

Foreign Exchange Position

Positions as at: 29 December 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	250,957.95	776,866.67	1,027,824.62
Total	250,957.95	776,866.67	1,027,824.62

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,559	71,044	96,602
Total	25,559	71,044	96,602

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	236,425.13	36,682.58	153,609.54	241,867.51	16,459.50	30,782.45	262,416.02	49,581.89	1,027,824.62
Total	236,425.13	36,682.58	153,609.54	241,867.51	16,459.50	30,782.45	262,416.02	49,581.89	1,027,824.62

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,579	6,555	18,839	22,434	3,429	6,162	18,719	4,886	96,602
Total	15,579	6,555	18,839	22,434	3,429	6,162	18,719	4,886	96,602

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	771,351.01	125,627.94	60,569.30	49,696.20	14,304.16	5,927.66	348.36	1,027,824.62
Total	771,351.01	125,627.94	60,569.30	49,696.20	14,304.16	5,927.66	348.36	1,027,824.62

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	79,290	7,357	4,079	3,414	1,645	793	25	96,602
Total	79,290	7,357	4,079	3,414	1,645	793	25	96,602

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham
AFN	69.4	Afghani
ALL	111.1	Lek
AMD	482.15	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	165.098	Kwanza
ARS	19.16	Argentine Peso
AUD	1.2822	Australian Dollar
AWG	1.77	Aruban Florin
AZN	1.696	Azerbaijani Manat
BAM	1.634	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	82.68	Taka
BGN	1.6373	Bulgarian Lev
BHD	0.3765	Bahraini Dinar
BIF	1749.97	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

29 December 2017

BND	1.3421	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.3121	Brazilian Real
BSD	1	Bahamian Dollar
BTN	64.072	Ngultrum
BWP	9.8425	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2567	Canadian Dollar
CDF	1558	Congolese Franc
CHF	0.9784	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	614.46	Chilean Peso
CNY	6.5322	Yuan Renminbi
COP	2981	Colombian Peso
COU	0.0849	Unidad de Valor Real
CRC	564	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.14	Cape Verde Escudo
CZK	21.395	Czech Koruna
DJF	176.83	Djibouti Franc
DKK	6.2332	Danish Krone
DOP	48.39	Dominican Peso
DZD	114.834	Algerian Dinar
EGP	17.74	Egyptian Pound
ERN	15	Nakfa
ETB	27.2034	Ethiopian Birr
EUR	0.8372	Euro
FJD	2.0165	Fiji Dollar
FKP	0.744	Falkland Islands Pound
GBP	0.7438	Pound Sterling
GEL	2.5931	Lari
GHS	4.52	Cedi
GIP	0.744	Gibraltar Pound
GMD	47.9	Dalasi
GNF	9004	Guinea Franc
GTQ	7.33	Quetzal
GYD	205.35	Guyana Dollar
HKD	7.8156	Hong Kong Dollar
HNL	23.5112	Lempira
HRK	6.2875	Croatian Kuna
HTG	62.9504	Gourde
HUF	259.38	Forint
IDR	13561	Rupiah
ILS	3.4673	New Israeli Sheqel
INR	64.07	Indian Rupee

Foreign Exchange Position

Positions as at:

29 December 2017

IQD	1184.05	Iraqi Dinar
IRR	36074	Iranian Rial
ISK	104.57	Iceland Krona
JMD	123.78	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	112.87	Yen
KES	103.2	Kenyan Shilling
KGS	69.22	Som
KHR	4031	Riel
KMF	411	Comoro Franc
KPW	130	North Korean Won
KRW	1069.25	Won
KWD	0.3016	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	331.07	Tenge
LAK	8290	Kip
LBP	1511	Lebanese Pound
LKR	153.3	Sri Lanka Rupee
LRD	125.18	Liberian Dollar
LSL	12.4016	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.357	Libyan Dinar
MAD	9.3763	Moroccan Dirham
MDL	17.068	Moldovan Leu
MGA	3230	Malagasy Ariary
MKD	51.27	Denar
MMK	1361	Kyat
MNT	2421	Tugrik
MOP	8.021	Pataca
MRO	352.6	Ouguiya
MUR	33.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.42	Kwacha
MXN	19.7113	Mexican Peso
MXV	3.3224	Mexican Unidad de Inversion (UDI)
MYR	4.065	Malaysian Ringgit
MZN	58.45	Metical
NAD	12.363	Namibia Dollar
NGN	306.35	Naira
NIO	30.68	Cordoba Oro
NOK	8.2489	Norwegian Krone
NPR	102.52	Nepalese Rupee
NZD	1.4102	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.2357	Nuevo Sol

Foreign Exchange Position

Positions as at:

29 December 2017

PGK	3.1348	Kina
PHP	49.987	Philippine Peso
PKR	110.4	Pakistan Rupee
PLN	3.4972	Zloty
PYG	5592	Guarani
QAR	3.64	Qatari Rial
RON	3.8953	Leu
RSD	98.8	Serbian Dinar
RUB	57.5003	Russian Ruble
RWF	857.46	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.4906	Solomon Islands Dollar
SCR	13.38	Seychelles Rupee
SDG	6.9972	Sudanese Pound
SEK	8.2441	Swedish Krona
SGD	1.3375	Singapore Dollar
SHP	0.7436	Saint Helena Pound
SLL	7635	Leone
SOS	575	Somali Shilling
SRD	7.42	Surinam Dollar
SSP	129.264	South Sudanese Pound
STD	20473	Dobra
SVC	8.7222	El Salvador Colon
SYP	515	Syrian Pound
SZL	12.363	Lilangeni
THB	32.69	Baht
TJS	8.8208	Somoni
TMT	3.49	New Manat
TND	2.473	Tunisian Dinar
TOP	2.1142	Pa'anga
TRY	3.7739	Turkish Lira
TTD	6.63	Trinidad and Tobago Dollar
TWD	29.82	New Taiwan Dollar
TZS	2235	Tanzanian Shilling
UAH	28.145	Hryvnia
UGX	3624	Uganda Shilling
USD	1	US Dollar
UYU	28.79	Peso Uruguayo
UZS	8115.05	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22710	Dong
VUV	104.85	Vatu
WST	2.4402	Tala
XAF	570.06	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	564.58	CFA Franc BCEAO
XPF	99.36	CFP Franc

Foreign Exchange Position

Positions as at: 29 December 2017

YER	249.95	Yemeni Rial
ZAR	12.3625	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 December 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	540,827.90	257,484.76	798,312.66
Floating vs. Fixed	4,530,250.88	4,441,484.98	8,971,735.86
Overnight Index Swap	898,788.82	537,694.85	1,436,483.66
Total	5,969,867.59	5,236,664.58	11,206,532.18

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,801	2,891	9,692
Floating vs. Fixed	88,158	118,606	206,764
Overnight Index Swap	4,750	7,891	12,641
Total	99,709	129,388	229,097

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	296,316.69	0.00	10,020.48	6,437.76	135,268.78	70,583.61	279,685.32	798,312.66
Floating vs. Fixed	1,742,218.09	651,421.88	175,380.71	31,768.54	880,218.14	1,439,037.13	4,051,691.37	8,971,735.86
Overnight Index Swap	256,642.38	0.00	101,983.12	5,493.17	53,828.21	0.00	1,018,536.78	1,436,483.66
Total	2,295,177.17	651,421.88	287,384.31	43,699.47	1,069,315.13	1,509,620.74	5,349,913.48	11,206,532.18

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,661	0	139	81	1,538	2,017	3,256	9,692
Floating vs. Fixed	42,149	22,941	2,799	710	14,858	42,106	81,201	206,764
Overnight Index Swap	509	0	221	9	176	0	11,726	12,641
Total	45,319	22,941	3,159	800	16,572	44,123	96,183	229,097

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	242,409.32	152,226.29	267,253.55	112,295.00	13,208.92	7,601.86	3,317.72	798,312.66
Floating vs. Fixed	3,283,288.59	1,679,119.95	2,458,215.59	1,203,339.93	164,891.72	71,362.50	111,517.56	8,971,735.86
Overnight Index Swap	1,159,834.09	137,054.41	124,463.35	13,845.70	461.58	650.78	173.76	1,436,483.66
Total	4,685,532.00	1,968,400.65	2,849,932.49	1,329,480.63	178,562.22	79,615.14	115,009.04	11,206,532.18

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	1,657	1,379	3,394	2,162	451	325	324	9,692
Floating vs. Fixed	44,462	30,460	71,908	44,799	6,513	3,985	4,639	206,764
Overnight Index Swap	3,570	2,267	6,491	257	22	24	10	12,641
Total	49,689	34,106	81,793	47,218	6,986	4,334	4,973	229,097

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AED	3.6722	UAE Dirham

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ERN	15	Nakfa

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LRD	125.18	Liberian Dollar
LSL	12.4016	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.357	Libyan Dinar

Interest Rate Position

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MAD	9.3763 Moroccan Dirham
MDL	17.068 Moldovan Leu
MGA	3230 Malagasy Ariary
MKD	51.27 Denar
MMK	1361 Kyat
MNT	2421 Tugrik
MOP	8.021 Pataca
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MUR	33.55 Mauritius Rupee
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MYR	4.065 Malaysian Ringgit
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NIO	30.68 Cordoba Oro
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NPR	102.52 Nepalese Rupee
NZD	1.4102 New Zealand Dollar
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PAB	1 Balboa
PEN	3.2357 Nuevo Sol
PGK	3.1348 Kina
PHP	49.987 Philippine Peso
PKR	110.4 Pakistan Rupee
PLN	3.4972 Zloty
PYG	5592 Guarani
QAR	3.64 Qatari Rial
RON	3.8953 Leu
RSD	98.8 Serbian Dinar
RUB	57.5003 Russian Ruble
RWF	857.46 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.4906 Solomon Islands Dollar
SCR	13.38 Seychelles Rupee
SDG	6.9972 Sudanese Pound
SEK	8.2441 Swedish Krona
SGD	1.3375 Singapore Dollar
SHP	0.7436 Saint Helena Pound
SLL	7635 Leone
SOS	575 Somali Shilling

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29 December 2017

SRD	7.42 Surinam Dollar
SSP	129.264 South Sudanese Pound
STD	20473 Dobra
SVC	8.7222 El Salvador Colon
SYP	515 Syrian Pound
SZL	12.363 Lilangeni
THB	32.69 Baht
TJS	8.8208 Somoni
TMT	3.49 New Manat
TND	2.473 Tunisian Dinar
TOP	2.1142 Pa'anga
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TWD	29.82 New Taiwan Dollar
TZS	2235 Tanzanian Shilling
UAH	28.145 Hryvnia
UGX	3624 Uganda Shilling
USD	1 US Dollar
UYU	28.79 Peso Uruguayo
UZS	8115.05 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
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VUV	104.85 Vatu
WST	2.4402 Tala
XAF	570.06 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	564.58 CFA Franc BCEAO
XPF	99.36 CFP Franc
YER	249.95 Yemeni Rial
ZAR	12.3625 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: December 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	285,820.61	648,494.96	934,315.56
Total	285,820.61	648,494.96	934,315.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	31,289	67,576	98,864
Total	31,289	67,576	98,864

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	170,610.76	28,942.45	148,819.03	212,245.31	15,161.16	34,294.83	261,689.65	62,552.37	934,315.56
Total	170,610.76	28,942.45	148,819.03	212,245.31	15,161.16	34,294.83	261,689.65	62,552.37	934,315.56

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,381	5,455	22,704	25,366	2,878	7,186	20,520	3,376	98,864
Total	11,381	5,455	22,704	25,366	2,878	7,186	20,520	3,376	98,864

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	784,553.32	105,912.85	18,420.85	10,154.88	14,437.92	825.74	10.00	934,315.56
Total	784,553.32	105,912.85	18,420.85	10,154.88	14,437.92	825.74	10.00	934,315.56

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	89,749	6,669	910	571	834	131	1	98,864
Total	89,749	6,669	910	571	834	131	1	98,864

Interest Rate Turnover

Turnover for the period:

December 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	86,392.16	664,425.80	750,817.96
Floating vs. Fixed	1,160,588.63	1,734,527.27	2,895,115.90
Overnight Index Swap	460,748.16	185,635.05	646,383.21
Total	1,707,728.95	2,584,588.12	4,292,317.07

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	867	6,889	7,756
Floating vs. Fixed	14,116	15,905	30,021
Overnight Index Swap	575	724	1,299
Total	15,557	23,518	39,075

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	449,920.94	0.00	33,103.96	9,765.55	62,091.40	39,050.54	156,885.55	750,817.96
Floating vs. Fixed	879,285.67	63,019.23	51,640.72	12,660.56	161,830.25	572,799.66	1,153,879.82	2,895,115.90
Overnight Index Swap	49,867.23	0.00	24,497.50	75.45	26,659.97	0.00	545,283.06	646,383.21
Total	1,379,073.84	63,019.23	109,242.18	22,501.56	250,581.62	611,850.20	1,856,048.43	4,292,317.07

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,067	0	451	198	678	1,312	3,051	7,756
Floating vs. Fixed	5,524	1,192	519	180	1,639	7,794	13,174	30,021
Overnight Index Swap	114	0	33	4	19	0	1,129	1,299
Total	7,704	1,192	1,003	382	2,335	9,106	17,354	39,075

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	195,506.22	278,436.90	226,074.87	38,548.15	9,635.41	2,006.48	609.93	750,817.96
Floating vs. Fixed	880,716.94	636,247.54	983,728.12	285,982.04	85,620.17	7,653.58	15,167.50	2,895,115.90
Overnight Index Swap	592,927.83	29,308.69	19,945.18	3,985.21	216.31	0.00	0.00	646,383.21
Total	1,669,150.99	943,993.12	1,229,748.18	328,515.40	95,471.89	9,660.06	15,777.43	4,292,317.07

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	769	861	1,717	1,694	854	521	1,341	7,756
Floating vs. Fixed	4,857	3,712	8,829	7,055	3,257	593	1,719	30,021
Overnight Index Swap	460	192	456	184	7	0	0	1,299
Total	6,086	4,764	11,002	8,933	4,117	1,114	3,060	39,075