

## Foreign Exchange Position

Positions as at: 30 June 2017

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	276,104.26	808,548.31	1,084,652.57
<b>Total</b>	<b>276,104.26</b>	<b>808,548.31</b>	<b>1,084,652.57</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,716	82,125	107,841
<b>Total</b>	<b>25,716</b>	<b>82,125</b>	<b>107,841</b>

### 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	364,435.93	23,857.63	142,328.52	242,559.96	16,448.87	27,997.44	213,257.95	53,766.27	1,084,652.57
<b>Total</b>	<b>364,435.93</b>	<b>23,857.63</b>	<b>142,328.52</b>	<b>242,559.96</b>	<b>16,448.87</b>	<b>27,997.44</b>	<b>213,257.95</b>	<b>53,766.27</b>	<b>1,084,652.57</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	23,138	4,314	18,259	25,694	4,291	6,708	21,940	3,497	107,841
<b>Total</b>	<b>23,138</b>	<b>4,314</b>	<b>18,259</b>	<b>25,694</b>	<b>4,291</b>	<b>6,708</b>	<b>21,940</b>	<b>3,497</b>	<b>107,841</b>

### 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	814,194.87	137,718.35	78,872.44	35,841.81	11,889.21	5,861.28	274.60	1,084,652.57
<b>Total</b>	<b>814,194.87</b>	<b>137,718.35</b>	<b>78,872.44</b>	<b>35,841.81</b>	<b>11,889.21</b>	<b>5,861.28</b>	<b>274.60</b>	<b>1,084,652.57</b>

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	90,281	7,907	4,702	2,584	1,527	816	25	107,841
<b>Total</b>	<b>90,281</b>	<b>7,907</b>	<b>4,702</b>	<b>2,584</b>	<b>1,527</b>	<b>816</b>	<b>25</b>	<b>107,841</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham
AFN	67.99	Afghani
ALL	115.56	Lek
AMD	479.2	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	165.091	Kwanza
ARS	16.606	Argentine Peso
AUD	1.2995	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6951	Azerbaijani Manat
BAM	1.7094	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	80.57	Taka
BGN	1.7112	Bulgarian Lev
BHD	0.3771	Bahraini Dinar
BIF	1714.68	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

30 June 2017

BND	1.3764	Brunei Dollar
BOB	6.9	Boliviano
BRL	3.3063	Brazilian Real
BSD	1	Bahamian Dollar
BTN	64.5775	Ngultrum
BWP	10.3306	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2962	Canadian Dollar
CDF	1480.72	Congolese Franc
CHF	0.9581	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	664.43	Chilean Peso
CNY	6.7793	Yuan Renminbi
COP	3041.58	Colombian Peso
COU	0.0827	Unidad de Valor Real
CRC	567.08	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.53	Cape Verde Escudo
CZK	22.848	Czech Koruna
DJF	177.4	Djibouti Franc
DKK	6.5075	Danish Krone
DOP	47.09	Dominican Peso
DZD	107.6701	Algerian Dinar
EGP	18.12	Egyptian Pound
ERN	15.3	Nakfa
ETB	23.0176	Ethiopian Birr
EUR	0.875	Euro
FJD	2.0206	Fiji Dollar
FKP	0.7689	Falkland Islands Pound
GBP	0.7675	Pound Sterling
GEL	2.396	Lari
GHS	4.3768	Cedi
GIP	0.7688	Gibraltar Pound
GMD	43.98	Dalasi
GNF	8984	Guinea Franc
GTQ	7.335	Quetzal
GYD	205.02	Guyana Dollar
HKD	7.8068	Hong Kong Dollar
HNL	23.27	Lempira
HRK	6.4838	Croatian Kuna
HTG	61.0706	Gourde
HUF	270.04	Forint
IDR	13325	Rupiah
ILS	3.483	New Israeli Sheqel
INR	64.615	Indian Rupee

## Foreign Exchange Position

Positions as at:

30 June 2017

IQD	1166	Iraqi Dinar
IRR	32489	Iranian Rial
ISK	101.67	Iceland Krona
JMD	128.67	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	112.35	Yen
KES	103.6	Kenyan Shilling
KGS	69.03	Som
KHR	4084.2688	Riel
KMF	450.16	Comoro Franc
KPW	130	North Korean Won
KRW	1144.43	Won
KWD	0.3029	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	322	Tenge
LAK	8237.75	Kip
LBP	1505.6	Lebanese Pound
LKR	153	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	13.0781	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3977	Libyan Dinar
MAD	9.6435	Moroccan Dirham
MDL	17.98	Moldovan Leu
MGA	2992	Malagasy Ariary
MKD	53.68	Denar
MMK	1364	Kyat
MNT	2341	Tugrik
MOP	8.034	Pataca
MRO	358	Ouguiya
MUR	34.33	Mauritius Rupee
MVR	15.36	Rufiyaa
MWK	716.22	Kwacha
MXN	18.1228	Mexican Peso
MXV	3.1521	Mexican Unidad de Inversion (UDI)
MYR	4.291	Malaysian Ringgit
MZN	59.85	Metical
NAD	13.052	Namibia Dollar
NGN	304.88	Naira
NIO	29.48	Cordoba Oro
NOK	8.3454	Norwegian Krone
NPR	103.3	Nepalese Rupee
NZD	1.3633	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2467	Nuevo Sol

## Foreign Exchange Position

Positions as at:

30 June 2017

PGK	3.0912	Kina
PHP	50.449	Philippine Peso
PKR	104.7	Pakistan Rupee
PLN	3.7003	Zloty
PYG	5552	Guarani
QAR	3.716	Qatari Rial
RON	3.9906	Leu
RSD	105.32	Serbian Dinar
RUB	58.9206	Russian Ruble
RWF	822	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.5472	Solomon Islands Dollar
SCR	13.4312	Seychelles Rupee
SDG	6.6602	Sudanese Pound
SEK	8.4274	Swedish Krona
SGD	1.376	Singapore Dollar
SHP	0.7672	Saint Helena Pound
SLL	7398	Leone
SOS	575	Somali Shilling
SRD	7.435	Surinam Dollar
SSP	123.1242	South Sudanese Pound
STD	21029	Dobra
SVC	8.722	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.0781	Lilangeni
THB	33.92	Baht
TJS	8.7978	Somoni
TMT	3.49	New Manat
TND	2.4525	Tunisian Dinar
TOP	2.0973	Pa'anga
TRY	3.5202	Turkish Lira
TTD	6.7097	Trinidad and Tobago Dollar
TWD	30.417	New Taiwan Dollar
TZS	2234	Tanzanian Shilling
UAH	26.07	Hryvnia
UGX	3595	Uganda Shilling
USD	1	US Dollar
UYU	28.4	Peso Uruguayo
UZS	3953.5	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22700	Dong
VUV	105.11	Vatu
WST	2.4325	Tala
XAF	576.67	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	579.43	CFA Franc BCEAO
XPF	103.88	CFP Franc

## Foreign Exchange Position

Positions as at:

30 June 2017

YER	250	Yemeni Rial
ZAR	13.0476	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Interest Rate Position

Positions as at: 30 June 2017

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	413,158.28	238,000.86	651,159.13
Floating vs. Fixed	4,023,945.65	4,498,625.37	8,522,571.02
Overnight Index Swap	1,261,938.48	618,298.11	1,880,236.60
<b>Total</b>	<b>5,699,042.41</b>	<b>5,354,924.34</b>	<b>11,053,966.75</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,254	2,914	8,168
Floating vs. Fixed	81,144	128,545	209,688
Overnight Index Swap	3,656	9,110	12,766
<b>Total</b>	<b>90,054</b>	<b>140,569</b>	<b>230,622</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	253,150.97	0.00	8,154.74	6,077.68	105,790.33	54,088.04	223,897.37	651,159.13
Floating vs. Fixed	1,649,226.57	763,378.12	129,271.24	23,742.69	752,808.80	1,340,452.74	3,863,690.85	8,522,571.02
Overnight Index Swap	193,253.86	834.89	76,315.18	425.54	52,634.16	0.00	1,556,772.97	1,880,236.60
<b>Total</b>	<b>2,095,631.41</b>	<b>764,213.02</b>	<b>213,741.16</b>	<b>30,245.91</b>	<b>911,233.28</b>	<b>1,394,540.78</b>	<b>5,644,361.20</b>	<b>11,053,966.75</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,241	0	145	81	1,446	1,595	2,660	8,168
Floating vs. Fixed	41,581	29,395	2,327	568	12,605	41,793	81,420	209,688
Overnight Index Swap	385	23	155	6	185	0	12,012	12,766
<b>Total</b>	<b>44,207</b>	<b>29,418</b>	<b>2,627</b>	<b>655</b>	<b>14,236</b>	<b>43,388</b>	<b>96,092</b>	<b>230,622</b>

### 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	208,029.73	102,857.33	216,243.02	99,547.72	14,679.13	6,760.40	3,041.80	651,159.13
Floating vs. Fixed	3,189,604.30	1,589,370.91	2,333,014.77	1,119,846.98	144,853.26	56,781.20	89,099.59	8,522,571.02
Overnight Index Swap	1,666,264.14	81,503.47	119,587.67	11,559.66	701.58	454.83	165.25	1,880,236.60
<b>Total</b>	<b>5,063,898.17</b>	<b>1,773,731.71</b>	<b>2,668,845.46</b>	<b>1,230,954.36</b>	<b>160,233.97</b>	<b>63,996.44</b>	<b>92,306.64</b>	<b>11,053,966.75</b>

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	1,462	978	2,867	1,876	399	289	299	8,168
Floating vs. Fixed	45,859	30,858	76,283	43,411	6,142	3,315	3,821	209,688
Overnight Index Swap	3,845	1,998	6,597	263	28	25	10	12,766
<b>Total</b>	<b>51,166</b>	<b>33,834</b>	<b>85,746</b>	<b>45,550</b>	<b>6,569</b>	<b>3,629</b>	<b>4,130</b>	<b>230,622</b>

### Foreign Exchange Rate

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## Interest Rate Position

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GHS	4.3768	Cedi
GIP	0.7688	Gibraltar Pound
GMD	43.98	Dalasi
GNF	8984	Guinea Franc
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LRD	91	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	1.3977	Libyan Dinar

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Positions as at:

30 June 2017

MAD	9.6435 Moroccan Dirham
MDL	17.98 Moldovan Leu
MGA	2992 Malagasy Ariary
MKD	53.68 Denar
MMK	1364 Kyat
MNT	2341 Tugrik
MOP	8.034 Pataca
MRO	358 Ouguiya
MUR	34.33 Mauritius Rupee
MVR	15.36 Rufiyaa
MWK	716.22 Kwacha
MXN	18.1228 Mexican Peso
MXV	3.1521 Mexican Unidad de Inversion (UDI)
MYR	4.291 Malaysian Ringgit
MZN	59.85 Metical
NAD	13.052 Namibia Dollar
NGN	304.88 Naira
NIO	29.48 Cordoba Oro
NOK	8.3454 Norwegian Krone
NPR	103.3 Nepalese Rupee
NZD	1.3633 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2467 Nuevo Sol
PGK	3.0912 Kina
PHP	50.449 Philippine Peso
PKR	104.7 Pakistan Rupee
PLN	3.7003 Zloty
PYG	5552 Guarani
QAR	3.716 Qatari Rial
RON	3.9906 Leu
RSD	105.32 Serbian Dinar
RUB	58.9206 Russian Ruble
RWF	822 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.4312 Seychelles Rupee
SDG	6.6602 Sudanese Pound
SEK	8.4274 Swedish Krona
SGD	1.376 Singapore Dollar
SHP	0.7672 Saint Helena Pound
SLL	7398 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

30 June 2017

SRD	7.435 Surinam Dollar
SSP	123.1242 South Sudanese Pound
STD	21029 Dobra
SVC	8.722 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.0781 Lilangeni
THB	33.92 Baht
TJS	8.7978 Somoni
TMT	3.49 New Manat
TND	2.4525 Tunisian Dinar
TOP	2.0973 Pa'anga
TRY	3.5202 Turkish Lira
TTD	6.7097 Trinidad and Tobago Dollar
TWD	30.417 New Taiwan Dollar
TZS	2234 Tanzanian Shilling
UAH	26.07 Hryvnia
UGX	3595 Uganda Shilling
USD	1 US Dollar
UYU	28.4 Peso Uruguayo
UZS	3953.5 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22700 Dong
VUV	105.11 Vatu
WST	2.4325 Tala
XAF	576.67 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	579.43 CFA Franc BCEAO
XPF	103.88 CFP Franc
YER	250 Yemeni Rial
ZAR	13.0476 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

June 2017

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	263,873.17	712,149.50	976,022.67
<b>Total</b>	<b>263,873.17</b>	<b>712,149.50</b>	<b>976,022.67</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	30,395	84,026	114,421
<b>Total</b>	<b>30,395</b>	<b>84,026</b>	<b>114,421</b>

### 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	237,069.99	20,985.75	166,412.69	233,525.72	22,837.85	32,053.19	220,155.66	42,981.82	976,022.67
<b>Total</b>	<b>237,069.99</b>	<b>20,985.75</b>	<b>166,412.69</b>	<b>233,525.72</b>	<b>22,837.85</b>	<b>32,053.19</b>	<b>220,155.66</b>	<b>42,981.82</b>	<b>976,022.67</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,791	4,045	25,794	28,493	5,068	7,744	24,369	3,119	114,421
<b>Total</b>	<b>15,791</b>	<b>4,045</b>	<b>25,794</b>	<b>28,493</b>	<b>5,068</b>	<b>7,744</b>	<b>24,369</b>	<b>3,119</b>	<b>114,421</b>

### 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	822,893.06	105,165.31	19,382.19	8,964.52	17,114.83	2,201.33	301.42	976,022.67
<b>Total</b>	<b>822,893.06</b>	<b>105,165.31</b>	<b>19,382.19</b>	<b>8,964.52</b>	<b>17,114.83</b>	<b>2,201.33</b>	<b>301.42</b>	<b>976,022.67</b>

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	103,620	7,591	1,058	598	1,179	357	19	114,421
<b>Total</b>	<b>103,620</b>	<b>7,591</b>	<b>1,058</b>	<b>598</b>	<b>1,179</b>	<b>357</b>	<b>19</b>	<b>114,421</b>

## Interest Rate Turnover

Turnover for the period:

June 2017

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	76,595.78	389,193.35	465,789.12
Floating vs. Fixed	1,176,624.81	2,462,601.90	3,639,226.72
Overnight Index Swap	1,544,074.02	1,288,264.41	2,832,338.43
<b>Total</b>	<b>2,797,294.61</b>	<b>4,140,059.66</b>	<b>6,937,354.27</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	882	4,959	5,841
Floating vs. Fixed	17,785	28,615	46,400
Overnight Index Swap	1,091	2,105	3,196
<b>Total</b>	<b>19,758</b>	<b>35,679</b>	<b>55,437</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	163,095.12	0.00	29,586.27	1,397.10	16,710.21	21,205.69	233,794.74	465,789.12
Floating vs. Fixed	662,158.14	203,127.84	32,129.91	4,089.89	134,863.02	415,381.25	2,187,476.66	3,639,226.72
Overnight Index Swap	154,097.68	834.67	19,573.01	7.24	38,128.35	0.00	2,619,697.49	2,832,338.43
<b>Total</b>	<b>979,350.94</b>	<b>203,962.51</b>	<b>81,289.18</b>	<b>5,494.23</b>	<b>189,701.58</b>	<b>436,586.94</b>	<b>5,040,968.89</b>	<b>6,937,354.27</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,357	0	521	170	282	537	2,975	5,841
Floating vs. Fixed	5,337	6,874	449	169	1,475	8,965	23,132	46,400
Overnight Index Swap	200	23	28	1	43	0	2,901	3,196
<b>Total</b>	<b>6,893</b>	<b>6,897</b>	<b>998</b>	<b>340</b>	<b>1,800</b>	<b>9,502</b>	<b>29,008</b>	<b>55,437</b>

### 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	147,157.54	65,180.20	185,783.19	48,448.02	14,339.42	2,201.81	2,678.94	465,789.12
Floating vs. Fixed	1,398,457.17	645,496.54	774,863.27	330,248.73	98,280.53	11,925.94	379,954.54	3,639,226.72
Overnight Index Swap	2,768,982.95	30,119.70	21,710.75	11,502.49	22.56	0.00	0.00	2,832,338.43
<b>Total</b>	<b>4,314,597.66</b>	<b>740,796.44</b>	<b>982,357.21</b>	<b>390,199.24</b>	<b>112,642.50</b>	<b>14,127.75</b>	<b>382,633.48</b>	<b>6,937,354.27</b>

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	641	496	1,291	1,388	663	372	992	5,841
Floating vs. Fixed	8,676	7,052	15,580	9,939	3,108	620	1,426	46,400
Overnight Index Swap	1,576	398	844	377	2	0	0	3,196
<b>Total</b>	<b>10,892</b>	<b>7,945</b>	<b>17,715</b>	<b>11,703</b>	<b>3,773</b>	<b>992</b>	<b>2,418</b>	<b>55,437</b>