

Foreign Exchange Position

Positions as at: 04 May 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	383,624.15	820,181.58	1,203,805.73
Total	383,624.15	820,181.58	1,203,805.73

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	36,261	89,372	125,633
Total	36,261	89,372	125,633

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	211,448.03	63,985.47	205,755.79	339,797.51	14,949.01	32,713.06	276,698.63	58,458.22	1,203,805.73
Total	211,448.03	63,985.47	205,755.79	339,797.51	14,949.01	32,713.06	276,698.63	58,458.22	1,203,805.73

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,745	10,362	23,348	36,535	3,633	6,192	26,225	6,593	125,633
Total	12,745	10,362	23,348	36,535	3,633	6,192	26,225	6,593	125,633

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	915,660.23	123,037.06	84,198.29	58,008.57	16,054.25	6,453.85	393.49	1,203,805.73
Total	915,660.23	123,037.06	84,198.29	58,008.57	16,054.25	6,453.85	393.49	1,203,805.73

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	107,540	7,594	5,064	2,973	1,648	785	29	125,633
Total	107,540	7,594	5,064	2,973	1,648	785	29	125,633

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	70.15	Afghani
ALL	106.72	Lek
AMD	483.5	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	225.25	Kwanza
ARS	21.159	Argentine Peso
AUD	1.334	Australian Dollar
AWG	1.76	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.6352	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.2	Taka
BGN	1.6362	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	1758.24	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

04 May 2018

BND	1.3232	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.5513	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.58	Ngultrum
BWP	9.901	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2882	Canadian Dollar
CDF	1598	Congolese Franc
CHF	0.9991	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	617.26	Chilean Peso
CNY	6.361	Yuan Renminbi
COP	2832.5	Colombian Peso
COU	0.0916	Unidad de Valor Real
CRC	563.9	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.19	Cape Verde Escudo
CZK	21.424	Czech Koruna
DJF	176.83	Djibouti Franc
DKK	6.233	Danish Krone
DOP	49.49	Dominican Peso
DZD	115.143	Algerian Dinar
EGP	17.6	Egyptian Pound
ERN	15	Nakfa
ETB	27.2456	Ethiopian Birr
EUR	0.8366	Euro
FJD	2.0734	Fiji Dollar
FKP	0.7348	Falkland Islands Pound
GBP	0.7362	Pound Sterling
GEL	2.445	Lari
GHS	4.51	Cedi
GIP	0.7347	Gibraltar Pound
GMD	47.45	Dalasi
GNF	9002	Guinea Franc
GTQ	7.4	Quetzal
GYD	206.39	Guyana Dollar
HKD	7.8495	Hong Kong Dollar
HNL	23.6178	Lempira
HRK	6.1977	Croatian Kuna
HTG	63.1049	Gourde
HUF	263.22	Forint
IDR	13940	Rupiah
ILS	3.6216	New Israeli Sheqel
INR	66.68	Indian Rupee

Foreign Exchange Position

Positions as at:

04 May 2018

IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	102.11	Iceland Krona
JMD	124.65	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	109.83	Yen
KES	100.3	Kenyan Shilling
KGS	68.7	Som
KHR	4017.9222	Riel
KMF	409	Comoro Franc
KPW	130	North Korean Won
KRW	1078.85	Won
KWD	0.3009	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	330.56	Tenge
LAK	8301	Kip
LBP	1505	Lebanese Pound
LKR	157.4	Sri Lanka Rupee
LRD	131.51	Liberian Dollar
LSL	12.7025	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.346	Libyan Dinar
MAD	9.356	Moroccan Dirham
MDL	16.53	Moldovan Leu
MGA	3235	Malagasy Ariary
MKD	51.27	Denar
MMK	1330	Kyat
MNT	2396	Tugrik
MOP	8.085	Pataca
MRO	354	Ouguiya
MUR	34.25	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	715.76	Kwacha
MXN	19.086	Mexican Peso
MXV	3.1661	Mexican Unidad de Inversion (UDI)
MYR	3.933	Malaysian Ringgit
MZN	58.9	Metical
NAD	12.6907	Namibia Dollar
NGN	305.2	Naira
NIO	31.17	Cordoba Oro
NOK	8.1199	Norwegian Krone
NPR	106.65	Nepalese Rupee
NZD	1.429	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2642	Nuevo Sol

Foreign Exchange Position

Positions as at:

04 May 2018

PGK	3.1746	Kina
PHP	51.927	Philippine Peso
PKR	115.56	Pakistan Rupee
PLN	3.5714	Zloty
PYG	5513	Guarani
QAR	3.6415	Qatari Rial
RON	3.8996	Leu
RSD	98.72	Serbian Dinar
RUB	64.0655	Russian Ruble
RWF	867.8432	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.4074	Solomon Islands Dollar
SCR	13.43	Seychelles Rupee
SDG	17.9	Sudanese Pound
SEK	8.9148	Swedish Krona
SGD	1.3362	Singapore Dollar
SHP	0.7369	Saint Helena Pound
SLL	7800	Leone
SOS	576	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	133.75	South Sudanese Pound
STD	20930	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	12.7	Lilangeni
THB	31.76	Baht
TJS	8.9065	Somoni
TMT	3.49	New Manat
TND	2.4626	Tunisian Dinar
TOP	2.1308	Pa'anga
TRY	4.1761	Turkish Lira
TTD	6.65	Trinidad and Tobago Dollar
TWD	29.786	New Taiwan Dollar
TZS	2279	Tanzanian Shilling
UAH	26.14	Hryvnia
UGX	3710	Uganda Shilling
USD	1	US Dollar
UYU	28.6	Peso Uruguayo
UZS	8044	Uzbekistan Sum
VEF	68827.5	Bolivar Fuerte
VND	22760	Dong
VUV	107.16	Vatu
WST	2.4643	Tala
XAF	563.31	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	560.25	CFA Franc BCEAO
XPF	99.32	CFP Franc

Foreign Exchange Position

Positions as at:

04 May 2018

YER	249.85	Yemeni Rial
ZAR	12.7007	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

04 May 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	606,782.89	306,715.07	913,497.95
Floating vs. Fixed	5,150,795.92	4,604,264.75	9,755,060.67
Overnight Index Swap	1,272,260.61	621,986.19	1,894,246.80
Total	7,029,839.41	5,532,966.01	12,562,805.42

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,876	3,233	11,109
Floating vs. Fixed	102,654	120,108	222,762
Overnight Index Swap	5,970	8,796	14,766
Total	116,500	132,137	248,637

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	309,090.06	0.00	7,158.54	6,122.84	183,377.14	92,420.02	315,329.35	913,497.95
Floating vs. Fixed	1,893,163.95	701,863.82	207,381.33	38,740.51	975,529.58	1,664,627.28	4,273,754.20	9,755,060.67
Overnight Index Swap	221,731.71	0.00	157,397.02	1,498.53	66,797.46	0.00	1,446,822.08	1,894,246.80
Total	2,423,985.72	701,863.82	371,936.89	46,361.88	1,225,704.18	1,757,047.31	6,035,905.63	12,562,805.42

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,993	0	113	79	1,621	2,476	3,827	11,109
Floating vs. Fixed	45,463	25,623	3,255	878	15,312	45,277	86,954	222,762
Overnight Index Swap	536	0	305	8	206	0	13,711	14,766
Total	48,992	25,623	3,673	965	17,139	47,753	104,492	248,637

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	289,544.18	168,374.96	290,773.57	136,329.85	15,172.78	8,907.76	4,394.86	913,497.95
Floating vs. Fixed	3,737,449.06	1,775,638.89	2,567,703.57	1,286,805.91	173,998.81	85,469.32	127,995.10	9,755,060.67
Overnight Index Swap	1,602,012.78	154,457.32	115,204.19	20,828.94	660.34	856.64	226.58	1,894,246.80
Total	5,629,006.02	2,098,471.17	2,973,681.33	1,443,964.71	189,831.93	95,233.72	132,616.54	12,562,805.42

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	1,981	1,659	3,726	2,527	494	373	349	11,109
Floating vs. Fixed	47,826	32,281	79,200	47,250	6,910	4,294	5,002	222,762
Overnight Index Swap	4,247	2,753	7,294	401	28	31	12	14,766
Total	54,054	36,693	90,220	50,178	7,432	4,698	5,363	248,637

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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04 May 2018

AFN	70.15	Afghani
ALL	106.72	Lek
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AOA	225.25	Kwanza
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DOP	49.49	Dominican Peso
DZD	115.143	Algerian Dinar
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KHR	4017.9222	Riel
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KYD	0.82	Cayman Islands Dollar
KZT	330.56	Tenge
LAK	8301	Kip
LBP	1505	Lebanese Pound
LKR	157.4	Sri Lanka Rupee
LRD	131.51	Liberian Dollar
LSL	12.7025	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.346	Libyan Dinar

Interest Rate Position

Positions as at:

04 May 2018

MAD	9.356 Moroccan Dirham
MDL	16.53 Moldovan Leu
MGA	3235 Malagasy Ariary
MKD	51.27 Denar
MMK	1330 Kyat
MNT	2396 Tugrik
MOP	8.085 Pataca
MRO	354 Ouguiya
MUR	34.25 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	715.76 Kwacha
MXN	19.086 Mexican Peso
MXV	3.1661 Mexican Unidad de Inversion (UDI)
MYR	3.933 Malaysian Ringgit
MZN	58.9 Metical
NAD	12.6907 Namibia Dollar
NGN	305.2 Naira
NIO	31.17 Cordoba Oro
NOK	8.1199 Norwegian Krone
NPR	106.65 Nepalese Rupee
NZD	1.429 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2642 Nuevo Sol
PGK	3.1746 Kina
PHP	51.927 Philippine Peso
PKR	115.56 Pakistan Rupee
PLN	3.5714 Zloty
PYG	5513 Guarani
QAR	3.6415 Qatari Rial
RON	3.8996 Leu
RSD	98.72 Serbian Dinar
RUB	64.0655 Russian Ruble
RWF	867.8432 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.4074 Solomon Islands Dollar
SCR	13.43 Seychelles Rupee
SDG	17.9 Sudanese Pound
SEK	8.9148 Swedish Krona
SGD	1.3362 Singapore Dollar
SHP	0.7369 Saint Helena Pound
SLL	7800 Leone
SOS	576 Somali Shilling

Interest Rate Position

Positions as at:

04 May 2018

SRD	7.43 Surinam Dollar
SSP	133.75 South Sudanese Pound
STD	20930 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	12.7 Lilangeni
THB	31.76 Baht
TJS	8.9065 Somoni
TMT	3.49 New Manat
TND	2.4626 Tunisian Dinar
TOP	2.1308 Pa'anga
TRY	4.1761 Turkish Lira
TTD	6.65 Trinidad and Tobago Dollar
TWD	29.786 New Taiwan Dollar
TZS	2279 Tanzanian Shilling
UAH	26.14 Hryvnia
UGX	3710 Uganda Shilling
USD	1 US Dollar
UYU	28.6 Peso Uruguayo
UZS	8044 Uzbekistan Sum
VEF	68827.5 Bolivar Fuerte
VND	22760 Dong
VUV	107.16 Vatu
WST	2.4643 Tala
XAF	563.31 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	560.25 CFA Franc BCEAO
XPF	99.32 CFP Franc
YER	249.85 Yemeni Rial
ZAR	12.7007 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

30 April 2018 to

04 May 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	72,112.58	127,470.22	199,582.80
Total	72,112.58	127,470.22	199,582.80

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,367	16,924	27,291
Total	10,367	16,924	27,291

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	21,110.35	13,326.83	25,337.60	59,389.98	3,071.34	7,213.58	58,887.42	11,245.70	199,582.80
Total	21,110.35	13,326.83	25,337.60	59,389.98	3,071.34	7,213.58	58,887.42	11,245.70	199,582.80

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,469	2,434	4,397	8,445	761	1,550	7,308	929	27,291
Total	1,469	2,434	4,397	8,445	761	1,550	7,308	929	27,291

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	177,397.29	12,303.90	5,047.80	2,087.47	2,525.86	220.48	0.00	199,582.80
Total	177,397.29	12,303.90	5,047.80	2,087.47	2,525.86	220.48	0.00	199,582.80

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	652	233	110	169	14	0	27,291
Total	26,116	652	233	110	169	14	0	27,291

Interest Rate Turnover

Turnover for the period:

30 April 2018 to

04 May 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,731.02	124,790.44	129,521.45
Floating vs. Fixed	178,612.42	329,228.38	507,840.81
Overnight Index Swap	92,939.49	51,740.72	144,680.22
Total	276,282.93	505,759.54	782,042.48

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	83	1,883	1,966
Floating vs. Fixed	2,906	3,523	6,429
Overnight Index Swap	142	155	297
Total	3,130	5,561	8,691

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	66,993.50	0.00	8,112.32	221.52	19,899.75	3,852.94	30,441.43	129,521.45
Floating vs. Fixed	120,342.66	26,779.03	11,443.42	2,498.23	18,664.15	124,241.21	203,872.12	507,840.81
Overnight Index Swap	12,628.00	0.00	1,334.87	0.00	55.03	0.00	130,662.32	144,680.22
Total	199,964.16	26,779.03	20,890.60	2,719.75	38,618.93	128,094.14	364,975.87	782,042.48

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	634	0	164	34	155	113	866	1,966
Floating vs. Fixed	810	496	161	77	150	2,015	2,721	6,429
Overnight Index Swap	23	0	7	0	2	0	265	297
Total	1,467	496	332	111	307	2,128	3,851	8,691

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	50,188.54	32,736.74	35,256.13	8,546.49	1,480.81	598.08	714.67	129,521.45
Floating vs. Fixed	187,223.62	133,118.59	129,958.27	43,197.69	12,154.93	972.70	1,215.01	507,840.81
Overnight Index Swap	127,626.35	13,390.26	2,721.68	903.10	36.04	2.79	0.00	144,680.22
Total	365,038.51	179,245.59	167,936.08	52,647.28	13,671.77	1,573.57	1,929.68	782,042.48

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	115	224	410	454	210	154	399	1,966
Floating vs. Fixed	1,074	1,020	1,942	1,433	560	107	293	6,429
Overnight Index Swap	84	79	76	50	4	4	0	297
Total	1,273	1,323	2,428	1,937	774	265	692	8,691