

Foreign Exchange Position

Positions as at: 31 January 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	371,909.18	892,921.90	1,264,831.08
Total	371,909.18	892,921.90	1,264,831.08

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	38,278	92,715	130,993
Total	38,278	92,715	130,993

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	256,136.20	59,290.53	192,947.70	310,257.61	20,562.25	40,673.82	320,490.22	64,472.76	1,264,831.08
Total	256,136.20	59,290.53	192,947.70	310,257.61	20,562.25	40,673.82	320,490.22	64,472.76	1,264,831.08

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	16,753	10,293	24,750	33,911	4,080	8,571	26,749	5,887	130,993
Total	16,753	10,293	24,750	33,911	4,080	8,571	26,749	5,887	130,993

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	989,581.68	130,962.25	65,220.53	58,388.74	14,422.15	5,890.73	365.02	1,264,831.08
Total	989,581.68	130,962.25	65,220.53	58,388.74	14,422.15	5,890.73	365.02	1,264,831.08

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	112,365	7,965	4,455	3,790	1,637	756	26	130,993
Total	112,365	7,965	4,455	3,790	1,637	756	26	130,993

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6721	UAE Dirham
AFN	69.24	Afghani
ALL	107.08	Lek
AMD	479.8	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	207.206	Kwanza
ARS	19.63	Argentine Peso
AUD	1.2413	Australian Dollar
AWG	1.77	Aruban Florin
AZN	1.6941	Azerbaijani Manat
BAM	1.5707	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	82.87	Taka
BGN	1.5756	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1755.44	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 January 2018

BND	1.3194	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.1858	Brazilian Real
BSD	1	Bahamian Dollar
BTN	63.57	Ngultrum
BWP	9.5057	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2313	Canadian Dollar
CDF	1600.6	Congolese Franc
CHF	0.9312	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	602.15	Chilean Peso
CNY	6.2841	Yuan Renminbi
COP	2829.4	Colombian Peso
COU	0.089	Unidad de Valor Real
CRC	566.38	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	88.45	Cape Verde Escudo
CZK	20.347	Czech Koruna
DJF	176.83	Djibouti Franc
DKK	5.9947	Danish Krone
DOP	48.73	Dominican Peso
DZD	113.2532	Algerian Dinar
EGP	17.63	Egyptian Pound
ERN	15.3	Nakfa
ETB	27.2229	Ethiopian Birr
EUR	0.805	Euro
FJD	1.9732	Fiji Dollar
FKP	0.7037	Falkland Islands Pound
GBP	0.7045	Pound Sterling
GEL	2.485	Lari
GHS	4.495	Cedi
GIP	0.7037	Gibraltar Pound
GMD	47.53	Dalasi
GNF	9002	Guinea Franc
GTQ	7.352	Quetzal
GYD	206.39	Guyana Dollar
HKD	7.8226	Hong Kong Dollar
HNL	23.558	Lempira
HRK	5.9808	Croatian Kuna
HTG	63.8105	Gourde
HUF	249.53	Forint
IDR	13387	Rupiah
ILS	3.4183	New Israeli Sheqel
INR	63.54	Indian Rupee

Foreign Exchange Position

Positions as at:

31 January 2018

IQD	1184.05	Iraqi Dinar
IRR	36952	Iranian Rial
ISK	100.32	Iceland Krona
JMD	123.69	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.17	Yen
KES	102	Kenyan Shilling
KGS	68.3	Som
KHR	4001	Riel
KMF	396	Comoro Franc
KPW	130	North Korean Won
KRW	1069.08	Won
KWD	0.2992	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	323.11	Tenge
LAK	8275	Kip
LBP	1505.4	Lebanese Pound
LKR	153.9	Sri Lanka Rupee
LRD	121.6	Liberian Dollar
LSL	11.8445	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3233	Libyan Dinar
MAD	9.1543	Moroccan Dirham
MDL	16.614	Moldovan Leu
MGA	3194	Malagasy Ariary
MKD	49.33	Denar
MMK	1329	Kyat
MNT	2414	Tugrik
MOP	8.044	Pataca
MRO	352	Ouguiya
MUR	32.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.44	Kwacha
MXN	18.5905	Mexican Peso
MXV	3.1134	Mexican Unidad de Inversion (UDI)
MYR	3.8995	Malaysian Ringgit
MZN	59.83	Metical
NAD	11.832	Namibia Dollar
NGN	305.2	Naira
NIO	30.96	Cordoba Oro
NOK	7.7105	Norwegian Krone
NPR	101.73	Nepalese Rupee
NZD	1.3574	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.214	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 January 2018

PGK	3.1546	Kina
PHP	51.34	Philippine Peso
PKR	110.52	Pakistan Rupee
PLN	3.3446	Zloty
PYG	5600	Guarani
QAR	3.64	Qatari Rial
RON	3.7451	Leu
RSD	95.51	Serbian Dinar
RUB	56.1872	Russian Ruble
RWF	839.19	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.4906	Solomon Islands Dollar
SCR	13.603	Seychelles Rupee
SDG	17.96	Sudanese Pound
SEK	7.8773	Swedish Krona
SGD	1.3117	Singapore Dollar
SHP	0.704	Saint Helena Pound
SLL	7675	Leone
SOS	575	Somali Shilling
SRD	7.406	Surinam Dollar
SSP	131.0655	South Sudanese Pound
STD	19655	Dobra
SVC	8.7495	El Salvador Colon
SYP	515	Syrian Pound
SZL	11.836	Lilangeni
THB	31.34	Baht
TJS	8.8188	Somoni
TMT	3.49	New Manat
TND	2.4197	Tunisian Dinar
TOP	2.0661	Pa'anga
TRY	3.7543	Turkish Lira
TTD	6.7432	Trinidad and Tobago Dollar
TWD	29.161	New Taiwan Dollar
TZS	2242	Tanzanian Shilling
UAH	27.77	Hryvnia
UGX	3618	Uganda Shilling
USD	1	US Dollar
UYU	28.43	Peso Uruguayo
UZS	8170.75	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22700	Dong
VUV	102.54	Vatu
WST	2.3901	Tala
XAF	541.53	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	525	CFA Franc BCEAO
XPF	95.48	CFP Franc

Foreign Exchange Position

Positions as at:

31 January 2018

YER	250 Yemeni Rial
ZAR	11.8575 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Interest Rate Position

Positions as at:

31 January 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	568,683.04	337,407.85	906,090.90
Floating vs. Fixed	4,781,069.99	4,776,488.35	9,557,558.33
Overnight Index Swap	1,049,743.87	531,328.55	1,581,072.41
Total	6,399,496.90	5,645,224.75	12,044,721.64

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,076	3,744	10,820
Floating vs. Fixed	93,410	122,662	216,072
Overnight Index Swap	4,971	7,292	12,263
Total	105,457	133,698	239,155

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	358,579.45	0.00	10,226.96	6,564.19	144,764.48	76,644.78	309,311.03	906,090.90
Floating vs. Fixed	1,853,015.55	704,346.03	189,698.50	33,174.03	927,943.49	1,498,465.93	4,350,914.81	9,557,558.33
Overnight Index Swap	226,226.56	0.00	113,807.58	5,606.18	58,729.73	0.00	1,176,702.37	1,581,072.41
Total	2,437,821.55	704,346.03	313,733.04	45,344.40	1,131,437.70	1,575,110.71	5,836,928.22	12,044,721.64

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,061	0	144	78	1,571	2,190	3,776	10,820
Floating vs. Fixed	43,771	23,794	2,915	730	15,097	43,654	86,112	216,072
Overnight Index Swap	509	0	233	9	177	0	11,335	12,263
Total	47,341	23,794	3,292	817	16,845	45,844	101,223	239,155

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	285,011.73	187,180.76	289,309.09	118,575.89	14,460.10	7,963.24	3,590.09	906,090.90
Floating vs. Fixed	3,528,957.02	1,787,692.60	2,587,765.51	1,276,498.24	181,357.79	75,588.93	119,698.25	9,557,558.33
Overnight Index Swap	1,316,217.86	127,606.31	118,104.63	17,792.55	493.16	677.53	180.37	1,581,072.41
Total	5,130,186.60	2,102,479.67	2,995,179.23	1,412,866.68	196,311.05	84,229.70	123,468.71	12,044,721.64

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	1,884	1,432	3,659	2,425	560	391	469	10,820
Floating vs. Fixed	45,488	31,322	75,764	47,172	7,219	4,136	4,972	216,072
Overnight Index Swap	3,676	2,158	6,025	346	24	24	10	12,263
Total	51,048	34,912	85,448	49,943	7,803	4,551	5,451	239,155

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6721	UAE Dirham

Interest Rate Position

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AFN	69.24	Afghani
ALL	107.08	Lek
AMD	479.8	Armenian Dram
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LAK	8275	Kip
LBP	1505.4	Lebanese Pound
LKR	153.9	Sri Lanka Rupee
LRD	121.6	Liberian Dollar
LSL	11.8445	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3233	Libyan Dinar

Interest Rate Position

Positions as at:

31 January 2018

MAD	9.1543 Moroccan Dirham
MDL	16.614 Moldovan Leu
MGA	3194 Malagasy Ariary
MKD	49.33 Denar
MMK	1329 Kyat
MNT	2414 Tugrik
MOP	8.044 Pataca
MRO	352 Ouguiya
MUR	32.15 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.44 Kwacha
MXN	18.5905 Mexican Peso
MXV	3.1134 Mexican Unidad de Inversion (UDI)
MYR	3.8995 Malaysian Ringgit
MZN	59.83 Metical
NAD	11.832 Namibia Dollar
NGN	305.2 Naira
NIO	30.96 Cordoba Oro
NOK	7.7105 Norwegian Krone
NPR	101.73 Nepalese Rupee
NZD	1.3574 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.214 Nuevo Sol
PGK	3.1546 Kina
PHP	51.34 Philippine Peso
PKR	110.52 Pakistan Rupee
PLN	3.3446 Zloty
PYG	5600 Guarani
QAR	3.64 Qatari Rial
RON	3.7451 Leu
RSD	95.51 Serbian Dinar
RUB	56.1872 Russian Ruble
RWF	839.19 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.4906 Solomon Islands Dollar
SCR	13.603 Seychelles Rupee
SDG	17.96 Sudanese Pound
SEK	7.8773 Swedish Krona
SGD	1.3117 Singapore Dollar
SHP	0.704 Saint Helena Pound
SLL	7675 Leone
SOS	575 Somali Shilling

Interest Rate Position

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31 January 2018

SRD	7.406 Surinam Dollar
SSP	131.0655 South Sudanese Pound
STD	19655 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	11.836 Lilangeni
THB	31.34 Baht
TJS	8.8188 Somoni
TMT	3.49 New Manat
TND	2.4197 Tunisian Dinar
TOP	2.0661 Pa'anga
TRY	3.7543 Turkish Lira
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UAH	27.77 Hryvnia
UGX	3618 Uganda Shilling
USD	1 US Dollar
UYU	28.43 Peso Uruguayo
UZS	8170.75 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22700 Dong
VUV	102.54 Vatu
WST	2.3901 Tala
XAF	541.53 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	525 CFA Franc BCEAO
XPF	95.48 CFP Franc
YER	250 Yemeni Rial
ZAR	11.8575 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: January 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	459,734.53	807,968.95	1,267,703.48
Total	459,734.53	807,968.95	1,267,703.48

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,814	91,428	143,241
Total	51,814	91,428	143,241

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	217,517.34	70,470.06	215,417.03	300,721.57	21,270.51	48,314.10	335,969.13	58,023.74	1,267,703.48
Total	217,517.34	70,470.06	215,417.03	300,721.57	21,270.51	48,314.10	335,969.13	58,023.74	1,267,703.48

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	14,937	11,769	28,584	38,852	3,679	9,926	31,563	3,933	143,241
Total	14,937	11,769	28,584	38,852	3,679	9,926	31,563	3,933	143,241

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	1,103,550.60	89,779.13	34,638.32	14,583.92	24,064.48	985.43	101.60	1,267,703.48
Total	1,103,550.60	89,779.13	34,638.32	14,583.92	24,064.48	985.43	101.60	1,267,703.48

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	134,836	4,528	1,503	854	1,417	97	7	143,241
Total	134,836	4,528	1,503	854	1,417	97	7	143,241

Interest Rate Turnover

Turnover for the period:

January 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	62,559.50	682,284.03	744,843.53
Floating vs. Fixed	1,105,425.42	1,914,828.54	3,020,253.96
Overnight Index Swap	555,045.42	190,741.93	745,787.35
Total	1,723,030.33	2,787,854.51	4,510,884.84

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	732	7,695	8,427
Floating vs. Fixed	20,154	21,918	42,072
Overnight Index Swap	729	1,054	1,783
Total	21,615	30,667	52,282

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	459,449.22	0.00	48,459.32	1,407.59	64,380.84	21,726.96	149,419.60	744,843.53
Floating vs. Fixed	1,015,289.70	112,629.76	70,584.97	4,487.07	192,451.46	394,768.49	1,230,042.52	3,020,253.96
Overnight Index Swap	81,323.83	0.00	12,324.13	484.90	13,868.66	0.00	637,785.83	745,787.35
Total	1,556,062.75	112,629.76	131,368.41	6,379.55	270,700.96	416,495.45	2,017,247.95	4,510,884.84

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,483	0	597	130	784	872	3,562	8,427
Floating vs. Fixed	8,065	2,606	739	226	1,821	9,469	19,147	42,072
Overnight Index Swap	131	0	19	1	28	0	1,605	1,783
Total	10,679	2,606	1,355	357	2,633	10,340	24,313	52,282

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	276,207.05	244,498.14	176,156.03	30,633.70	14,198.18	1,818.08	1,332.34	744,843.53
Floating vs. Fixed	812,711.12	752,185.46	959,973.13	336,216.76	122,550.00	9,870.40	26,747.08	3,020,253.96
Overnight Index Swap	672,281.63	35,986.70	28,091.04	9,326.28	96.90	4.81	0.00	745,787.35
Total	1,761,199.79	1,032,670.31	1,164,220.20	376,176.74	136,845.08	11,693.30	28,079.41	4,510,884.84

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	809	684	1,857	1,951	998	604	1,526	8,427
Floating vs. Fixed	6,382	4,710	11,732	11,175	4,929	749	2,397	42,072
Overnight Index Swap	570	184	618	397	12	2	0	1,783
Total	7,761	5,578	14,207	13,522	5,938	1,355	3,923	52,282