	1,013,864.97

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	404	0	115	34	202	93	772	1,619
Floating vs. Fixed	879	675	126	42	216	3,601	2,927	8,465
Overnight Index Swap	18	0	7	1	2	0	496	524
Total	1,300	675	248	77	420	3,694	4,195	10,608

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	51,408.33	33,015.77	43,026.79	11,861.72	2,767.23	823.83	437.22	143,340.90
Floating vs. Fixed	243,547.34	192,508.57	157,248.58	61,236.66	15,072.20	1,463.74	2,940.14	674,017.23
Overnight Index Swap	178,092.19	11,741.63	4,356.01	2,275.54	38.49	2.98	0.00	196,506.83
Total	473,047.86	237,265.97	204,631.38	75,373.91	17,877.92	2,290.55	3,377.36	1,013,864.97

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	96	133	328	418	188	135	322	1,619
Floating vs. Fixed	1,479	1,623	2,361	1,965	603	117	318	8,465
Overnight Index Swap	113	101	158	140	6	6	0	524
Total	1,688	1,857	2,847	2,523	797	258	640	10,608