

Foreign Exchange Position

Positions as at: 28 February 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	388,322.37	894,085.64	1,282,408.01
Total	388,322.37	894,085.64	1,282,408.01

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	39,542	98,810	138,352
Total	39,542	98,810	138,352

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	242,834.47	62,703.75	215,188.66	351,835.13	20,064.92	38,803.78	290,570.09	60,407.21	1,282,408.01
Total	242,834.47	62,703.75	215,188.66	351,835.13	20,064.92	38,803.78	290,570.09	60,407.21	1,282,408.01

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,646	11,057	26,932	39,840	4,745	8,785	24,810	6,537	138,352
Total	15,646	11,057	26,932	39,840	4,745	8,785	24,810	6,537	138,352

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	993,547.93	137,315.10	68,740.73	61,554.42	15,015.28	5,869.55	364.99	1,282,408.01
Total	993,547.93	137,315.10	68,740.73	61,554.42	15,015.28	5,869.55	364.99	1,282,408.01

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	119,023	8,555	4,863	3,522	1,622	741	26	138,352
Total	119,023	8,555	4,863	3,522	1,622	741	26	138,352

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	68.8	Afghani
ALL	107.99	Lek
AMD	479.8	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	212.9	Kwanza
ARS	20.11	Argentine Peso
AUD	1.2882	Australian Dollar
AWG	1.77	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6005	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	82.92	Taka
BGN	1.6036	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1754.74	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

28 February 2018

BND	1.3199	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.2458	Brazilian Real
BSD	1	Bahamian Dollar
BTN	65.07	Ngultrum
BWP	9.4787	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.283	Canadian Dollar
CDF	1594	Congolese Franc
CHF	0.9444	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	594.74	Chilean Peso
CNY	6.328	Yuan Renminbi
COP	2865.5	Colombian Peso
COU	0.089	Unidad de Valor Real
CRC	567.85	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	90.23	Cape Verde Escudo
CZK	20.831	Czech Koruna
DJF	176.83	Djibouti Franc
DKK	6.106	Danish Krone
DOP	49.33	Dominican Peso
DZD	113.9895	Algerian Dinar
EGP	17.61	Egyptian Pound
ERN	15	Nakfa
ETB	27.2285	Ethiopian Birr
EUR	0.8199	Euro
FJD	2.004	Fiji Dollar
FKP	0.7189	Falkland Islands Pound
GBP	0.7266	Pound Sterling
GEL	2.458	Lari
GHS	4.455	Cedi
GIP	0.7189	Gibraltar Pound
GMD	47.4	Dalasi
GNF	9000	Guinea Franc
GTQ	7.377	Quetzal
GYD	206.79	Guyana Dollar
HKD	7.8262	Hong Kong Dollar
HNL	23.516	Lempira
HRK	6.1064	Croatian Kuna
HTG	63.7467	Gourde
HUF	257.11	Forint
IDR	13740	Rupiah
ILS	3.475	New Israeli Sheqel
INR	65.2	Indian Rupee

Foreign Exchange Position

Positions as at:

28 February 2018

IQD	1184.05	Iraqi Dinar
IRR	37299	Iranian Rial
ISK	101.31	Iceland Krona
JMD	126.07	Jamaican Dollar
JOD	0.7093	Jordanian Dinar
JPY	106.67	Yen
KES	101.3	Kenyan Shilling
KGS	68.1	Som
KHR	3990.6753	Riel
KMF	401.45	Comoro Franc
KPW	130	North Korean Won
KRW	1084.21	Won
KWD	0.2999	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	320.41	Tenge
LAK	8277	Kip
LBP	1510	Lebanese Pound
LKR	154.95	Sri Lanka Rupee
LRD	130.07	Liberian Dollar
LSL	11.7891	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3325	Libyan Dinar
MAD	9.259	Moroccan Dirham
MDL	16.635	Moldovan Leu
MGA	3115	Malagasy Ariary
MKD	50.24	Denar
MMK	1338	Kyat
MNT	2389	Tugrik
MOP	8.043	Pataca
MRO	351	Ouguiya
MUR	33.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	713.44	Kwacha
MXN	18.8305	Mexican Peso
MXV	3.1391	Mexican Unidad de Inversion (UDI)
MYR	3.915	Malaysian Ringgit
MZN	61.7	Metical
NAD	11.788	Namibia Dollar
NGN	305.4	Naira
NIO	31	Cordoba Oro
NOK	7.9001	Norwegian Krone
NPR	104.29	Nepalese Rupee
NZD	1.3862	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.2648	Nuevo Sol

Foreign Exchange Position

Positions as at:

28 February 2018

PGK	3.1646	Kina
PHP	52.079	Philippine Peso
PKR	110.53	Pakistan Rupee
PLN	3.4243	Zloty
PYG	5553	Guarani
QAR	3.64	Qatari Rial
RON	3.8162	Leu
RSD	96.54	Serbian Dinar
RUB	56.3404	Russian Ruble
RWF	862.71	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.6453	Solomon Islands Dollar
SCR	13.46	Seychelles Rupee
SDG	17.9862	Sudanese Pound
SEK	8.2893	Swedish Krona
SGD	1.3246	Singapore Dollar
SHP	0.7229	Saint Helena Pound
SLL	7730	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	131.069	South Sudanese Pound
STD	20068	Dobra
SVC	8.7498	El Salvador Colon
SYP	515	Syrian Pound
SZL	11.788	Lilangeni
THB	31.48	Baht
TJS	8.817	Somoni
TMT	3.49	New Manat
TND	2.4046	Tunisian Dinar
TOP	2.0661	Pa'anga
TRY	3.7978	Turkish Lira
TTD	6.63	Trinidad and Tobago Dollar
TWD	29.33	New Taiwan Dollar
TZS	2247	Tanzanian Shilling
UAH	26.8	Hryvnia
UGX	3639	Uganda Shilling
USD	1	US Dollar
UYU	28.33	Peso Uruguayo
UZS	8166.5	Uzbekistan Sum
VEF	35191.8	Bolivar Fuerte
VND	22756	Dong
VUV	104.62	Vatu
WST	2.4248	Tala
XAF	552	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	527.8	CFA Franc BCEAO
XPF	97.39	CFP Franc

Foreign Exchange Position

Positions as at: 28 February 2018

YER	249.9	Yemeni Rial
ZAR	11.7883	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

28 February 2018

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	582,361.97	267,707.50	850,069.47
Floating vs. Fixed	4,854,472.54	4,501,128.58	9,355,601.12
Overnight Index Swap	1,234,744.04	557,202.55	1,791,946.59
Total	6,671,578.55	5,326,038.63	11,997,617.18

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,304	4,067	11,371
Floating vs. Fixed	96,761	117,078	213,839
Overnight Index Swap	5,578	8,056	13,634
Total	109,643	129,201	238,844

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	289,909.00	0.00	11,095.26	6,192.17	145,720.30	80,526.75	316,626.00	850,069.47
Floating vs. Fixed	1,855,803.54	678,616.73	197,192.71	34,442.52	955,388.65	1,589,402.79	4,044,754.19	9,355,601.12
Overnight Index Swap	246,854.86	0.00	126,627.76	923.48	83,458.44	0.00	1,334,082.05	1,791,946.59
Total	2,392,567.40	678,616.73	334,915.72	41,558.16	1,184,567.39	1,669,929.54	5,695,462.23	11,997,617.18

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,149	0	193	109	1,611	2,267	4,042	11,371
Floating vs. Fixed	44,874	23,997	3,015	792	14,963	45,635	80,564	213,839
Overnight Index Swap	546	0	269	6	199	0	12,614	13,634
Total	48,569	23,997	3,477	907	16,773	47,902	97,220	238,844

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	270,769.79	147,245.15	284,072.37	122,126.78	13,997.63	8,256.89	3,600.85	850,069.47
Floating vs. Fixed	3,516,780.53	1,694,526.56	2,499,268.88	1,261,926.01	181,532.38	77,103.30	124,463.45	9,355,601.12
Overnight Index Swap	1,497,097.16	145,060.52	128,077.57	20,237.35	492.81	802.02	179.15	1,791,946.59
Total	5,284,647.48	1,986,832.24	2,911,418.82	1,404,290.14	196,022.83	86,162.22	128,243.46	11,997,617.18

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	1,951	1,550	3,768	2,564	596	417	525	11,371
Floating vs. Fixed	45,533	30,679	75,230	46,097	7,197	4,124	4,980	213,839
Overnight Index Swap	4,019	2,462	6,624	467	24	28	10	13,634
Total	51,503	34,691	85,622	49,128	7,817	4,569	5,515	238,844

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

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LRD	130.07	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	1.3325	Libyan Dinar

Interest Rate Position

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28 February 2018

MAD	9.259 Moroccan Dirham
MDL	16.635 Moldovan Leu
MGA	3115 Malagasy Ariary
MKD	50.24 Denar
MMK	1338 Kyat
MNT	2389 Tugrik
MOP	8.043 Pataca
MRO	351 Ouguiya
MUR	33.4 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	713.44 Kwacha
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MXV	3.1391 Mexican Unidad de Inversion (UDI)
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MZN	61.7 Metical
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NOK	7.9001 Norwegian Krone
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NZD	1.3862 New Zealand Dollar
OMR	0.3846 Rial Omani
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PEN	3.2648 Nuevo Sol
PGK	3.1646 Kina
PHP	52.079 Philippine Peso
PKR	110.53 Pakistan Rupee
PLN	3.4243 Zloty
PYG	5553 Guarani
QAR	3.64 Qatari Rial
RON	3.8162 Leu
RSD	96.54 Serbian Dinar
RUB	56.3404 Russian Ruble
RWF	862.71 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.6453 Solomon Islands Dollar
SCR	13.46 Seychelles Rupee
SDG	17.9862 Sudanese Pound
SEK	8.2893 Swedish Krona
SGD	1.3246 Singapore Dollar
SHP	0.7229 Saint Helena Pound
SLL	7730 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

28 February 2018

SRD	7.43 Surinam Dollar
SSP	131.069 South Sudanese Pound
STD	20068 Dobra
SVC	8.7498 El Salvador Colon
SYP	515 Syrian Pound
SZL	11.788 Lilangeni
THB	31.48 Baht
TJS	8.817 Somoni
TMT	3.49 New Manat
TND	2.4046 Tunisian Dinar
TOP	2.0661 Pa'anga
TRY	3.7978 Turkish Lira
TTD	6.63 Trinidad and Tobago Dollar
TWD	29.33 New Taiwan Dollar
TZS	2247 Tanzanian Shilling
UAH	26.8 Hryvnia
UGX	3639 Uganda Shilling
USD	1 US Dollar
UYU	28.33 Peso Uruguayo
UZS	8166.5 Uzbekistan Sum
VEF	35191.8 Bolivar Fuerte
VND	22756 Dong
VUV	104.62 Vatu
WST	2.4248 Tala
XAF	552 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	527.8 CFA Franc BCEAO
XPF	97.39 CFP Franc
YER	249.9 Yemeni Rial
ZAR	11.7883 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

February 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	421,187.21	678,283.93	1,099,471.14
Total	421,187.21	678,283.93	1,099,471.14

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,878	81,144	131,022
Total	49,878	81,144	131,022

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	183,815.51	65,413.03	205,535.06	297,622.69	16,743.71	41,882.51	246,388.41	42,070.23	1,099,471.14
Total	183,815.51	65,413.03	205,535.06	297,622.69	16,743.71	41,882.51	246,388.41	42,070.23	1,099,471.14

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,586	10,891	27,524	39,211	3,702	8,790	24,401	3,919	131,022
Total	12,586	10,891	27,524	39,211	3,702	8,790	24,401	3,919	131,022

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	954,332.72	87,066.73	17,880.51	14,109.89	25,194.05	842.31	44.94	1,099,471.14
Total	954,332.72	87,066.73	17,880.51	14,109.89	25,194.05	842.31	44.94	1,099,471.14

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	123,905	4,398	985	663	1,002	63	7	131,022
Total	123,905	4,398	985	663	1,002	63	7	131,022

Interest Rate Turnover

Turnover for the period:

February 2018

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	51,295.26	7,709,218.71	7,760,513.98
Floating vs. Fixed	991,861.84	4,626,804.11	5,618,665.94
Overnight Index Swap	1,019,017.76	244,056.51	1,263,074.26
Total	2,062,174.85	12,580,079.33	14,642,254.18

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	570	7,901	8,470
Floating vs. Fixed	16,606	17,211	33,817
Overnight Index Swap	1,388	1,449	2,837
Total	18,563	26,561	45,124

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,438,236.92	0.00	50,035.46	1,195.73	78,403.46	15,695.54	176,946.87	7,760,513.98
Floating vs. Fixed	3,825,399.55	63,513.44	67,093.09	5,396.08	113,168.57	337,041.18	1,207,054.03	5,618,665.94
Overnight Index Swap	84,270.97	0.00	19,484.49	38.52	44,420.80	0.00	1,114,859.49	1,263,074.26
Total	11,347,907.44	63,513.44	136,613.04	6,630.33	235,992.83	352,736.72	2,498,860.39	14,642,254.18

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,551	0	993	222	714	484	3,506	8,470
Floating vs. Fixed	7,116	1,766	749	239	1,340	6,574	16,035	33,817
Overnight Index Swap	168	0	43	1	51	0	2,574	2,837
Total	9,835	1,766	1,785	462	2,105	7,058	22,115	45,124

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	340,654.72	4,986,791.18	2,384,090.52	34,683.11	10,817.30	2,715.50	761.66	7,760,513.98
Floating vs. Fixed	1,166,878.08	1,387,842.59	2,592,346.78	330,887.28	106,226.13	9,863.28	24,621.80	5,618,665.94
Overnight Index Swap	1,171,896.14	46,981.99	32,426.11	11,442.08	85.24	55.91	186.79	1,263,074.26
Total	2,679,428.94	6,421,615.75	5,008,863.42	377,012.47	117,128.67	12,634.69	25,570.25	14,642,254.18

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	770	823	1,735	1,906	1,001	666	1,571	8,470
Floating vs. Fixed	4,581	4,171	9,293	9,259	3,697	707	2,112	33,817
Overnight Index Swap	812	531	959	524	3	2	6	2,837
Total	6,162	5,524	11,987	11,688	4,701	1,375	3,688	45,124

Figures of Basis Swap and Floating vs. Fixed have been adjusted due to identification of reporting errors