

Foreign Exchange Position

Positions as at: 30 June 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	54,828.64	1,259,548.25	1,314,376.89
Total	54,828.64	1,259,548.25	1,314,376.89

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	4,124	108,717	112,841
Total	4,124	108,717	112,841

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	444,455.65	33,516.18	128,720.81	379,738.07	93,348.12	28,689.70	167,889.03	38,019.34	1,314,376.89
Total	444,455.65	33,516.18	128,720.81	379,738.07	93,348.12	28,689.70	167,889.03	38,019.34	1,314,376.89

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	28,056	4,895	14,745	28,187	11,159	5,107	16,817	3,875	112,841
Total	28,056	4,895	14,745	28,187	11,159	5,107	16,817	3,875	112,841

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	938,499.43	184,894.87	107,766.60	55,723.12	20,757.93	6,564.77	170.17	1,314,376.89
Total	938,499.43	184,894.87	107,766.60	55,723.12	20,757.93	6,564.77	170.17	1,314,376.89

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	89,320	10,399	6,660	3,577	1,970	877	38	112,841
Total	89,320	10,399	6,660	3,577	1,970	877	38	112,841

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	68.32	Afghani
ALL	122.72	Lek
AMD	475	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	165.06	Kwanza
ARS	15.03	Argentine Peso
AUD	1.333	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.542	Azerbaijani Manat
BAM	1.7573	Convertible Mark
BBD	2	Barbados Dollar
BDT	78.28	Taka
BGN	1.7563	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1640.8	Burundi Franc
BMD	1	Bermudian Dollar

BND	1.3456	Brunei Dollar
BOB	6.81	Boliviano
BRL	3.2348	Brazilian Real
BSD	1	Bahamian Dollar
BTN	67.32	Ngultrum
BWP	10.8696	Pula
BYR	20050	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.2915	Canadian Dollar
CDF	931	Congolese Franc
CHF	0.9726	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	660.47	Chilean Peso
CNY	6.6547	Yuan Renminbi
COP	2932	Colombian Peso
COU	0.0823	Unidad de Valor Real
CRC	541.59	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.92	Cape Verde Escudo
CZK	24.305	Czech Koruna
DJF	175.92	Djibouti Franc
DKK	6.6798	Danish Krone
DOP	45.77	Dominican Peso
DZD	109.9179	Algerian Dinar
EGP	8.8799	Egyptian Pound
ERN	15.65	Nakfa
ETB	21.66	Ethiopian Birr
EUR	0.8979	Euro
FJD	2.0416	Fiji Dollar
FKP	0.7522	Falkland Islands Pound
GBP	0.754	Pound Sterling
GEL	2.3	Lari
GHS	3.93	Cedi
GIP	0.7542	Gibraltar Pound
GMD	42.33	Dalasi
GNF	8880	Guinea Franc
GTQ	7.637	Quetzal
GYD	204.11	Guyana Dollar
HKD	7.7577	Hong Kong Dollar
HNL	22.7	Lempira
HRK	6.7478	Croatian Kuna
HTG	62.7682	Gourde
HUF	284.13	Forint
IDR	13135	Rupiah
ILS	3.846	New Israeli Sheqel
INR	67.1798	Indian Rupee
IQD	1167.1	Iraqi Dinar
IRR	30100	Iranian Rial
ISK	122.46	Iceland Krona
JMD	125.97	Jamaican Dollar

JOD	0.708	Jordanian Dinar
JPY	102.51	Yen
KES	101	Kenyan Shilling
KGS	67.465	Som
KHR	4054.97	Riel
KMF	425.55	Comoro Franc
KPW	130	North Korean Won
KRW	1149	Won
KWD	0.3016	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	337.56	Tenge
LAK	8090	Kip
LBP	1505.4	Lebanese Pound
LKR	145.35	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	14.5164	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3804	Libyan Dinar
MAD	9.7385	Moroccan Dirham
MDL	19.75	Moldovan Leu
MGA	3197	Malagasy Ariary
MKD	54.95	Denar
MMK	1170	Kyat
MNT	1971	Tugrik
MOP	7.983	Pataca
MRO	353	Ouguiya
MUR	35.18	Mauritius Rupee
MVR	14.95	Rufiyaa
MWK	704.56	Kwacha
MXN	18.348	Mexican Peso
MXV	3.3891	Mexican Unidad de Inversion (UDI)
MYR	3.996	Malaysian Ringgit
MZN	63.46	Metical
NAD	14.553	Namibia Dollar
NGN	281.72	Naira
NIO	28.07	Cordoba Oro
NOK	8.337	Norwegian Krone
NPR	108.24	Nepalese Rupee
NZD	1.3899	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.286	Nuevo Sol
PGK	3.1153	Kina
PHP	46.95	Philippine Peso
PKR	104.6	Pakistan Rupee
PLN	3.9624	Zloty
PYG	5619.45	Guarani
QAR	3.6408	Qatari Rial
RON	4.054	Leu
RSD	110.43	Serbian Dinar

RUB	63.79 Russian Ruble
RWF	741 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.2155 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	8.4334 Swedish Krona
SGD	1.345 Singapore Dollar
SHP	0.7448 Saint Helena Pound
SLL	5493 Leone
SOS	584 Somali Shilling
SRD	7.033 Surinam Dollar
SSP	41.1978 South Sudanese Pound
STD	21314 Dobra
SVC	8.722 El Salvador Colon
SYP	216.45 Syrian Pound
SZL	14.5164 Lilangeni
THB	35.09 Baht
TJS	7.8495 Somoni
TMT	3.313 New Manat
TND	2.1899 Tunisian Dinar
TOP	2.1137 Pa'anga
TRY	2.9009 Turkish Lira
TTD	6.6395 Trinidad and Tobago Dollar
TWD	32.219 New Taiwan Dollar
TZS	2185 Tanzanian Shilling
UAH	24.75 Hryvnia
UGX	3390 Uganda Shilling
USD	1 US Dollar
UYU	30.59 Peso Uruguayo
UZS	2930 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22281 Dong
VUV	106.61 Vatu
WST	2.4624 Tala
XAF	588.41 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	588.41 CFA Franc BCEAO
XPF	106.6 CFP Franc
YER	249.85 Yemeni Rial
ZAR	14.5528 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Interest Rate Position

Positions as at:

30 June 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	114,350.39	227,048.98	341,399.37
Floating vs. Fixed	1,421,360.44	5,840,899.36	7,262,259.81
Overnight Index Swap	49,002.44	1,190,865.24	1,239,867.68
Total	1,584,713.27	7,258,813.59	8,843,526.86

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,506	3,349	4,855
Floating vs. Fixed	29,613	135,894	165,506
Overnight Index Swap	150	7,955	8,105
Total	31,269	147,198	178,466

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	81,757.20	0.00	2,874.02	6,138.07	107,219.22	19,329.38	124,081.47	341,399.37
Floating vs. Fixed	1,811,444.37	616,458.04	138,275.42	12,032.27	676,659.24	901,883.19	3,105,507.28	7,262,259.81
Overnight Index Swap	127,908.90	0.00	134,366.76	5,358.18	64,459.77	0.00	907,774.07	1,239,867.68
Total	2,021,110.47	616,458.04	275,516.21	23,528.52	848,338.23	921,212.57	4,137,362.83	8,843,526.86

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,120	0	55	75	1,309	561	1,735	4,855
Floating vs. Fixed	30,781	24,256	2,221	268	10,987	29,140	67,854	165,506
Overnight Index Swap	284	0	252	9	164	0	7,396	8,105
Total	32,185	24,256	2,528	352	12,460	29,701	76,985	178,466

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	91,451.82	53,997.41	119,433.22	59,009.63	9,938.62	4,915.81	2,652.85	341,399.37
Floating vs. Fixed	2,802,696.36	1,625,355.39	1,881,851.78	769,061.47	102,112.60	37,264.12	43,918.09	7,262,259.81
Overnight Index Swap	1,113,232.51	52,650.48	67,735.43	4,938.07	1,081.33	157.45	72.42	1,239,867.68
Total	4,007,380.69	1,732,003.27	2,069,020.43	833,009.17	113,132.55	42,337.38	46,643.36	8,843,526.86

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	559	574	1,671	1,233	310	228	280	4,855
Floating vs. Fixed	33,363	28,425	60,569	32,998	4,661	2,391	3,100	165,506
Overnight Index Swap	2,852	1,182	3,865	158	30	11	7	8,105
Total	36,774	30,181	66,105	34,389	5,001	2,630	3,387	178,466

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham

AFN	68.32 Afghani
ALL	122.72 Lek
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DOP	45.77 Dominican Peso
DZD	109.9179 Algerian Dinar
EGP	8.8799 Egyptian Pound
ERN	15.65 Nakfa
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LRD	90 Liberian Dollar
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LVL	0.5078 Latvian Lats
LYD	1.3804 Libyan Dinar
MAD	9.7385 Moroccan Dirham
MDL	19.75 Moldovan Leu
MGA	3197 Malagasy Ariary
MKD	54.95 Denar
MMK	1170 Kyat
MNT	1971 Tugrik

MOP	7.983 Pataca
MRO	353 Ouguiya
MUR	35.18 Mauritius Rupee
MVR	14.95 Rufiyaa
MWK	704.56 Kwacha
MXN	18.348 Mexican Peso
MXV	3.3891 Mexican Unidad de Inversion (UDI)
MYR	3.996 Malaysian Ringgit
MZN	63.46 Metical
NAD	14.553 Namibia Dollar
NGN	281.72 Naira
NIO	28.07 Cordoba Oro
NOK	8.337 Norwegian Krone
NPR	108.24 Nepalese Rupee
NZD	1.3899 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.286 Nuevo Sol
PGK	3.1153 Kina
PHP	46.95 Philippine Peso
PKR	104.6 Pakistan Rupee
PLN	3.9624 Zloty
PYG	5619.45 Guarani
QAR	3.6408 Qatari Rial
RON	4.054 Leu
RSD	110.43 Serbian Dinar
RUB	63.79 Russian Ruble
RWF	741 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.2155 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	8.4334 Swedish Krona
SGD	1.345 Singapore Dollar
SHP	0.7448 Saint Helena Pound
SLL	5493 Leone
SOS	584 Somali Shilling
SRD	7.033 Surinam Dollar
SSP	41.1978 South Sudanese Pound
STD	21314 Dobra
SVC	8.722 El Salvador Colon
SYP	216.45 Syrian Pound
SZL	14.5164 Lilangeni
THB	35.09 Baht
TJS	7.8495 Somoni
TMT	3.313 New Manat

TND	2.1899	Tunisian Dinar
TOP	2.1137	Pa'anga
TRY	2.9009	Turkish Lira
TTD	6.6395	Trinidad and Tobago Dollar
TWD	32.219	New Taiwan Dollar
TZS	2185	Tanzanian Shilling
UAH	24.75	Hryvnia
UGX	3390	Uganda Shilling
USD	1	US Dollar
UYU	30.59	Peso Uruguayo
UZS	2930	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22281	Dong
VUV	106.61	Vatu
WST	2.4624	Tala
XAF	588.41	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	588.41	CFA Franc BCEAO
XPF	106.6	CFP Franc
YER	249.85	Yemeni Rial
ZAR	14.5528	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

June 2016

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	37,449.27	797,180.93	834,630.20
Total	37,449.27	797,180.93	834,630.20

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	4,175	83,570	87,745
Total	4,175	83,570	87,745

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	155,049.36	66,611.89	111,389.08	255,533.37	67,037.11	25,746.92	128,535.14	24,727.33	834,630.20
Total	155,049.36	66,611.89	111,389.08	255,533.37	67,037.11	25,746.92	128,535.14	24,727.33	834,630.20

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,448	4,213	15,760	24,746	10,124	4,879	14,721	2,856	87,745
Total	10,448	4,213	15,760	24,746	10,124	4,879	14,721	2,856	87,745

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	720,557.93	72,574.90	20,373.39	6,144.31	14,434.79	529.25	15.63	834,630.20
Total	720,557.93	72,574.90	20,373.39	6,144.31	14,434.79	529.25	15.63	834,630.20

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	79,735	5,680	995	422	750	149	15	87,745
Total	79,735	5,680	995	422	750	149	15	87,745

Interest Rate Turnover

Turnover for the period:

June 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,167.18	126,086.00	145,253.19
Floating vs. Fixed	262,184.24	1,489,443.91	1,751,628.16
Overnight Index Swap	14,238.59	525,358.97	539,597.55
Total	295,590.01	2,140,888.88	2,436,478.89

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	239	3,758	3,997
Floating vs. Fixed	4,283	21,103	25,386
Overnight Index Swap	16	1,376	1,392
Total	4,538	26,237	30,775

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	27,435.06	0.00	8,709.41	1,992.85	16,591.21	4,777.35	85,747.30	145,253.19
Floating vs. Fixed	714,877.68	126,241.27	63,150.64	2,044.17	106,426.17	101,833.18	637,055.04	1,751,628.16
Overnight Index Swap	90,428.00	0.00	131,054.85	6,318.33	42,669.56	0.00	269,126.81	539,597.55
Total	832,740.74	126,241.27	202,914.90	10,355.35	165,686.94	106,610.53	991,929.16	2,436,478.89

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	826	0	263	136	305	151	2,316	3,997
Floating vs. Fixed	5,990	2,665	917	102	1,403	2,937	11,373	25,386
Overnight Index Swap	92	0	254	9	51	0	986	1,392
Total	6,908	2,665	1,434	247	1,759	3,088	14,675	30,775

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	43,315.62	21,052.02	44,534.12	20,653.77	13,938.61	824.93	934.11	145,253.19
Floating vs. Fixed	531,778.74	346,257.57	495,930.46	286,272.75	66,851.92	7,828.67	16,708.04	1,751,628.16
Overnight Index Swap	490,016.49	27,996.81	16,801.83	3,909.47	753.58	80.77	38.59	539,597.55
Total	1,065,110.86	395,306.40	557,266.41	310,836.00	81,544.12	8,734.37	17,680.74	2,436,478.89

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	250	285	771	1,109	523	309	751	3,997
Floating vs. Fixed	2,887	2,806	8,544	6,690	2,608	528	1,324	25,386
Overnight Index Swap	484	264	512	114	13	3	2	1,392
Total	3,621	3,355	9,826	7,913	3,144	840	2,077	30,775