

## Foreign Exchange Position

Positions as at: 20 April 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	380,623.78	818,685.97	1,199,309.75
<b>Total</b>	<b>380,623.78</b>	<b>818,685.97</b>	<b>1,199,309.75</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	35,517	85,331	120,848
<b>Total</b>	<b>35,517</b>	<b>85,331</b>	<b>120,848</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	217,038.09	57,366.30	212,260.34	341,988.23	16,193.55	32,139.71	268,132.85	54,190.69	1,199,309.75
<b>Total</b>	<b>217,038.09</b>	<b>57,366.30</b>	<b>212,260.34</b>	<b>341,988.23</b>	<b>16,193.55</b>	<b>32,139.71</b>	<b>268,132.85</b>	<b>54,190.69</b>	<b>1,199,309.75</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	13,471	9,207	22,652	36,599	3,668	5,745	23,358	6,149	120,848
<b>Total</b>	<b>13,471</b>	<b>9,207</b>	<b>22,652</b>	<b>36,599</b>	<b>3,668</b>	<b>5,745</b>	<b>23,358</b>	<b>6,149</b>	<b>120,848</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	917,307.84	118,418.28	82,306.71	58,353.49	16,345.13	6,170.86	407.44	1,199,309.75
<b>Total</b>	<b>917,307.84</b>	<b>118,418.28</b>	<b>82,306.71</b>	<b>58,353.49</b>	<b>16,345.13</b>	<b>6,170.86</b>	<b>407.44</b>	<b>1,199,309.75</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	102,985	7,159	5,188	3,040	1,675	772	30	120,848
<b>Total</b>	<b>102,985</b>	<b>7,159</b>	<b>5,188</b>	<b>3,040</b>	<b>1,675</b>	<b>772</b>	<b>30</b>	<b>120,848</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	69.9	Afghani
ALL	104	Lek
AMD	479.98	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	216.87	Kwanza
ARS	20.105	Argentine Peso
AUD	1.2844	Australian Dollar
AWG	1.77	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.5778	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	82.89	Taka
BGN	1.5805	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1757.36	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

20 April 2018

BND	1.3037	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.3802	Brazilian Real
BSD	1	Bahamian Dollar
BTN	65.58	Ngultrum
BWP	9.542	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2626	Canadian Dollar
CDF	1594	Congolese Franc
CHF	0.9685	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	593.99	Chilean Peso
CNY	6.2722	Yuan Renminbi
COP	2710.9	Colombian Peso
COU	0.0943	Unidad de Valor Real
CRC	562.2	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	88.96	Cape Verde Escudo
CZK	20.426	Czech Koruna
DJF	176.83	Djibouti Franc
DKK	6.0186	Danish Krone
DOP	49.41	Dominican Peso
DZD	113.7033	Algerian Dinar
EGP	17.66	Egyptian Pound
ERN	15	Nakfa
ETB	27.2432	Ethiopian Birr
EUR	0.8081	Euro
FJD	2.028	Fiji Dollar
FKP	0.6994	Falkland Islands Pound
GBP	0.704	Pound Sterling
GEL	2.408	Lari
GHS	4.435	Cedi
GIP	0.6994	Gibraltar Pound
GMD	47.45	Dalasi
GNF	9000	Guinea Franc
GTQ	7.404	Quetzal
GYD	206.39	Guyana Dollar
HKD	7.8499	Hong Kong Dollar
HNL	23.5814	Lempira
HRK	5.989	Croatian Kuna
HTG	64.768	Gourde
HUF	250.64	Forint
IDR	13773	Rupiah
ILS	3.5114	New Israeli Sheqel
INR	65.71	Indian Rupee

## Foreign Exchange Position

Positions as at:

20 April 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	99.52	Iceland Krona
JMD	123.51	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	107.23	Yen
KES	100.3	Kenyan Shilling
KGS	68.5	Som
KHR	3999.988	Riel
KMF	396.01	Comoro Franc
KPW	130	North Korean Won
KRW	1064.12	Won
KWD	0.2995	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	328.11	Tenge
LAK	8276	Kip
LBP	1505	Lebanese Pound
LKR	156.3	Sri Lanka Rupee
LRD	130.56	Liberian Dollar
LSL	11.9269	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3233	Libyan Dinar
MAD	9.1605	Moroccan Dirham
MDL	16.3675	Moldovan Leu
MGA	3205	Malagasy Ariary
MKD	49.51	Denar
MMK	1320	Kyat
MNT	2387	Tugrik
MOP	8.085	Pataca
MRO	353	Ouguiya
MUR	33.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.43	Kwacha
MXN	18.085	Mexican Peso
MXV	2.9989	Mexican Unidad de Inversion (UDI)
MYR	3.888	Malaysian Ringgit
MZN	60.1	Metical
NAD	11.925	Namibia Dollar
NGN	305.1	Naira
NIO	31.09	Cordoba Oro
NOK	7.7601	Norwegian Krone
NPR	105.06	Nepalese Rupee
NZD	1.3659	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2128	Nuevo Sol

## Foreign Exchange Position

Positions as at:

20 April 2018

PGK	3.1746	Kina
PHP	52.041	Philippine Peso
PKR	115.56	Pakistan Rupee
PLN	3.3657	Zloty
PYG	5520	Guarani
QAR	3.64	Qatari Rial
RON	3.7585	Leu
RSD	95.26	Serbian Dinar
RUB	60.8635	Russian Ruble
RWF	866.8195	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.4074	Solomon Islands Dollar
SCR	13.43	Seychelles Rupee
SDG	18.0512	Sudanese Pound
SEK	8.4027	Swedish Krona
SGD	1.3095	Singapore Dollar
SHP	0.7024	Saint Helena Pound
SLL	7800	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	133.574	South Sudanese Pound
STD	19780	Dobra
SVC	8.7498	El Salvador Colon
SYR	515	Syrian Pound
SZL	11.925	Lilangeni
THB	31.19	Baht
TJS	8.8445	Somoni
TMT	3.49	New Manat
TND	2.3951	Tunisian Dinar
TOP	2.0903	Pa'anga
TRY	4.0074	Turkish Lira
TTD	6.7492	Trinidad and Tobago Dollar
TWD	29.285	New Taiwan Dollar
TZS	2282	Tanzanian Shilling
UAH	26.14	Hryvnia
UGX	3685	Uganda Shilling
USD	1	US Dollar
UYU	28.25	Peso Uruguayo
UZS	8072.25	Uzbekistan Sum
VEF	59351.25	Bolivar Fuerte
VND	22773	Dong
VUV	104.48	Vatu
WST	2.4237	Tala
XAF	549.32	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	540.59	CFA Franc BCEAO
XPF	95.89	CFP Franc

## Foreign Exchange Position

Positions as at:

20 April 2018

YER	249.9	Yemeni Rial
ZAR	11.9245	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

20 April 2018

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	615,709.61	324,208.15	939,917.76
Floating vs. Fixed	5,086,023.76	4,674,365.00	9,760,388.77
Overnight Index Swap	1,455,080.96	656,440.66	2,111,521.61
<b>Total</b>	<b>7,156,814.33</b>	<b>5,655,013.80</b>	<b>12,811,828.14</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,817	3,296	11,113
Floating vs. Fixed	100,039	119,080	219,119
Overnight Index Swap	5,973	8,697	14,670
<b>Total</b>	<b>113,829</b>	<b>131,072</b>	<b>244,901</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	316,313.82	0.00	8,607.19	6,449.50	191,976.30	91,109.82	325,461.13	939,917.76
Floating vs. Fixed	1,904,026.94	702,954.72	213,396.42	38,405.32	986,031.14	1,570,889.85	4,344,684.37	9,760,388.77
Overnight Index Swap	256,559.01	0.00	167,933.92	1,567.07	68,691.77	0.00	1,616,769.85	2,111,521.61
<b>Total</b>	<b>2,476,899.76</b>	<b>702,954.72</b>	<b>389,937.53</b>	<b>46,421.89</b>	<b>1,246,699.21</b>	<b>1,661,999.68</b>	<b>6,286,915.35</b>	<b>12,811,828.14</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,998	0	137	79	1,655	2,450	3,794	11,113
Floating vs. Fixed	45,013	25,346	3,192	831	15,248	43,577	85,913	219,119
Overnight Index Swap	532	0	310	8	206	0	13,614	14,670
<b>Total</b>	<b>48,543</b>	<b>25,346</b>	<b>3,639</b>	<b>918</b>	<b>17,109</b>	<b>46,027</b>	<b>103,320</b>	<b>244,901</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	297,715.65	177,698.09	297,972.10	137,883.10	15,547.23	8,954.73	4,146.86	939,917.76
Floating vs. Fixed	3,739,755.43	1,776,521.40	2,564,305.43	1,286,678.53	177,864.61	86,451.33	128,812.03	9,760,388.77
Overnight Index Swap	1,819,445.68	152,810.51	116,420.33	21,047.49	684.12	880.64	232.86	2,111,521.61
<b>Total</b>	<b>5,856,916.75</b>	<b>2,107,030.00</b>	<b>2,978,697.86</b>	<b>1,445,609.12</b>	<b>194,095.96</b>	<b>96,286.70</b>	<b>133,191.75</b>	<b>12,811,828.14</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	1,995	1,632	3,726	2,532	498	374	356	11,113
Floating vs. Fixed	47,309	31,552	77,782	46,443	6,820	4,269	4,945	219,119
Overnight Index Swap	4,306	2,695	7,193	400	31	33	12	14,670
<b>Total</b>	<b>53,610</b>	<b>35,879</b>	<b>88,701</b>	<b>49,375</b>	<b>7,349</b>	<b>4,676</b>	<b>5,313</b>	<b>244,901</b>

### Foreign Exchange Rate

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## Interest Rate Position

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DKK	6.0186	Danish Krone
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DZD	113.7033	Algerian Dinar
EGP	17.66	Egyptian Pound
ERN	15	Nakfa

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20 April 2018

ETB	27.2432	Ethiopian Birr
EUR	0.8081	Euro
FJD	2.028	Fiji Dollar
FKP	0.6994	Falkland Islands Pound
GBP	0.704	Pound Sterling
GEL	2.408	Lari
GHS	4.435	Cedi
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GMD	47.45	Dalasi
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LAK	8276	Kip
LBP	1505	Lebanese Pound
LKR	156.3	Sri Lanka Rupee
LRD	130.56	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3233	Libyan Dinar

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Positions as at:

20 April 2018

MAD	9.1605 Moroccan Dirham
MDL	16.3675 Moldovan Leu
MGA	3205 Malagasy Ariary
MKD	49.51 Denar
MMK	1320 Kyat
MNT	2387 Tugrik
MOP	8.085 Pataca
MRO	353 Ouguiya
MUR	33.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.43 Kwacha
MXN	18.085 Mexican Peso
MXV	2.9989 Mexican Unidad de Inversion (UDI)
MYR	3.888 Malaysian Ringgit
MZN	60.1 Metical
NAD	11.925 Namibia Dollar
NGN	305.1 Naira
NIO	31.09 Cordoba Oro
NOK	7.7601 Norwegian Krone
NPR	105.06 Nepalese Rupee
NZD	1.3659 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2128 Nuevo Sol
PGK	3.1746 Kina
PHP	52.041 Philippine Peso
PKR	115.56 Pakistan Rupee
PLN	3.3657 Zloty
PYG	5520 Guarani
QAR	3.64 Qatari Rial
RON	3.7585 Leu
RSD	95.26 Serbian Dinar
RUB	60.8635 Russian Ruble
RWF	866.8195 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.4074 Solomon Islands Dollar
SCR	13.43 Seychelles Rupee
SDG	18.0512 Sudanese Pound
SEK	8.4027 Swedish Krona
SGD	1.3095 Singapore Dollar
SHP	0.7024 Saint Helena Pound
SLL	7800 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

20 April 2018

SRD	7.43 Surinam Dollar
SSP	133.574 South Sudanese Pound
STD	19780 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	11.925 Lilangeni
THB	31.19 Baht
TJS	8.8445 Somoni
TMT	3.49 New Manat
TND	2.3951 Tunisian Dinar
TOP	2.0903 Pa'anga
TRY	4.0074 Turkish Lira
TTD	6.7492 Trinidad and Tobago Dollar
TWD	29.285 New Taiwan Dollar
TZS	2282 Tanzanian Shilling
UAH	26.14 Hryvnia
UGX	3685 Uganda Shilling
USD	1 US Dollar
UYU	28.25 Peso Uruguayo
UZS	8072.25 Uzbekistan Sum
VEF	59351.25 Bolivar Fuerte
VND	22773 Dong
VUV	104.48 Vatu
WST	2.4237 Tala
XAF	549.32 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	540.59 CFA Franc BCEAO
XPF	95.89 CFP Franc
YER	249.9 Yemeni Rial
ZAR	11.9245 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

16 April 2018 to

20 April 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	105,529.99	183,638.20	289,168.19
Total	105,529.99	183,638.20	289,168.19

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,249	18,833	30,082
Total	11,249	18,833	30,082

### 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	33,376.54	22,319.52	63,918.25	69,337.83	3,812.37	5,694.47	82,480.48	8,228.73	289,168.19
Total	33,376.54	22,319.52	63,918.25	69,337.83	3,812.37	5,694.47	82,480.48	8,228.73	289,168.19

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,962	2,955	6,710	7,898	809	1,105	7,666	980	30,082
Total	1,962	2,955	6,710	7,898	809	1,105	7,666	980	30,082

### 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	254,479.09	20,994.89	5,433.31	3,811.02	4,330.77	80.21	38.90	289,168.19
Total	254,479.09	20,994.89	5,433.31	3,811.02	4,330.77	80.21	38.90	289,168.19

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	28,631	836	255	132	213	14	3	30,082
Total	28,631	836	255	132	213	14	3	30,082

## Interest Rate Turnover

Turnover for the period:

16 April 2018 to

20 April 2018

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,321.21	170,582.87	190,904.08
Floating vs. Fixed	332,395.38	469,742.34	802,137.72
Overnight Index Swap	165,839.61	77,664.29	243,503.90
<b>Total</b>	<b>518,556.21</b>	<b>717,989.51</b>	<b>1,236,545.71</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	203	1,852	2,054
Floating vs. Fixed	5,269	4,891	10,159
Overnight Index Swap	208	336	544
<b>Total</b>	<b>5,679</b>	<b>7,078</b>	<b>12,757</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	76,675.85	0.00	21,855.97	278.26	47,228.63	2,042.84	42,822.53	190,904.08
Floating vs. Fixed	195,058.47	36,015.16	23,320.49	695.71	48,282.63	241,058.40	257,706.86	802,137.72
Overnight Index Swap	24,062.40	0.00	17,271.91	22.48	0.00	0.00	202,147.12	243,503.90
<b>Total</b>	<b>295,796.72</b>	<b>36,015.16</b>	<b>62,448.37</b>	<b>996.45</b>	<b>95,511.26</b>	<b>243,101.25</b>	<b>502,676.51</b>	<b>1,236,545.71</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	618	0	234	34	163	85	921	2,054
Floating vs. Fixed	1,294	873	224	48	330	4,220	3,171	10,159
Overnight Index Swap	31	0	11	1	0	0	501	544
<b>Total</b>	<b>1,943</b>	<b>873</b>	<b>469</b>	<b>83</b>	<b>493</b>	<b>4,305</b>	<b>4,593</b>	<b>12,757</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	68,820.91	61,577.04	43,953.23	12,984.40	2,778.99	557.12	232.39	190,904.08
Floating vs. Fixed	333,626.94	220,408.05	164,021.52	58,583.99	18,411.58	3,174.58	3,911.05	802,137.72
Overnight Index Swap	219,890.32	16,473.58	4,728.25	2,370.65	38.12	2.98	0.00	243,503.90
<b>Total</b>	<b>622,338.18</b>	<b>298,458.67</b>	<b>212,703.00</b>	<b>73,939.05</b>	<b>21,228.69</b>	<b>3,734.68</b>	<b>4,143.45</b>	<b>1,236,545.71</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	125	213	426	528	235	151	376	2,054
Floating vs. Fixed	2,541	1,577	2,553	2,008	881	176	424	10,159
Overnight Index Swap	140	82	173	137	6	6	0	544
<b>Total</b>	<b>2,806</b>	<b>1,872</b>	<b>3,152</b>	<b>2,673</b>	<b>1,122</b>	<b>333</b>	<b>800</b>	<b>12,757</b>