

Foreign Exchange Position

Positions as at: 27 April 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	389,818.77	825,308.72	1,215,127.49
Total	389,818.77	825,308.72	1,215,127.49

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	36,319	86,994	123,313
Total	36,319	86,994	123,313

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	212,145.87	63,304.34	210,541.14	341,440.10	15,518.40	32,456.12	276,439.83	63,281.69	1,215,127.49
Total	212,145.87	63,304.34	210,541.14	341,440.10	15,518.40	32,456.12	276,439.83	63,281.69	1,215,127.49

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,802	10,171	22,235	37,260	3,684	5,851	24,966	6,346	123,313
Total	12,802	10,171	22,235	37,260	3,684	5,851	24,966	6,346	123,313

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	924,539.08	122,937.48	85,291.71	58,316.24	17,253.53	6,395.94	393.51	1,215,127.49
Total	924,539.08	122,937.48	85,291.71	58,316.24	17,253.53	6,395.94	393.51	1,215,127.49

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	105,244	7,316	5,195	3,030	1,710	790	29	123,313
Total	105,244	7,316	5,195	3,030	1,710	790	29	123,313

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	70.05	Afghani
ALL	105.66	Lek
AMD	479.45	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	218.34	Kwanza
ARS	20.232	Argentine Peso
AUD	1.3219	Australian Dollar
AWG	1.77	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6029	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.2	Taka
BGN	1.6082	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1757.99	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

27 April 2018

BND	1.305	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.4843	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.8	Ngultrum
BWP	9.7752	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2841	Canadian Dollar
CDF	1596	Congolese Franc
CHF	0.9831	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	603.4	Chilean Peso
CNY	6.3236	Yuan Renminbi
COP	2813.25	Colombian Peso
COU	0.0923	Unidad de Valor Real
CRC	562.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	90.37	Cape Verde Escudo
CZK	20.93	Czech Koruna
DJF	176.83	Djibouti Franc
DKK	6.1252	Danish Krone
DOP	49.48	Dominican Peso
DZD	114.4592	Algerian Dinar
EGP	17.67	Egyptian Pound
ERN	15	Nakfa
ETB	27.2446	Ethiopian Birr
EUR	0.8222	Euro
FJD	2.0313	Fiji Dollar
FKP	0.7163	Falkland Islands Pound
GBP	0.7177	Pound Sterling
GEL	2.455	Lari
GHS	4.444	Cedi
GIP	0.7163	Gibraltar Pound
GMD	47.45	Dalasi
GNF	8998	Guinea Franc
GTQ	7.404	Quetzal
GYD	206.59	Guyana Dollar
HKD	7.8465	Hong Kong Dollar
HNL	23.5825	Lempira
HRK	6.099	Croatian Kuna
HTG	64.7032	Gourde
HUF	257.22	Forint
IDR	13918	Rupiah
ILS	3.5858	New Israeli Sheqel
INR	66.91	Indian Rupee

Foreign Exchange Position

Positions as at:

27 April 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	101.01	Iceland Krona
JMD	124.13	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	109.41	Yen
KES	100	Kenyan Shilling
KGS	68.5	Som
KHR	4005.99	Riel
KMF	402.68	Comoro Franc
KPW	130	North Korean Won
KRW	1081.21	Won
KWD	0.3008	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	326.06	Tenge
LAK	8287	Kip
LBP	1505	Lebanese Pound
LKR	157.6	Sri Lanka Rupee
LRD	131.01	Liberian Dollar
LSL	12.4289	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3338	Libyan Dinar
MAD	9.2579	Moroccan Dirham
MDL	16.444	Moldovan Leu
MGA	3210	Malagasy Ariary
MKD	50.38	Denar
MMK	1325	Kyat
MNT	2392	Tugrik
MOP	8.082	Pataca
MRO	353	Ouguiya
MUR	33.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	718	Kwacha
MXN	18.846	Mexican Peso
MXV	3.1189	Mexican Unidad de Inversion (UDI)
MYR	3.91	Malaysian Ringgit
MZN	58.95	Metical
NAD	12.432	Namibia Dollar
NGN	305.15	Naira
NIO	31.13	Cordoba Oro
NOK	7.97	Norwegian Krone
NPR	107.04	Nepalese Rupee
NZD	1.414	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.232	Nuevo Sol

Foreign Exchange Position

Positions as at:

27 April 2018

PGK	3.1746	Kina
PHP	52.22	Philippine Peso
PKR	114.96	Pakistan Rupee
PLN	3.4763	Zloty
PYG	5550	Guarani
QAR	3.64	Qatari Rial
RON	3.818	Leu
RSD	96.97	Serbian Dinar
RUB	62.4062	Russian Ruble
RWF	867.4529	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.7101	Solomon Islands Dollar
SCR	13.6	Seychelles Rupee
SDG	18.0502	Sudanese Pound
SEK	8.5614	Swedish Krona
SGD	1.3282	Singapore Dollar
SHP	0.7171	Saint Helena Pound
SLL	7800	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	133.725	South Sudanese Pound
STD	20080	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	12.432	Lilangeni
THB	31.52	Baht
TJS	8.881	Somoni
TMT	3.49	New Manat
TND	2.4311	Tunisian Dinar
TOP	2.1524	Pa'anga
TRY	4.0769	Turkish Lira
TTD	6.7566	Trinidad and Tobago Dollar
TWD	29.677	New Taiwan Dollar
TZS	2278	Tanzanian Shilling
UAH	26.251	Hryvnia
UGX	3695	Uganda Shilling
USD	1	US Dollar
UYU	28.27	Peso Uruguayo
UZS	8063.15	Uzbekistan Sum
VEF	66770.1563	Bolivar Fuerte
VND	22768	Dong
VUV	107.5	Vatu
WST	2.5272	Tala
XAF	559.13	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	549.19	CFA Franc BCEAO
XPF	97.57	CFP Franc

Foreign Exchange Position

Positions as at:

27 April 2018

YER	249.9	Yemeni Rial
ZAR	12.4333	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

27 April 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	608,635.86	315,353.29	923,989.16
Floating vs. Fixed	5,136,537.90	4,648,693.88	9,785,231.79
Overnight Index Swap	1,359,600.83	641,109.39	2,000,710.21
Total	7,104,774.59	5,605,156.56	12,709,931.15

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,852	3,392	11,244
Floating vs. Fixed	101,957	119,965	221,921
Overnight Index Swap	5,969	8,795	14,764
Total	115,778	132,152	247,929

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	309,084.76	0.00	8,619.17	6,302.82	186,759.90	91,891.85	321,330.65	923,989.16
Floating vs. Fixed	1,917,763.80	707,790.00	212,124.70	38,310.63	978,082.91	1,649,833.55	4,281,326.20	9,785,231.79
Overnight Index Swap	260,667.81	0.00	163,117.37	1,537.15	68,077.55	0.00	1,507,310.33	2,000,710.21
Total	2,487,516.37	707,790.00	383,861.24	46,150.61	1,232,920.36	1,741,725.39	6,109,967.18	12,709,931.15

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,954	0	163	79	1,666	2,461	3,921	11,244
Floating vs. Fixed	45,624	25,649	3,249	849	15,331	44,754	86,466	221,921
Overnight Index Swap	553	0	310	8	206	0	13,687	14,764
Total	49,131	25,649	3,722	936	17,203	47,215	104,074	247,929

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	294,060.68	169,964.74	293,430.14	137,885.05	15,504.93	8,908.36	4,235.25	923,989.16
Floating vs. Fixed	3,766,640.39	1,780,248.95	2,560,096.51	1,287,267.15	176,671.07	85,771.36	128,536.36	9,785,231.79
Overnight Index Swap	1,709,284.95	153,218.90	115,456.87	20,991.51	664.82	864.22	228.94	2,000,710.21
Total	5,769,986.02	2,103,432.59	2,968,983.52	1,446,143.71	192,840.83	95,543.94	133,000.55	12,709,931.15

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	2,002	1,648	3,736	2,585	516	386	371	11,244
Floating vs. Fixed	47,921	31,942	78,733	47,017	6,963	4,305	5,041	221,921
Overnight Index Swap	4,267	2,751	7,272	399	30	33	12	14,764
Total	54,190	36,341	89,741	50,001	7,509	4,724	5,424	247,929

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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LVL	0.5078	Latvian Lats
LYD	1.3338	Libyan Dinar

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MKD	50.38 Denar
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MNT	2392 Tugrik
MOP	8.082 Pataca
MRO	353 Ouguiya
MUR	33.7 Mauritius Rupee
MVR	15.42 Rufiyaa
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PAB	1 Balboa
PEN	3.232 Nuevo Sol
PGK	3.1746 Kina
PHP	52.22 Philippine Peso
PKR	114.96 Pakistan Rupee
PLN	3.4763 Zloty
PYG	5550 Guarani
QAR	3.64 Qatari Rial
RON	3.818 Leu
RSD	96.97 Serbian Dinar
RUB	62.4062 Russian Ruble
RWF	867.4529 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.7101 Solomon Islands Dollar
SCR	13.6 Seychelles Rupee
SDG	18.0502 Sudanese Pound
SEK	8.5614 Swedish Krona
SGD	1.3282 Singapore Dollar
SHP	0.7171 Saint Helena Pound
SLL	7800 Leone
SOS	575 Somali Shilling

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SRD	7.43 Surinam Dollar
SSP	133.725 South Sudanese Pound
STD	20080 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	12.432 Lilangeni
THB	31.52 Baht
TJS	8.881 Somoni
TMT	3.49 New Manat
TND	2.4311 Tunisian Dinar
TOP	2.1524 Pa'anga
TRY	4.0769 Turkish Lira
TTD	6.7566 Trinidad and Tobago Dollar
TWD	29.677 New Taiwan Dollar
TZS	2278 Tanzanian Shilling
UAH	26.251 Hryvnia
UGX	3695 Uganda Shilling
USD	1 US Dollar
UYU	28.27 Peso Uruguayo
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VND	22768 Dong
VUV	107.5 Vatu
WST	2.5272 Tala
XAF	559.13 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	549.19 CFA Franc BCEAO
XPF	97.57 CFP Franc
YER	249.9 Yemeni Rial
ZAR	12.4333 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

23 April 2018 to

27 April 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	118,960.70	200,975.07	319,935.77
Total	118,960.70	200,975.07	319,935.77

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,661	20,966	33,627
Total	12,661	20,966	33,627

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	49,710.32	20,943.23	64,408.86	69,416.00	2,825.13	7,260.20	82,722.78	22,649.24	319,935.77
Total	49,710.32	20,943.23	64,408.86	69,416.00	2,825.13	7,260.20	82,722.78	22,649.24	319,935.77

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	3,036	3,228	6,669	8,938	619	1,477	8,635	1,025	33,627
Total	3,036	3,228	6,669	8,938	619	1,477	8,635	1,025	33,627

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	276,359.45	22,162.22	11,679.85	3,398.75	5,972.26	363.24	0.00	319,935.77
Total	276,359.45	22,162.22	11,679.85	3,398.75	5,972.26	363.24	0.00	319,935.77

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	31,805	836	466	158	328	35	0	33,627
Total	31,805	836	466	158	328	35	0	33,627

Interest Rate Turnover

Turnover for the period:

23 April 2018 to

27 April 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,228.47	135,016.25	144,244.72
Floating vs. Fixed	302,335.86	437,037.12	739,372.99
Overnight Index Swap	133,121.40	68,573.20	201,694.60
Total	444,685.74	640,626.57	1,085,312.31

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	111	1,783	1,894
Floating vs. Fixed	5,037	4,657	9,694
Overnight Index Swap	189	321	510
Total	5,337	6,761	12,097

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	68,296.59	0.00	6,616.28	249.39	21,038.92	4,806.20	43,237.34	144,244.72
Floating vs. Fixed	185,532.92	41,660.07	9,751.16	1,209.76	43,075.57	204,987.98	253,155.53	739,372.99
Overnight Index Swap	6,273.80	0.00	4,053.99	0.00	1,612.31	0.00	189,754.50	201,694.60
Total	260,103.30	41,660.07	20,421.44	1,459.15	65,726.81	209,794.18	486,147.37	1,085,312.31

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	521	0	136	34	156	115	932	1,894
Floating vs. Fixed	1,689	726	171	67	400	3,371	3,272	9,694
Overnight Index Swap	28	0	4	0	3	0	475	510
Total	2,237	726	311	101	559	3,486	4,678	12,097

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	57,299.62	31,278.24	38,998.79	13,422.79	2,109.71	462.94	672.63	144,244.72
Floating vs. Fixed	291,623.25	158,839.08	178,662.36	71,145.29	32,313.56	2,061.53	4,727.93	739,372.99
Overnight Index Swap	184,441.07	5,860.91	9,467.94	1,885.06	36.78	2.85	0.00	201,694.60
Total	533,363.93	195,978.23	227,129.08	86,453.14	34,460.06	2,527.31	5,400.56	1,085,312.31

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	145	172	378	483	209	144	364	1,894
Floating vs. Fixed	2,049	1,251	2,614	2,217	935	150	480	9,694
Overnight Index Swap	123	81	172	118	8	8	0	510
Total	2,317	1,503	3,163	2,818	1,151	302	844	12,097