

Foreign Exchange Position

Positions as at: 31 May 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	181,796.54	923,140.79	1,104,937.34
Total	181,796.54	923,140.79	1,104,937.34

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,117	104,426	123,543
Total	19,117	104,426	123,543

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	303,793.62	29,698.70	151,516.62	292,012.56	16,943.73	30,913.77	218,317.42	61,740.93	1,104,937.34
Total	303,793.62	29,698.70	151,516.62	292,012.56	16,943.73	30,913.77	218,317.42	61,740.93	1,104,937.34

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	18,488	5,788	22,657	36,087	4,930	7,716	23,021	4,857	123,543
Total	18,488	5,788	22,657	36,087	4,930	7,716	23,021	4,857	123,543

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	792,349.00	149,558.87	105,962.21	36,041.79	14,482.56	6,255.06	287.85	1,104,937.34
Total	792,349.00	149,558.87	105,962.21	36,041.79	14,482.56	6,255.06	287.85	1,104,937.34

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	104,238	8,488	5,304	2,839	1,696	952	27	123,543
Total	104,238	8,488	5,304	2,839	1,696	952	27	123,543

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	68.16	Afghani
ALL	118.95	Lek
AMD	481	Armenian Dram
ANG	1.79	Netherlands Antillean Guilder
AOA	165.088	Kwanza
ARS	16.077	Argentine Peso
AUD	1.3455	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.698	Azerbaijani Manat
BAM	1.7461	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	80.68	Taka
BGN	1.7393	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1707.02	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 May 2017

BND	1.3827	Brunei Dollar
BOB	6.9	Boliviano
BRL	3.2262	Brazilian Real
BSD	1	Bahamian Dollar
BTN	64.505	Ngultrum
BWP	10.2987	Pula
BYR	19560	Belarussian Ruble
BZD	1.99	Belize Dollar
CAD	1.3499	Canadian Dollar
CDF	1433.8	Congolese Franc
CHF	0.9676	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	672.85	Chilean Peso
CNY	6.8098	Yuan Renminbi
COP	2916	Colombian Peso
COU	0.0857	Unidad de Valor Real
CRC	567.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.13	Cape Verde Escudo
CZK	23.422	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6151	Danish Krone
DOP	47.08	Dominican Peso
DZD	108.2028	Algerian Dinar
EGP	18.05	Egyptian Pound
ERN	15.3	Nakfa
ETB	22.9157	Ethiopian Birr
EUR	0.8892	Euro
FJD	2.0479	Fiji Dollar
FKP	0.7803	Falkland Islands Pound
GBP	0.7757	Pound Sterling
GEL	2.4	Lari
GHS	4.2714	Cedi
GIP	0.7756	Gibraltar Pound
GMD	44.05	Dalasi
GNF	9040	Guinea Franc
GTQ	7.352	Quetzal
GYD	204.99	Guyana Dollar
HKD	7.7915	Hong Kong Dollar
HNL	23.45	Lempira
HRK	6.5937	Croatian Kuna
HTG	66.3669	Gourde
HUF	273.96	Forint
IDR	13321	Rupiah
ILS	3.5354	New Israeli Sheqel
INR	64.505	Indian Rupee

Foreign Exchange Position

Positions as at:

31 May 2017

IQD	1167	Iraqi Dinar
IRR	32450	Iranian Rial
ISK	98.79	Iceland Krona
JMD	129.46	Jamaican Dollar
JOD	0.7081	Jordanian Dinar
JPY	110.75	Yen
KES	103.3	Kenyan Shilling
KGS	67.93	Som
KHR	4038.3612	Riel
KMF	450.15	Comoro Franc
KPW	130	North Korean Won
KRW	1118.65	Won
KWD	0.3031	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	311.73	Tenge
LAK	8194.8	Kip
LBP	1505.7	Lebanese Pound
LKR	152.45	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	13.0914	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3947	Libyan Dinar
MAD	9.7338	Moroccan Dirham
MDL	18.15	Moldovan Leu
MGA	3090	Malagasy Ariary
MKD	54.49	Denar
MMK	1367	Kyat
MNT	2397	Tugrik
MOP	8.018	Pataca
MRO	359	Ouguiya
MUR	34.62	Mauritius Rupee
MVR	15.35	Rufiyaa
MWK	717.58	Kwacha
MXN	18.6192	Mexican Peso
MXV	3.2386	Mexican Unidad de Inversion (UDI)
MYR	4.279	Malaysian Ringgit
MZN	60	Metical
NAD	13.073	Namibia Dollar
NGN	304.35	Naira
NIO	29.35	Cordoba Oro
NOK	8.4338	Norwegian Krone
NPR	103.5	Nepalese Rupee
NZD	1.4112	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.269	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 May 2017

PGK	3.0912	Kina
PHP	49.765	Philippine Peso
PKR	104.69	Pakistan Rupee
PLN	3.7172	Zloty
PYG	5586	Guarani
QAR	3.6407	Qatari Rial
RON	4.061	Leu
RSD	108.69	Serbian Dinar
RUB	56.602	Russian Ruble
RWF	819.78	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.5472	Solomon Islands Dollar
SCR	13.406	Seychelles Rupee
SDG	6.6602	Sudanese Pound
SEK	8.6866	Swedish Krona
SGD	1.3831	Singapore Dollar
SHP	0.7747	Saint Helena Pound
SLL	7417	Leone
SOS	575	Somali Shilling
SRD	7.465	Surinam Dollar
SSP	121.0205	South Sudanese Pound
STD	21559.37	Dobra
SVC	8.7222	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.073	Lilangeni
THB	34.03	Baht
TJS	8.815	Somoni
TMT	3.4905	New Manat
TND	2.4332	Tunisian Dinar
TOP	2.1404	Pa'anga
TRY	3.524	Turkish Lira
TTD	6.7097	Trinidad and Tobago Dollar
TWD	30.081	New Taiwan Dollar
TZS	2231	Tanzanian Shilling
UAH	26.3075	Hryvnia
UGX	3587	Uganda Shilling
USD	1	US Dollar
UYU	28.23	Peso Uruguayo
UZS	3841.3	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22710	Dong
VUV	107.13	Vatu
WST	2.46	Tala
XAF	586.83	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	584.79	CFA Franc BCEAO
XPF	105.6	CFP Franc

Foreign Exchange Position

Positions as at:

31 May 2017

YER	249.95	Yemeni Rial
ZAR	13.1015	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

31 May 2017

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	234,376.07	358,390.13	592,766.20
Floating vs. Fixed	2,400,991.01	6,581,718.92	8,982,709.93
Overnight Index Swap	613,145.07	1,236,708.78	1,849,853.86
Total	3,248,512.16	8,176,817.83	11,425,329.98

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	3,066	4,763	7,829
Floating vs. Fixed	51,227	173,960	225,187
Overnight Index Swap	2,806	9,478	12,283
Total	57,099	188,201	245,299

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	220,471.08	0.00	8,021.34	6,058.39	105,298.34	44,411.86	208,505.18	592,766.20
Floating vs. Fixed	1,919,663.98	778,426.97	189,142.37	17,377.48	775,424.04	1,336,044.45	3,966,630.63	8,982,709.93
Overnight Index Swap	154,774.06	0.00	110,249.47	955.27	62,320.97	0.00	1,521,554.09	1,849,853.86
Total	2,294,909.13	778,426.97	307,413.17	24,391.14	943,043.36	1,380,456.31	5,696,689.90	11,425,329.98

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,176	0	104	81	1,468	1,322	2,678	7,829
Floating vs. Fixed	44,442	30,254	3,469	448	14,016	42,541	90,018	225,187
Overnight Index Swap	340	0	218	7	207	0	11,511	12,283
Total	46,958	30,254	3,791	536	15,691	43,863	104,207	245,299

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	181,894.90	90,265.80	204,352.76	94,479.12	12,935.97	5,808.62	3,029.02	592,766.20
Floating vs. Fixed	3,201,147.43	1,683,971.82	2,613,726.21	1,177,802.33	152,538.18	59,014.80	94,509.16	8,982,709.93
Overnight Index Swap	1,611,937.96	104,401.82	121,019.01	11,110.33	778.56	386.44	219.74	1,849,853.86
Total	4,994,980.29	1,878,639.44	2,939,097.98	1,283,391.78	166,252.71	65,209.87	97,757.92	11,425,329.98

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	1,287	902	2,751	1,858	410	291	332	7,829
Floating vs. Fixed	45,937	33,498	83,635	47,011	6,576	3,661	4,870	225,187
Overnight Index Swap	3,790	1,800	6,362	261	32	25	13	12,283
Total	51,014	36,200	92,748	49,130	7,017	3,977	5,215	245,299

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

Positions as at:

31 May 2017

AFN	68.16	Afghani
ALL	118.95	Lek
AMD	481	Armenian Dram
ANG	1.79	Netherlands Antillean Guilder
AOA	165.088	Kwanza
ARS	16.077	Argentine Peso
AUD	1.3455	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.698	Azerbaijani Manat
BAM	1.7461	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	80.68	Taka
BGN	1.7393	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1707.02	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3827	Brunei Dollar
BOB	6.9	Boliviano
BRL	3.2262	Brazilian Real
BSD	1	Bahamian Dollar
BTN	64.505	Ngultrum
BWP	10.2987	Pula
BYR	19560	Belarussian Ruble
BZD	1.99	Belize Dollar
CAD	1.3499	Canadian Dollar
CDF	1433.8	Congolese Franc
CHF	0.9676	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	672.85	Chilean Peso
CNY	6.8098	Yuan Renminbi
COP	2916	Colombian Peso
COU	0.0857	Unidad de Valor Real
CRC	567.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.13	Cape Verde Escudo
CZK	23.422	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6151	Danish Krone
DOP	47.08	Dominican Peso
DZD	108.2028	Algerian Dinar
EGP	18.05	Egyptian Pound
ERN	15.3	Nakfa

Interest Rate Position

Positions as at:

31 May 2017

ETB	22.9157	Ethiopian Birr
EUR	0.8892	Euro
FJD	2.0479	Fiji Dollar
FKP	0.7803	Falkland Islands Pound
GBP	0.7757	Pound Sterling
GEL	2.4	Lari
GHS	4.2714	Cedi
GIP	0.7756	Gibraltar Pound
GMD	44.05	Dalasi
GNF	9040	Guinea Franc
GTQ	7.352	Quetzal
GYP	204.99	Guyana Dollar
HKD	7.7915	Hong Kong Dollar
HNL	23.45	Lempira
HRK	6.5937	Croatian Kuna
HTG	66.3669	Gourde
HUF	273.96	Forint
IDR	13321	Rupiah
ILS	3.5354	New Israeli Sheqel
INR	64.505	Indian Rupee
IQD	1167	Iraqi Dinar
IRR	32450	Iranian Rial
ISK	98.79	Iceland Krona
JMD	129.46	Jamaican Dollar
JOD	0.7081	Jordanian Dinar
JPY	110.75	Yen
KES	103.3	Kenyan Shilling
KGS	67.93	Som
KHR	4038.3612	Riel
KMF	450.15	Comoro Franc
KPW	130	North Korean Won
KRW	1118.65	Won
KWD	0.3031	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	311.73	Tenge
LAK	8194.8	Kip
LBP	1505.7	Lebanese Pound
LKR	152.45	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	13.0914	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3947	Libyan Dinar

Interest Rate Position

Positions as at:

31 May 2017

MAD	9.7338 Moroccan Dirham
MDL	18.15 Moldovan Leu
MGA	3090 Malagasy Ariary
MKD	54.49 Denar
MMK	1367 Kyat
MNT	2397 Tugrik
MOP	8.018 Pataca
MRO	359 Ouguiya
MUR	34.62 Mauritius Rupee
MVR	15.35 Rufiyaa
MWK	717.58 Kwacha
MXN	18.6192 Mexican Peso
MXV	3.2386 Mexican Unidad de Inversion (UDI)
MYR	4.279 Malaysian Ringgit
MZN	60 Metical
NAD	13.073 Namibia Dollar
NGN	304.35 Naira
NIO	29.35 Cordoba Oro
NOK	8.4338 Norwegian Krone
NPR	103.5 Nepalese Rupee
NZD	1.4112 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.269 Nuevo Sol
PGK	3.0912 Kina
PHP	49.765 Philippine Peso
PKR	104.69 Pakistan Rupee
PLN	3.7172 Zloty
PYG	5586 Guarani
QAR	3.6407 Qatari Rial
RON	4.061 Leu
RSD	108.69 Serbian Dinar
RUB	56.602 Russian Ruble
RWF	819.78 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.406 Seychelles Rupee
SDG	6.6602 Sudanese Pound
SEK	8.6866 Swedish Krona
SGD	1.3831 Singapore Dollar
SHP	0.7747 Saint Helena Pound
SLL	7417 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

31 May 2017

SRD	7.465 Surinam Dollar
SSP	121.0205 South Sudanese Pound
STD	21559.37 Dobra
SVC	8.7222 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.073 Lilangeni
THB	34.03 Baht
TJS	8.815 Somoni
TMT	3.4905 New Manat
TND	2.4332 Tunisian Dinar
TOP	2.1404 Pa'anga
TRY	3.524 Turkish Lira
TTD	6.7097 Trinidad and Tobago Dollar
TWD	30.081 New Taiwan Dollar
TZS	2231 Tanzanian Shilling
UAH	26.3075 Hryvnia
UGX	3587 Uganda Shilling
USD	1 US Dollar
UYU	28.23 Peso Uruguayo
UZS	3841.3 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22710 Dong
VUV	107.13 Vatu
WST	2.46 Tala
XAF	586.83 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	584.79 CFA Franc BCEAO
XPF	105.6 CFP Franc
YER	249.95 Yemeni Rial
ZAR	13.1015 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

May 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	199,275.58	620,720.24	819,995.82
Total	199,275.58	620,720.24	819,995.82

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	26,247	77,340	103,587
Total	26,247	77,340	103,587

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	158,812.75	20,768.66	161,691.09	213,538.78	15,369.91	23,219.78	191,148.62	35,446.23	819,995.82
Total	158,812.75	20,768.66	161,691.09	213,538.78	15,369.91	23,219.78	191,148.62	35,446.23	819,995.82

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,799	4,844	26,885	27,626	3,676	6,552	21,648	2,559	103,587
Total	9,799	4,844	26,885	27,626	3,676	6,552	21,648	2,559	103,587

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	712,882.59	67,611.15	22,306.13	7,780.27	8,199.23	1,175.55	40.89	819,995.82
Total	712,882.59	67,611.15	22,306.13	7,780.27	8,199.23	1,175.55	40.89	819,995.82

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	97,824	3,327	1,078	513	724	118	4	103,587
Total	97,824	3,327	1,078	513	724	118	4	103,587

Interest Rate Turnover

Turnover for the period:

May 2017

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	36,225.56	393,814.79	430,040.35
Floating vs. Fixed	388,276.46	1,429,109.31	1,817,385.77
Overnight Index Swap	510,695.64	609,925.70	1,120,621.33
Total	935,197.66	2,432,849.79	3,368,047.45

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	372	4,958	5,330
Floating vs. Fixed	6,065	20,833	26,898
Overnight Index Swap	475	1,684	2,159
Total	6,912	27,475	34,387

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	235,047.41	0.00	22,449.04	973.55	5,219.61	6,577.34	159,773.41	430,040.35
Floating vs. Fixed	525,183.76	118,786.39	24,544.82	2,664.67	79,032.87	294,669.98	772,503.28	1,817,385.77
Overnight Index Swap	68,805.70	0.00	22,194.45	0.00	3,767.38	0.00	1,025,853.81	1,120,621.33
Total	829,036.87	118,786.39	69,188.31	3,638.22	88,019.86	301,247.31	1,958,130.49	3,368,047.45

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,736	0	415	136	203	161	2,680	5,330
Floating vs. Fixed	5,281	2,835	356	142	921	5,714	11,651	26,898
Overnight Index Swap	82	0	24	0	9	0	2,045	2,159
Total	7,098	2,835	795	278	1,133	5,874	16,375	34,387

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	198,231.63	64,868.14	119,401.04	34,063.91	10,924.15	1,477.87	1,073.61	430,040.35
Floating vs. Fixed	696,054.62	366,612.17	428,031.81	235,831.29	73,946.15	5,974.17	10,935.56	1,817,385.77
Overnight Index Swap	1,036,390.83	56,381.41	24,636.87	3,212.23	0.00	0.00	0.00	1,120,621.33
Total	1,930,677.08	487,861.72	572,069.72	273,107.43	84,870.31	7,452.04	12,009.16	3,368,047.45

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	503	367	1,148	1,300	643	381	990	5,330
Floating vs. Fixed	4,664	3,883	7,824	6,613	2,327	439	1,149	26,898
Overnight Index Swap	805	305	820	229	0	0	0	2,159
Total	5,972	4,554	9,792	8,142	2,970	820	2,139	34,387