

Foreign Exchange Position

Positions as at: 31 May 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	58,388.92	1,328,177.05	1,386,565.97
Total	58,388.92	1,328,177.05	1,386,565.97

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	3,976	120,750	124,726
Total	3,976	120,750	124,726

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	478,260.83	29,318.02	134,060.11	401,830.74	92,681.70	33,593.75	177,731.93	39,088.90	1,386,565.97
Total	478,260.83	29,318.02	134,060.11	401,830.74	92,681.70	33,593.75	177,731.93	39,088.90	1,386,565.97

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	29,428	5,174	13,595	31,868	12,627	7,379	18,896	5,759	124,726
Total	29,428	5,174	13,595	31,868	12,627	7,379	18,896	5,759	124,726

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	959,140.79	211,828.42	120,914.13	67,186.71	20,581.71	6,694.75	219.47	1,386,565.97
Total	959,140.79	211,828.42	120,914.13	67,186.71	20,581.71	6,694.75	219.47	1,386,565.97

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	98,377	12,128	6,980	4,440	2,024	742	35	124,726
Total	98,377	12,128	6,980	4,440	2,024	742	35	124,726

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	68.75	Afghani
ALL	123.88	Lek
AMD	476	Armenian Dram
ANG	1.76	Netherlands Antillean Guilder
AOA	165.058	Kwanza
ARS	13.972	Argentine Peso
AUD	1.3818	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.4886	Azerbaijani Manat
BAM	1.7558	Convertible Mark
BBD	2	Barbados Dollar
BDT	78.6	Taka
BGN	1.7567	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	1534	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 May 2016

BND	1.3772	Brunei Dollar
BOB	6.82	Boliviano
BRL	3.6105	Brazilian Real
BSD	1	Bahamian Dollar
BTN	67.255	Ngultrum
BWP	11.0132	Pula
BYR	19750	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3092	Canadian Dollar
CDF	912	Congolese Franc
CHF	0.9934	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	692.07	Chilean Peso
CNY	6.5798	Yuan Renminbi
COP	3089.7	Colombian Peso
COU	0.0779	Unidad de Valor Real
CRC	538.41	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.95	Cape Verde Escudo
CZK	24.248	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6812	Danish Krone
DOP	45.73	Dominican Peso
DZD	110.0034	Algerian Dinar
EGP	8.8799	Egyptian Pound
ERN	16.1	Nakfa
ETB	21.4712	Ethiopian Birr
EUR	0.8981	Euro
FJD	2.0886	Fiji Dollar
FKP	0.6829	Falkland Islands Pound
GBP	0.6907	Pound Sterling
GEL	2.128	Lari
GHS	3.8086	Cedi
GIP	0.6899	Gibraltar Pound
GMD	42.08	Dalasi
GNF	7260	Guinea Franc
GTQ	7.626	Quetzal
GYD	204.54	Guyana Dollar
HKD	7.7708	Hong Kong Dollar
HNL	22.6	Lempira
HRK	6.7247	Croatian Kuna
HTG	61.921	Gourde
HUF	281.56	Forint
IDR	13655	Rupiah
ILS	3.8487	New Israeli Sheqel
INR	67.1987	Indian Rupee

Foreign Exchange Position

Positions as at:

31 May 2016

IQD	1169.4	Iraqi Dinar
IRR	30132	Iranian Rial
ISK	124.74	Iceland Krona
JMD	124.04	Jamaican Dollar
JOD	0.7078	Jordanian Dinar
JPY	110.68	Yen
KES	100.7	Kenyan Shilling
KGS	68.2985	Som
KHR	4051.8621	Riel
KMF	426.3	Comoro Franc
KPW	130	North Korean Won
KRW	1188.39	Won
KWD	0.3018	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	336.36	Tenge
LAK	8105.89	Kip
LBP	1505	Lebanese Pound
LKR	147.35	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	15.6861	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.374	Libyan Dinar
MAD	9.7607	Moroccan Dirham
MDL	19.8	Moldovan Leu
MGA	3260	Malagasy Ariary
MKD	55.02	Denar
MMK	1181	Kyat
MNT	1987	Tugrik
MOP	7.996	Pataca
MRO	352	Ouguiya
MUR	35.4	Mauritius Rupee
MVR	14.95	Rufiyaa
MWK	700.68	Kwacha
MXN	18.4664	Mexican Peso
MXV	3.4056	Mexican Unidad de Inversion (UDI)
MYR	4.123	Malaysian Ringgit
MZN	57.94	Metical
NAD	15.6861	Namibia Dollar
NGN	198.8	Naira
NIO	28.5	Cordoba Oro
NOK	8.3779	Norwegian Krone
NPR	107.4	Nepalese Rupee
NZD	1.4771	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.3719	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 May 2016

PGK	3.1153	Kina
PHP	46.74	Philippine Peso
PKR	104.72	Pakistan Rupee
PLN	3.9385	Zloty
PYG	5683	Guarani
QAR	3.6402	Qatari Rial
RON	4.0546	Leu
RSD	110.23	Serbian Dinar
RUB	66.7558	Russian Ruble
RWF	778.01	Rwanda Franc
SAR	3.7498	Saudi Riyal
SBD	7.5472	Solomon Islands Dollar
SCR	13.209	Seychelles Rupee
SDG	6.07	Sudanese Pound
SEK	8.3312	Swedish Krona
SGD	1.3772	Singapore Dollar
SHP	0.6793	Saint Helena Pound
SLL	3897	Leone
SOS	586	Somali Shilling
SRD	6.4	Surinam Dollar
SSP	29.8	South Sudanese Pound
STD	21896	Dobra
SVC	8.722	El Salvador Colon
SYP	217.85	Syrian Pound
SZL	15.6861	Lilangeni
THB	35.76	Baht
TJS	7.865	Somoni
TMT	3.322	New Manat
TND	2.1144	Tunisian Dinar
TOP	2.1668	Paʻanga
TRY	2.948	Turkish Lira
TTD	6.6495	Trinidad and Tobago Dollar
TWD	32.584	New Taiwan Dollar
TZS	2185	Tanzanian Shilling
UAH	25.05	Hryvnia
UGX	3355	Uganda Shilling
USD	1	US Dollar
UYU	31.01	Peso Uruguayo
UZS	2955	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22366	Dong
VUV	108.22	Vatu
WST	2.5278	Tala
XAF	593.03	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	586.82	CFA Franc BCEAO
XPF	106.63	CFP Franc

Foreign Exchange Position

Positions as at:

31 May 2016

YER	249.95	Yemeni Rial
ZAR	15.7081	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at: 31 May 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	93,727.65	208,063.72	301,791.37
Floating vs. Fixed	1,281,311.03	4,713,650.16	5,994,961.20
Overnight Index Swap	64,237.31	1,171,186.93	1,235,424.24
Total	1,439,276.00	6,092,900.81	7,532,176.80

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,332	2,970	4,302
Floating vs. Fixed	27,753	126,221	153,974
Overnight Index Swap	150	7,307	7,457
Total	29,235	136,498	165,733

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	73,904.06	0.00	1,969.09	5,160.72	89,846.05	16,756.45	114,155.00	301,791.37
Floating vs. Fixed	1,126,273.54	591,394.63	109,691.69	12,016.35	611,455.21	866,266.90	2,677,862.88	5,994,961.20
Overnight Index Swap	88,888.40	0.00	93,343.22	2,374.50	57,411.19	0.00	993,406.92	1,235,424.24
Total	1,289,066.00	591,394.63	205,004.01	19,551.57	758,712.45	883,023.35	3,785,424.80	7,532,176.80

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	986	0	53	63	1,202	472	1,526	4,302
Floating vs. Fixed	28,926	22,748	1,810	240	10,475	27,737	62,039	153,974
Overnight Index Swap	237	0	152	4	145	0	6,919	7,457
Total	30,149	22,748	2,015	307	11,822	28,209	70,484	165,733

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	77,005.18	53,102.66	107,918.36	50,513.99	7,486.66	3,772.73	1,991.80	301,791.37
Floating vs. Fixed	2,272,582.26	1,248,887.07	1,606,198.87	701,690.21	95,752.73	32,677.80	37,172.25	5,994,961.20
Overnight Index Swap	1,135,480.50	42,450.24	53,525.28	3,041.66	734.12	121.56	70.87	1,235,424.24
Total	3,485,067.94	1,344,439.97	1,767,642.51	755,245.86	103,973.51	36,572.10	39,234.92	7,532,176.80

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	509	531	1,528	1,090	256	184	204	4,302
Floating vs. Fixed	32,024	26,265	55,077	30,775	4,920	2,149	2,764	153,974
Overnight Index Swap	2,927	1,027	3,359	104	24	9	7	7,457
Total	35,460	27,823	59,964	31,969	5,200	2,342	2,975	165,733

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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31 May 2016

AFN	68.75	Afghani
ALL	123.88	Lek
AMD	476	Armenian Dram
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CZK	24.248	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6812	Danish Krone
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DZD	110.0034	Algerian Dinar
EGP	8.8799	Egyptian Pound
ERN	16.1	Nakfa

Interest Rate Position

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31 May 2016

ETB	21.4712	Ethiopian Birr
EUR	0.8981	Euro
FJD	2.0886	Fiji Dollar
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KZT	336.36	Tenge
LAK	8105.89	Kip
LBP	1505	Lebanese Pound
LKR	147.35	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	15.6861	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.374	Libyan Dinar

Interest Rate Position

Positions as at:

31 May 2016

MAD	9.7607 Moroccan Dirham
MDL	19.8 Moldovan Leu
MGA	3260 Malagasy Ariary
MKD	55.02 Denar
MMK	1181 Kyat
MNT	1987 Tugrik
MOP	7.996 Pataca
MRO	352 Ouguiya
MUR	35.4 Mauritius Rupee
MVR	14.95 Rufiyaa
MWK	700.68 Kwacha
MXN	18.4664 Mexican Peso
MXV	3.4056 Mexican Unidad de Inversion (UDI)
MYR	4.123 Malaysian Ringgit
MZN	57.94 Metical
NAD	15.6861 Namibia Dollar
NGN	198.8 Naira
NIO	28.5 Cordoba Oro
NOK	8.3779 Norwegian Krone
NPR	107.4 Nepalese Rupee
NZD	1.4771 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.3719 Nuevo Sol
PGK	3.1153 Kina
PHP	46.74 Philippine Peso
PKR	104.72 Pakistan Rupee
PLN	3.9385 Zloty
PYG	5683 Guarani
QAR	3.6402 Qatari Rial
RON	4.0546 Leu
RSD	110.23 Serbian Dinar
RUB	66.7558 Russian Ruble
RWF	778.01 Rwanda Franc
SAR	3.7498 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.209 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	8.3312 Swedish Krona
SGD	1.3772 Singapore Dollar
SHP	0.6793 Saint Helena Pound
SLL	3897 Leone
SOS	586 Somali Shilling

Interest Rate Position

Positions as at:

31 May 2016

SRD	6.4 Surinam Dollar
SSP	29.8 South Sudanese Pound
STD	21896 Dobra
SVC	8.722 El Salvador Colon
SYP	217.85 Syrian Pound
SZL	15.6861 Lilangeni
THB	35.76 Baht
TJS	7.865 Somoni
TMT	3.322 New Manat
TND	2.1144 Tunisian Dinar
TOP	2.1668 Paʻanga
TRY	2.948 Turkish Lira
TTD	6.6495 Trinidad and Tobago Dollar
TWD	32.584 New Taiwan Dollar
TZS	2185 Tanzanian Shilling
UAH	25.05 Hryvnia
UGX	3355 Uganda Shilling
USD	1 US Dollar
UYU	31.01 Peso Uruguayo
UZS	2955 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22366 Dong
VUV	108.22 Vatu
WST	2.5278 Tala
XAF	593.03 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	586.82 CFA Franc BCEAO
XPF	106.63 CFP Franc
YER	249.95 Yemeni Rial
ZAR	15.7081 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

May 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,287.23	727,184.53	768,471.76
Total	41,287.23	727,184.53	768,471.76

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	3,951	76,263	80,214
Total	3,951	76,263	80,214

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	153,490.51	19,795.95	103,948.11	254,173.44	60,955.93	26,773.86	131,779.73	17,554.22	768,471.76
Total	153,490.51	19,795.95	103,948.11	254,173.44	60,955.93	26,773.86	131,779.73	17,554.22	768,471.76

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,792	3,452	12,248	24,320	8,806	4,764	14,393	2,440	80,214
Total	9,792	3,452	12,248	24,320	8,806	4,764	14,393	2,440	80,214

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	638,334.61	64,399.08	37,639.12	9,932.53	15,639.94	2,506.48	20.00	768,471.76
Total	638,334.61	64,399.08	37,639.12	9,932.53	15,639.94	2,506.48	20.00	768,471.76

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	73,192	4,210	1,285	532	840	153	3	80,214
Total	73,192	4,210	1,285	532	840	153	3	80,214

Interest Rate Turnover

Turnover for the period:

May 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,551.59	184,928.35	194,479.94
Floating vs. Fixed	200,682.03	1,380,810.41	1,581,492.45
Overnight Index Swap	73,960.98	356,255.33	430,216.31
Total	284,194.60	1,921,994.10	2,206,188.70

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	126	4,185	4,311
Floating vs. Fixed	3,521	19,993	23,513
Overnight Index Swap	52	477	529
Total	3,699	24,655	28,353

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	27,307.13	0.00	6,893.24	4,600.33	9,787.54	2,749.62	143,142.07	194,479.94
Floating vs. Fixed	490,500.09	70,798.96	64,888.27	1,991.49	101,847.42	137,870.43	713,595.79	1,581,492.45
Overnight Index Swap	28,597.75	0.00	74,490.43	1,515.33	15,098.56	0.00	310,514.24	430,216.31
Total	546,404.97	70,798.96	146,271.94	8,107.16	126,733.53	140,620.05	1,167,252.10	2,206,188.70

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	703	0	232	155	182	54	2,985	4,311
Floating vs. Fixed	3,935	1,857	826	103	1,273	3,285	12,234	23,513
Overnight Index Swap	56	0	126	3	16	0	328	529
Total	4,694	1,857	1,184	261	1,471	3,339	15,547	28,353

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	43,620.53	32,527.45	69,299.76	34,898.45	12,271.52	941.92	920.32	194,479.94
Floating vs. Fixed	453,515.36	355,182.48	451,713.96	224,343.32	71,790.69	12,597.96	12,348.68	1,581,492.45
Overnight Index Swap	407,171.70	15,592.20	5,972.85	1,274.58	64.95	111.97	28.06	430,216.31
Total	904,307.59	403,302.13	526,986.58	260,516.35	84,127.15	13,651.85	13,297.05	2,206,188.70

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	226	330	990	1,267	525	281	692	4,311
Floating vs. Fixed	2,485	2,637	6,869	7,317	2,503	607	1,096	23,513
Overnight Index Swap	281	85	101	58	2	1	1	529
Total	2,992	3,052	7,960	8,642	3,030	889	1,789	28,353