

Foreign Exchange Position

Positions as at: 31 August 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	269,163.02	835,082.96	1,104,245.98
Total	269,163.02	835,082.96	1,104,245.98

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,768	95,766	121,533
Total	25,768	95,766	121,533

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	324,578.69	28,083.98	150,225.45	291,235.40	16,450.90	30,452.48	207,073.13	56,145.95	1,104,245.98
Total	324,578.69	28,083.98	150,225.45	291,235.40	16,450.90	30,452.48	207,073.13	56,145.95	1,104,245.98

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	21,090	5,689	20,639	33,682	4,483	8,066	22,722	5,163	121,533
Total	21,090	5,689	20,639	33,682	4,483	8,066	22,722	5,163	121,533

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	809,885.00	177,980.59	54,784.95	42,514.47	12,797.83	5,974.33	308.82	1,104,245.98
Total	809,885.00	177,980.59	54,784.95	42,514.47	12,797.83	5,974.33	308.82	1,104,245.98

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	102,485	9,697	4,049	2,851	1,638	793	21	121,533
Total	102,485	9,697	4,049	2,851	1,638	793	21	121,533

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	68.38	Afghani
ALL	112.09	Lek
AMD	477.44	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	164.346	Kwanza
ARS	17.32	Argentine Peso
AUD	1.2582	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.6946	Azerbaijani Manat
BAM	1.641	Convertible Mark
BBD	1.998	Barbados Dollar
BDT	80.88	Taka
BGN	1.6421	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	1716.56	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 August 2017

BND	1.3553	Brunei Dollar
BOB	6.88	Boliviano
BRL	3.1474	Brazilian Real
BSD	1	Bahamian Dollar
BTN	63.9	Ngultrum
BWP	10.0908	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.248	Canadian Dollar
CDF	1550.98	Congolese Franc
CHF	0.9585	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	624.7	Chilean Peso
CNY	6.5888	Yuan Renminbi
COP	2947.1	Colombian Peso
COU	0.0857	Unidad de Valor Real
CRC	572.73	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	92.75	Cape Verde Escudo
CZK	21.919	Czech Koruna
DJF	177.2	Djibouti Franc
DKK	6.2442	Danish Krone
DOP	47.52	Dominican Peso
DZD	110.9431	Algerian Dinar
EGP	17.59	Egyptian Pound
ERN	15.53	Nakfa
ETB	23.2	Ethiopian Birr
EUR	0.8395	Euro
FJD	2.0284	Fiji Dollar
FKP	0.773	Falkland Islands Pound
GBP	0.7733	Pound Sterling
GEL	2.4275	Lari
GHS	4.3968	Cedi
GIP	0.7744	Gibraltar Pound
GMD	44.9	Dalasi
GNF	8891.1	Guinea Franc
GTQ	7.284	Quetzal
GYD	205	Guyana Dollar
HKD	7.8258	Hong Kong Dollar
HNL	23.36	Lempira
HRK	6.2256	Croatian Kuna
HTG	61.3024	Gourde
HUF	256.55	Forint
IDR	13342	Rupiah
ILS	3.5823	New Israeli Sheqel
INR	63.93	Indian Rupee

Foreign Exchange Position

Positions as at:

31 August 2017

IQD	1168.7	Iraqi Dinar
IRR	33208	Iranian Rial
ISK	104.41	Iceland Krona
JMD	128.03	Jamaican Dollar
JOD	0.7063	Jordanian Dinar
JPY	109.96	Yen
KES	102.8	Kenyan Shilling
KGS	68.83	Som
KHR	4051.5389	Riel
KMF	412.46	Comoro Franc
KPW	130	North Korean Won
KRW	1123.85	Won
KWD	0.3014	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	337.99	Tenge
LAK	8258.73	Kip
LBP	1503.49	Lebanese Pound
LKR	152.7	Sri Lanka Rupee
LRD	114.6	Liberian Dollar
LSL	12.9993	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3591	Libyan Dinar
MAD	9.36	Moroccan Dirham
MDL	17.7452	Moldovan Leu
MGA	2912.14	Malagasy Ariary
MKD	51.44	Denar
MMK	1350	Kyat
MNT	2422	Tugrik
MOP	8.052	Pataca
MRO	362	Ouguiya
MUR	32.49	Mauritius Rupee
MVR	15.37	Rufiyaa
MWK	716.64	Kwacha
MXN	17.882	Mexican Peso
MXV	3.087	Mexican Unidad de Inversion (UDI)
MYR	4.269	Malaysian Ringgit
MZN	60.8	Metical
NAD	12.9993	Namibia Dollar
NGN	305	Naira
NIO	29.44	Cordoba Oro
NOK	7.7598	Norwegian Krone
NPR	102.2	Nepalese Rupee
NZD	1.3924	New Zealand Dollar
OMR	0.3845	Rial Omani
PAB	1	Balboa
PEN	3.2342	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 August 2017

PGK	3.1056	Kina
PHP	51.149	Philippine Peso
PKR	105.1	Pakistan Rupee
PLN	3.5659	Zloty
PYG	5644	Guarani
QAR	3.6663	Qatari Rial
RON	3.8571	Leu
RSD	99.77	Serbian Dinar
RUB	57.994	Russian Ruble
RWF	834.64	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.4683	Solomon Islands Dollar
SCR	13.451	Seychelles Rupee
SDG	6.6602	Sudanese Pound
SEK	7.937	Swedish Krona
SGD	1.3556	Singapore Dollar
SHP	0.773	Saint Helena Pound
SLL	7470	Leone
SOS	575	Somali Shilling
SRD	7.35	Surinam Dollar
SSP	123.9443	South Sudanese Pound
STD	20393	Dobra
SVC	8.5485	El Salvador Colon
SYP	515	Syrian Pound
SZL	12.9993	Lilangeni
THB	33.17	Baht
TJS	8.8036	Somoni
TMT	3.4895	New Manat
TND	2.4311	Tunisian Dinar
TOP	2.0509	Pa'anga
TRY	3.4517	Turkish Lira
TTD	6.6422	Trinidad and Tobago Dollar
TWD	30.179	New Taiwan Dollar
TZS	2236	Tanzanian Shilling
UAH	25.66	Hryvnia
UGX	3594.4	Uganda Shilling
USD	1	US Dollar
UYU	28.69	Peso Uruguayo
UZS	4175	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22715	Dong
VUV	106.34	Vatu
WST	2.4178	Tala
XAF	566	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	543.86	CFA Franc BCEAO
XPF	100.1	CFP Franc

Foreign Exchange Position

Positions as at:

31 August 2017

YER	249	Yemeni Rial
ZAR	12.9902	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

31 August 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	450,299.15	3,310,533.51	3,760,832.66
Floating vs. Fixed	3,833,020.12	5,009,229.45	8,842,249.57
Overnight Index Swap	862,067.39	649,509.92	1,511,577.30
Total	5,145,386.66	8,969,272.88	14,114,659.54

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,481	3,369	8,850
Floating vs. Fixed	75,112	131,663	206,774
Overnight Index Swap	3,690	8,956	12,646
Total	84,283	143,988	228,270

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,308,414.49	0.00	6,724.21	5,969.51	117,267.96	56,812.75	265,643.75	3,760,832.66
Floating vs. Fixed	2,007,399.16	832,689.63	148,951.70	25,475.12	774,981.49	1,263,106.23	3,789,646.24	8,842,249.57
Overnight Index Swap	243,184.56	0.00	90,557.84	1,158.26	55,558.45	0.00	1,121,118.19	1,511,577.30
Total	5,558,998.21	832,689.63	246,233.75	32,602.89	947,807.91	1,319,918.98	5,176,408.18	14,114,659.54

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,299	0	106	82	1,407	1,771	3,185	8,850
Floating vs. Fixed	42,324	31,378	2,567	659	13,762	37,816	78,270	206,774
Overnight Index Swap	415	0	165	12	171	0	11,883	12,646
Total	45,038	31,378	2,838	753	15,340	39,587	93,338	228,270

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	2,452,487.12	930,591.52	254,925.29	98,322.10	14,260.07	7,124.46	3,122.10	3,760,832.66
Floating vs. Fixed	3,475,905.50	1,560,153.28	2,338,874.75	1,147,755.46	156,619.34	62,822.88	100,118.36	8,842,249.57
Overnight Index Swap	1,279,023.44	93,192.34	125,061.03	12,920.87	645.70	576.91	157.01	1,511,577.30
Total	7,207,416.06	2,583,937.13	2,718,861.08	1,258,998.44	171,525.11	70,524.25	103,397.46	14,114,659.54

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	1,515	1,109	3,106	2,014	459	303	346	8,850
Floating vs. Fixed	45,009	29,350	74,005	43,674	6,463	3,728	4,547	206,774
Overnight Index Swap	3,545	2,088	6,664	293	24	23	9	12,646
Total	50,069	32,547	83,774	45,981	6,945	4,054	4,901	228,270

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

Interest Rate Position

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ALL	112.09	Lek
AMD	477.44	Armenian Dram
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GBP	0.7733 Pound Sterling
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LAK	8258.73 Kip
LBP	1503.49 Lebanese Pound
LKR	152.7 Sri Lanka Rupee
LRD	114.6 Liberian Dollar
LSL	12.9993 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3591 Libyan Dinar

Interest Rate Position

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31 August 2017

MAD	9.36 Moroccan Dirham
MDL	17.7452 Moldovan Leu
MGA	2912.14 Malagasy Ariary
MKD	51.44 Denar
MMK	1350 Kyat
MNT	2422 Tugrik
MOP	8.052 Pataca
MRO	362 Ouguiya
MUR	32.49 Mauritius Rupee
MVR	15.37 Rufiyaa
MWK	716.64 Kwacha
MXN	17.882 Mexican Peso
MXV	3.087 Mexican Unidad de Inversion (UDI)
MYR	4.269 Malaysian Ringgit
MZN	60.8 Metical
NAD	12.9993 Namibia Dollar
NGN	305 Naira
NIO	29.44 Cordoba Oro
NOK	7.7598 Norwegian Krone
NPR	102.2 Nepalese Rupee
NZD	1.3924 New Zealand Dollar
OMR	0.3845 Rial Omani
PAB	1 Balboa
PEN	3.2342 Nuevo Sol
PGK	3.1056 Kina
PHP	51.149 Philippine Peso
PKR	105.1 Pakistan Rupee
PLN	3.5659 Zloty
PYG	5644 Guarani
QAR	3.6663 Qatari Rial
RON	3.8571 Leu
RSD	99.77 Serbian Dinar
RUB	57.994 Russian Ruble
RWF	834.64 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.4683 Solomon Islands Dollar
SCR	13.451 Seychelles Rupee
SDG	6.6602 Sudanese Pound
SEK	7.937 Swedish Krona
SGD	1.3556 Singapore Dollar
SHP	0.773 Saint Helena Pound
SLL	7470 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

31 August 2017

SRD	7.35 Surinam Dollar
SSP	123.9443 South Sudanese Pound
STD	20393 Dobra
SVC	8.5485 El Salvador Colon
SYP	515 Syrian Pound
SZL	12.9993 Lilangeni
THB	33.17 Baht
TJS	8.8036 Somoni
TMT	3.4895 New Manat
TND	2.4311 Tunisian Dinar
TOP	2.0509 Pa'anga
TRY	3.4517 Turkish Lira
TTD	6.6422 Trinidad and Tobago Dollar
TWD	30.179 New Taiwan Dollar
TZS	2236 Tanzanian Shilling
UAH	25.66 Hryvnia
UGX	3594.4 Uganda Shilling
USD	1 US Dollar
UYU	28.69 Peso Uruguayo
UZS	4175 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22715 Dong
VUV	106.34 Vatu
WST	2.4178 Tala
XAF	566 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	543.86 CFA Franc BCEAO
XPF	100.1 CFP Franc
YER	249 Yemeni Rial
ZAR	12.9902 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

August 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	246,873.87	717,159.96	964,033.83
Total	246,873.87	717,159.96	964,033.83

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	29,443	81,240	110,683
Total	29,443	81,240	110,683

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	238,721.33	26,174.99	160,948.04	288,378.62	14,839.89	29,486.12	170,556.01	34,928.83	964,033.83
Total	238,721.33	26,174.99	160,948.04	288,378.62	14,839.89	29,486.12	170,556.01	34,928.83	964,033.83

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	16,349	4,779	22,916	31,285	3,338	7,331	21,668	3,019	110,683
Total	16,349	4,779	22,916	31,285	3,338	7,331	21,668	3,019	110,683

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	835,473.25	80,658.43	22,763.73	9,556.63	14,787.05	710.14	84.60	964,033.83
Total	835,473.25	80,658.43	22,763.73	9,556.63	14,787.05	710.14	84.60	964,033.83

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	103,423	4,630	1,090	539	906	87	10	110,683
Total	103,423	4,630	1,090	539	906	87	10	110,683

Interest Rate Turnover

Turnover for the period:

August 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	50,389.06	8,677,670.46	8,728,059.53
Floating vs. Fixed	921,163.55	1,840,949.92	2,762,113.47
Overnight Index Swap	674,800.07	329,935.86	1,004,735.93
Total	1,646,352.69	10,848,556.25	12,494,908.93

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	635	6,314	6,949
Floating vs. Fixed	16,367	16,303	32,669
Overnight Index Swap	684	627	1,310
Total	17,685	23,243	40,928

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,479,755.35	0.00	22,885.59	393.93	26,956.19	12,309.23	185,759.24	8,728,059.53
Floating vs. Fixed	1,060,049.37	80,716.26	54,440.25	10,016.45	113,255.18	333,905.51	1,109,730.46	2,762,113.47
Overnight Index Swap	68,838.10	0.00	22,826.62	1,858.02	8,852.73	0.00	902,360.46	1,004,735.93
Total	9,608,642.82	80,716.26	100,152.46	12,268.40	149,064.11	346,214.73	2,197,850.15	12,494,908.93

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,262	0	548	136	500	789	2,715	6,949
Floating vs. Fixed	5,332	2,481	950	482	1,222	7,123	15,081	32,669
Overnight Index Swap	69	0	52	34	18	1	1,137	1,310
Total	7,662	2,481	1,550	652	1,740	7,912	18,932	40,928

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	6,272,292.92	2,216,480.73	180,941.88	42,389.23	12,960.16	2,183.06	811.55	8,728,059.53
Floating vs. Fixed	1,230,359.85	495,096.80	600,513.89	316,055.51	91,122.58	9,032.80	19,932.04	2,762,113.47
Overnight Index Swap	968,991.60	16,956.29	12,396.57	6,117.58	0.00	0.00	273.89	1,004,735.93
Total	8,471,644.37	2,728,533.82	793,852.34	364,562.32	104,082.74	11,215.86	21,017.48	12,494,908.93

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	715	538	1,561	1,544	809	516	1,267	6,949
Floating vs. Fixed	4,957	4,396	9,181	8,638	3,133	624	1,742	32,669
Overnight Index Swap	609	125	287	284	0	0	6	1,310
Total	6,280	5,058	11,029	10,465	3,942	1,140	3,015	40,928