Foreign Exchange Position Time Series

Foreign Exchange Positions As At	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
31 July 2015	278,369.63	278,369.63	25,749.80	252,619.83	112,167.22
31 August 2015	318,810.19	318,810.19	23,261.25	295,548.94	133,726.00
30 September 2015	281,863.36	281,863.36	22,557.82	259,305.54	126,579.98
30 October 2015	276,541.82	276,541.82	19,911.02	256,630.80	126,003.93
30 November 2015	272,523.72	272,523.72	20,504.47	252,019.25	124,017.38
31 December 2015	386,603.87	386,603.87	25,350.45	361,253.41	194,769.80
29 January 2016	1,130,606.89	1,130,606.89	56,356.50	1,074,250.39	416,821.30
29 February 2016	1,326,269.79	1,326,269.79	59,604.41	1,266,665.39	491,704.15
31 March 2016	1,503,364.81	1,503,364.81	60,410.93	1,442,953.88	528,937.19
29 April 2016	1,395,761.10	1,395,761.10	60,323.86	1,335,437.24	495,874.11
31 May 2016	1,386,565.97	1,386,565.97	58,388.92	1,328,177.05	478,260.83
30 June 2016	1,314,376.89	1,314,376.89	54,828.64	1,259,548.25	444,455.65
29 July 2016	1,249,397.06	1,249,397.06	55,110.89	1,194,286.16	391,382.60
31 August 2016	1,245,032.06	1,245,032.06	78,582.25	1,166,449.80	344,097.64
30 September 2016	1,136,561.11	1,136,561.11	79,413.44	1,057,147.67	318,065.17
31 October 2016	1,049,384.05	1,049,384.05	93,020.06	956,363.98	273,729.59
30 November 2016	1,248,799.97	1,248,799.97	132,186.78	1,116,613.19	301,788.52
30 December 2016	1,029,824.45	1,029,824.45	157,855.48	871,968.97	316,656.93
27 January 2017	1,157,218.67	1,157,218.67	181,550.59	975,668.08	380,608.15
28 February 2017	1,182,062.17	1,182,062.17	174,864.51	1,007,197.66	339,032.59
31 March 2017	1,141,921.86	1,141,921.86	189,252.46	952,669.40	330,368.98
28 April 2017	1,056,999.61	1,056,999.61	177,127.45	879,872.16	284,302.16
31 May 2017	1,104,937.34	1,104,937.34	181,796.54	923,140.79	303,793.62
30 June 2017	1,084,652.57	1,084,652.57	276,104.26	808,548.31	364,435.93
31 July 2017	1,078,817.58	1,078,817.58	247,576.68	831,240.90	360,000.66
31 August 2017	1,104,245.98	1,104,245.98	269,163.02	835,082.96	324,578.69

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
31 July 2015	7,193.64	32,233.17	55,967.29	27,197.06	7,428.16
31 August 2015	8,107.25	34,735.10	62,853.31	27,500.53	7,427.88
30 September 2015	8,007.21	29,995.41	54,553.08	22,663.26	5,471.96
30 October 2015	9,745.74	29,008.75	50,486.88	20,360.92	7,272.55
30 November 2015	9,578.21	31,238.91	51,729.56	17,039.17	6,759.90
31 December 2015	9,166.09	30,753.42	66,295.30	18,387.34	6,635.55
29 January 2016	26,818.00	115,888.52	286,686.37	59,276.00	27,482.92
29 February 2016	30,252.94	124,913.44	383,054.73	75,322.22	27,903.93
31 March 2016	31,735.98	137,259.61	481,322.03	83,188.00	32,784.69
29 April 2016	30,503.61	143,919.05	396,705.27	98,350.71	31,578.67
31 May 2016	29,318.02	134,060.11	401,830.74	92,681.70	33,593.75
30 June 2016	33,516.18	128,720.81	379,738.07	93,348.12	28,689.70
29 July 2016	28,113.14	122,628.55	355,716.16	96,734.51	29,623.20
31 August 2016	34,084.59	127,073.03	361,004.16	69,988.77	28,705.97
30 September 2016	27,750.80	125,651.62	299,645.57	61,906.29	27,591.32
31 October 2016	24,859.87	111,587.72	300,089.92	57,893.22	27,822.37
30 November 2016	37,951.19	146,511.34	368,835.05	73,049.80	32,205.35
30 December 2016	24,937.88	118,239.45	254,542.38	40,772.94	23,413.38
27 January 2017	25,712.52	125,220.27	304,736.58	36,080.97	27,195.41
28 February 2017	24,484.09	140,210.50	333,254.72	27,607.12	28,392.19
31 March 2017	26,855.45	157,961.56	300,369.38	21,434.13	27,979.16
28 April 2017	28,461.39	143,211.82	285,360.61	18,816.03	30,239.56
31 May 2017	29,698.70	151,516.62	292,012.56	16,943.73	30,913.77
30 June 2017	23,857.63	142,328.52	242,559.96	16,448.87	27,997.44
31 July 2017	29,273.77	142,312.27	254,817.23	14,323.61	26,268.76
31 August 2017	28,083.98	150,225.45	291,235.40	16,450.90	30,452.48

Foreign Exchange Position Time Series

Foreign Exchange Positions As At			By Product and Residual Maturity		
	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
31 July 2015	30,232.31	5,950.78	170,569.13	46,523.57	28,663.92
31 August 2015	36,717.76	7,742.37	199,124.23	53,778.64	28,102.62
30 September 2015	28,048.53	6,543.94	165,730.71	54,733.27	24,266.18
30 October 2015	25,070.70	8,592.34	167,822.95	48,658.09	24,648.58
30 November 2015	24,094.12	8,066.48	171,562.50	42,505.34	30,067.74
31 December 2015	50,873.27	9,723.10	240,632.98	57,052.34	48,745.80
29 January 2016	177,258.52	20,375.26	805,711.08	140,349.96	89,895.39
29 February 2016	162,480.94	30,637.44	889,648.47	222,012.09	101,831.89
31 March 2016	180,774.64	27,362.68	1,014,477.82	262,573.60	110,439.33
29 April 2016	164,567.02	34,262.66	936,158.50	240,753.89	119,586.32
31 May 2016	177,731.93	39,088.90	959,140.79	211,828.42	120,914.13
30 June 2016	167,889.03	38,019.34	938,499.43	184,894.87	107,766.60
29 July 2016	193,119.06	32,079.84	898,624.33	186,938.80	90,992.38
31 August 2016	245,001.21	35,076.68	929,015.32	176,115.29	74,302.30
30 September 2016	245,850.67	30,099.69	838,352.88	166,917.12	64,762.37
31 October 2016	218,674.72	34,726.64	774,572.97	149,877.47	58,820.12
30 November 2016	251,538.51	36,920.22	919,942.15	181,394.65	68,292.59
30 December 2016	217,142.86	34,118.64	717,858.96	149,871.86	76,492.90
27 January 2017	223,641.16	34,023.60	818,225.18	154,490.59	75,012.14
28 February 2017	249,035.73	40,045.24	850,866.00	149,777.35	78,664.81
31 March 2017	240,446.34	36,506.87	824,928.50	143,963.10	82,646.66
28 April 2017	218,370.75	48,237.30	737,510.37	140,610.63	114,132.94
31 May 2017	218,317.42	61,740.93	792,349.00	149,558.87	105,962.21
30 June 2017	213,257.95	53,766.27	814,194.87	137,718.35	78,872.44
31 July 2017	195,302.97	56,518.31	803,081.28	165,759.53	55,417.62
31 August 2017	207,073.13	56,145.95	809,885.00	177,980.59	54,784.95

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	*Number of Outstanding* *Total (Asset Class)* Number of Outstanding Trades / Total
31 July 2015	19,280.78	11,604.86	1,687.09	40.27	25,990
31 August 2015	24,670.37	11,218.81	1,829.88	85.63	28,504
30 September 2015	24,713.52	10,430.90	1,903.02	85.77	25,378
30 October 2015	22,339.41	11,151.66	1,841.34	79.79	26,265
30 November 2015	16,994.98	9,727.09	1,587.97	78.09	24,732
31 December 2015	24,563.03	13,752.42	1,771.71	85.59	34,338
29 January 2016	70,847.87	19,331.41	4,345.01	126.18	99,762
29 February 2016	88,507.90	19,449.20	4,652.96	167.27	117,821
31 March 2016	88,523.14	21,927.65	5,246.23	177.05	122,781
29 April 2016	73,320.37	20,319.13	5,467.17	155.71	117,037
31 May 2016	67,186.71	20,581.71	6,694.75	219.47	124,726
30 June 2016	55,723.12	20,757.93	6,564.77	170.17	112,841
29 July 2016	45,611.98	20,251.36	6,827.84	150.37	111,870
31 August 2016	43,240.40	15,988.34	6,226.02	144.39	115,377
30 September 2016	45,022.23	14,666.78	6,541.77	297.96	99,464
31 October 2016	45,647.19	14,294.15	5,900.27	271.88	99,980
30 November 2016	54,303.68	17,504.16	7,087.48	275.27	131,562
30 December 2016	62,897.03	15,691.65	6,759.01	253.05	92,406
27 January 2017	85,090.04	17,472.40	6,674.43	253.89	109,497
28 February 2017	78,887.20	16,364.25	7,259.54	243.02	113,199
31 March 2017	66,166.29	16,366.21	7,577.43	273.67	114,233
28 April 2017	41,452.50	15,466.72	7,550.18	276.27	113,660
31 May 2017	36,041.79	14,482.56	6,255.06	287.85	123,543
30 June 2017	35,841.81	11,889.21	5,861.28	274.60	107,841
31 July 2017	36,934.09	11,517.03	5,828.60	279.42	115,058
31 August 2017	42,514.47	12,797.83	5,974.33	308.82	121,533

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	Trades				
	By Product	By Product and Intention to Clear		By Product and Currency	
	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
31 July 2015	25,990	2,069	23,921	11,811	1,083
31 August 2015	28,504	1,795	26,709	12,946	1,177
30 September 2015	25,378	1,545	23,833	12,025	1,101
30 October 2015	26,265	1,658	24,607	11,634	1,501
30 November 2015	24,732	1,412	23,320	11,528	1,381
31 December 2015	34,338	1,571	32,767	15,569	1,293
29 January 2016	99,762	3,835	95,927	25,594	4,222
29 February 2016	117,821	4,348	113,473	29,146	5,096
31 March 2016	122,781	4,552	118,229	30,618	5,426
29 April 2016	117,037	4,091	112,946	30,174	5,139
31 May 2016	124,726	3,976	120,750	29,428	5,174
30 June 2016	112,841	4,124	108,717	28,056	4,895
29 July 2016	111,870	4,169	107,701	24,609	4,448
31 August 2016	115,377	6,504	108,874	22,263	5,254
30 September 2016	99,464	6,907	92,557	19,959	4,388
31 October 2016	99,980	7,274	92,706	17,486	4,704
30 November 2016	131,562	11,758	119,804	19,245	6,472
30 December 2016	92,406	12,918	79,489	19,775	4,023
27 January 2017	109,497	16,728	92,769	22,629	4,213
28 February 2017	113,199	15,476	97,723	20,753	3,821
31 March 2017	114,233	19,286	94,947	20,046	4,427
28 April 2017	113,660	16,526	97,134	17,376	4,668
31 May 2017	123,543	19,117	104,426	18,488	5,788
30 June 2017	107,841	25,716	82,125	23,138	4,314
31 July 2017	115,058	24,170	90,888	22,599	5,830
31 August 2017	121,533	25,768	95,766	21,090	5,689

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
31 July 2015	2,734	2,843	2,400	1,136	2,805
31 August 2015	2,883	3,098	2,561	1,081	3,540
30 September 2015	2,525	2,720	2,355	945	2,543
30 October 2015	2,749	2,903	2,526	1,318	2,441
30 November 2015	2,600	2,619	1,922	1,201	2,298
31 December 2015	5,021	3,461	1,941	1,238	4,333
29 January 2016	12,591	23,950	8,436	5,509	16,756
29 February 2016	14,703	32,512	11,142	5,666	15,183
31 March 2016	18,433	28,270	13,274	5,960	17,138
29 April 2016	13,217	28,356	13,530	6,318	15,897
31 May 2016	13,595	31,868	12,627	7,379	18,896
30 June 2016	14,745	28,187	11,159	5,107	16,817
29 July 2016	12,397	29,258	11,758	5,695	19,459
31 August 2016	13,143	28,664	9,409	5,882	25,550
30 September 2016	13,018	21,679	8,946	5,730	22,068
31 October 2016	12,335	24,371	9,075	6,160	21,044
30 November 2016	19,203	34,299	12,507	7,143	26,447
30 December 2016	11,685	21,812	6,306	4,208	20,441
27 January 2017	14,868	28,454	5,502	5,290	23,945
28 February 2017	17,283	30,712	4,554	6,079	24,836
31 March 2017	18,628	32,642	4,205	6,094	24,228
28 April 2017	20,127	34,894	4,543	6,269	21,581
31 May 2017	22,657	36,087	4,930	7,716	23,021
30 June 2017	18,259	25,694	4,291	6,708	21,940
31 July 2017	19,414	30,457	3,573	7,013	21,842
31 August 2017	20,639	33,682	4,483	8,066	22,722

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	Number of Outstanding Trades / Others / Non-deliverable Forward	*By Product and Residual Maturity* Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
31 July 2015	1,178	14,759	3,770	2,497	2,117
31 August 2015	1,218	16,891	4,014	2,500	2,385
30 September 2015	1,164	14,366	4,027	2,306	2,260
30 October 2015	1,193	16,065	3,640	2,414	1,923
30 November 2015	1,183	15,076	3,366	2,721	1,638
31 December 2015	1,482	22,124	4,193	3,667	2,200
29 January 2016	2,704	78,651	8,446	5,538	4,382
29 February 2016	4,373	90,705	13,068	5,963	5,277
31 March 2016	3,662	93,423	14,519	6,377	5,506
29 April 2016	4,406	89,043	13,069	7,271	4,768
31 May 2016	5,759	98,377	12,128	6,980	4,440
30 June 2016	3,875	89,320	10,399	6,660	3,577
29 July 2016	4,246	89,535	10,688	5,760	3,082
31 August 2016	5,212	94,970	10,144	4,894	2,861
30 September 2016	3,677	80,688	9,237	4,125	2,979
31 October 2016	4,805	82,430	8,340	3,914	2,924
30 November 2016	6,246	111,143	9,926	4,329	3,402
30 December 2016	4,156	72,573	8,495	4,822	3,860
27 January 2017	4,597	88,411	9,005	4,617	4,575
28 February 2017	5,161	92,439	9,010	4,742	4,168
31 March 2017	3,963	94,348	8,284	5,130	3,671
28 April 2017	4,202	93,854	8,094	5,707	3,177
31 May 2017	4,857	104,238	8,488	5,304	2,839
30 June 2017	3,497	90,281	7,907	4,702	2,584
31 July 2017	4,330	97,118	8,712	4,210	2,682
31 August 2017	5,163	102,485	9,697	4,049	2,851

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
31 July 2015	2,527	307	13
31 August 2015	2,391	301	23
30 September 2015	2,111	284	24
30 October 2015	1,924	277	23
30 November 2015	1,647	261	24
31 December 2015	1,849	284	22
29 January 2016	2,152	556	37
29 February 2016	2,146	621	42
31 March 2016	2,218	699	39
29 April 2016	2,150	705	32
31 May 2016	2,024	742	35
30 June 2016	1,970	877	38
29 July 2016	1,871	898	36
31 August 2016	1,534	942	33
30 September 2016	1,432	970	33
31 October 2016	1,422	921	30
30 November 2016	1,668	1,058	36
30 December 2016	1,586	1,043	29
27 January 2017	1,828	1,033	29
28 February 2017	1,739	1,074	27
31 March 2017	1,730	1,039	31
28 April 2017	1,778	1,018	32
31 May 2017	1,696	952	27
30 June 2017	1,527	816	25
31 July 2017	1,537	773	26
31 August 2017	1,638	793	21

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currenc*
	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Non-deliverable Forward	Outstanding Notional (US$mn) / Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / Not Intended to Clear / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/CNY / Non-deliverable Forward
29 September 2017	1,165,031.71	1,165,031.71	317,613.06	847,418.65	345,652.53
31 October 2017	1,128,266.43	1,128,266.43	303,680.35	824,586.08	295,296.49
30 November 2017	1,265,996.36	1,265,996.36	352,471.48	913,524.88	284,777.51
29 December 2017	1,027,824.62	1,027,824.62	250,957.95	776,866.67	236,425.13
31 January 2018	1,264,831.08	1,264,831.08	371,909.18	892,921.90	256,136.20
28 February 2018	1,282,408.01	1,282,408.01	388,322.37	894,085.64	242,834.47
29 March 2018	1,187,588.08	1,187,588.08	382,789.72	804,798.36	221,850.35

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	y				
	Outstanding Notional (US$mn) / USD/IDR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/INR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/KRW / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/MYR / Non-deliverable Forward	Outstanding Notional (US$mn) / USD/PHP / Non-deliverable Forward
29 September 2017	38,413.21	179,270.57	271,048.41	16,600.94	35,233.02
31 October 2017	43,324.55	168,170.66	280,894.98	15,760.84	34,428.82
30 November 2017	46,590.41	198,445.87	317,153.81	22,969.62	40,266.54
29 December 2017	36,682.58	153,609.54	241,867.51	16,459.50	30,782.45
31 January 2018	59,290.53	192,947.70	310,257.61	20,562.25	40,673.82
28 February 2018	62,703.75	215,188.66	351,835.13	20,064.92	38,803.78
29 March 2018	58,917.36	194,386.76	326,791.64	17,417.36	33,618.55

Foreign Exchange Position Time Series

Foreign Exchange Positions As At			*By Product and Residual Maturity*		
	Outstanding Notional (US$mn) / USD/TWD / Non-deliverable Forward	Outstanding Notional (US$mn) / Others / Non-deliverable Forward	Outstanding Notional (US$mn) / 0 - 3 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 3 - 6 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 6 - 9 Months / Non-deliverable Forward
29 September 2017	226,872.36	51,940.66	883,920.05	158,825.57	58,641.20
31 October 2017	219,657.70	70,732.38	866,350.32	132,823.16	56,815.69
30 November 2017	285,030.08	70,762.51	968,902.15	157,727.32	62,013.80
29 December 2017	262,416.02	49,581.89	771,351.01	125,627.94	60,569.30
31 January 2018	320,490.22	64,472.76	989,581.68	130,962.25	65,220.53
28 February 2018	290,570.09	60,407.21	993,547.93	137,315.10	68,740.73
29 March 2018	275,719.73	58,886.33	905,138.93	127,233.80	71,174.01

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	Outstanding Notional (US$mn) / 9 - 12 Months / Non-deliverable Forward	Outstanding Notional (US$mn) / 1 - 2 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / 2 - 5 Years / Non-deliverable Forward	Outstanding Notional (US$mn) / > 5 Years / Non-deliverable Forward	*Number of Outstanding* *Total (Asset Class)* Number of Outstanding Trades / Total
29 September 2017	44,965.73	12,207.70	6,117.48	353.97	116,871
31 October 2017	50,399.72	14,267.67	7,273.12	336.75	116,340
30 November 2017	54,090.27	15,323.51	7,601.12	338.19	133,129
29 December 2017	49,696.20	14,304.16	5,927.66	348.36	96,602
31 January 2018	58,388.74	14,422.15	5,890.73	365.02	130,993
28 February 2018	61,554.42	15,015.28	5,869.55	364.99	138,352
29 March 2018	62,683.23	14,804.91	6,159.07	394.13	115,048

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	*Trades*				
	By Product	*By Product and Intention to Clear*		*By Product and Currency*	
	Number of Outstanding Trades / Non-deliverable Forward	Number of Outstanding Trades / Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / Not Intended to Clear / Non-deliverable Forward	Number of Outstanding Trades / USD/CNY / Non-deliverable Forward	Number of Outstanding Trades / USD/IDR / Non-deliverable Forward
29 September 2017	116,871	31,418	85,453	21,924	8,006
31 October 2017	116,340	31,962	84,378	19,681	9,188
30 November 2017	133,129	35,004	98,126	19,249	8,786
29 December 2017	96,602	25,559	71,044	15,579	6,555
31 January 2018	130,993	38,278	92,715	16,753	10,293
28 February 2018	138,352	39,542	98,810	15,646	11,057
29 March 2018	115,048	35,243	79,805	14,383	9,229

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	Number of Outstanding Trades / USD/INR / Non-deliverable Forward	Number of Outstanding Trades / USD/KRW / Non-deliverable Forward	Number of Outstanding Trades / USD/MYR / Non-deliverable Forward	Number of Outstanding Trades / USD/PHP / Non-deliverable Forward	Number of Outstanding Trades / USD/TWD / Non-deliverable Forward
29 September 2017	23,244	25,632	3,660	7,366	22,537
31 October 2017	23,525	26,270	3,323	7,569	21,070
30 November 2017	27,863	32,895	4,917	8,669	24,855
29 December 2017	18,839	22,434	3,429	6,162	18,719
31 January 2018	24,750	33,911	4,080	8,571	26,749
28 February 2018	26,932	39,840	4,745	8,785	24,810
29 March 2018	20,535	33,205	3,667	5,966	22,344

Foreign Exchange Position Time Series

Foreign Exchange Positions As At					
		By Product and Residual Maturity			
	Number of Outstanding Trades / Others / Non-deliverable Forward	Number of Outstanding Trades / 0 - 3 Months / Non-deliverable Forward	Number of Outstanding Trades / 3 - 6 Months / Non-deliverable Forward	Number of Outstanding Trades / 6 - 9 Months / Non-deliverable Forward	Number of Outstanding Trades / 9 - 12 Months / Non-deliverable Forward
29 September 2017	4,503	98,238	8,931	4,113	3,150
31 October 2017	5,714	98,043	8,377	3,895	3,461
30 November 2017	5,896	113,084	9,639	4,013	3,818
29 December 2017	4,886	79,290	7,357	4,079	3,414
31 January 2018	5,887	112,365	7,965	4,455	3,790
28 February 2018	6,537	119,023	8,555	4,863	3,522
29 March 2018	5,720	97,183	7,389	4,596	3,482

Foreign Exchange Position Time Series

Foreign Exchange Positions As At	Number of Outstanding Trades / 1 - 2 Years / Non-deliverable Forward	Number of Outstanding Trades / 2 - 5 Years / Non-deliverable Forward	Number of Outstanding Trades / > 5 Years / Non-deliverable Forward
29 September 2017	1,627	789	23
31 October 2017	1,706	832	26
30 November 2017	1,718	831	27
29 December 2017	1,645	793	25
31 January 2018	1,637	756	26
28 February 2018	1,622	741	26
29 March 2018	1,579	790	30

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn)				
	Asset Class Total	By Product			By Product and Intentio
	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
31 July 2015	1,671,044.28	60,780.07	1,470,472.61	139,791.60	28,991.99
31 August 2015	1,674,135.04	65,023.64	1,493,195.44	115,915.97	30,778.46
30 September 2015	1,716,510.62	65,324.88	1,530,458.32	120,727.43	30,757.50
30 October 2015	1,939,733.95	76,734.44	1,729,342.05	133,657.45	41,979.78
30 November 2015	1,974,893.21	75,500.19	1,771,206.51	128,186.52	42,401.91
31 December 2015	2,365,793.07	86,565.37	2,146,929.43	132,298.27	45,116.02
29 January 2016	3,818,959.10	143,657.65	3,328,557.27	346,744.18	51,784.15
29 February 2016	4,492,124.25	172,704.61	3,732,044.14	587,375.50	65,699.78
31 March 2016	5,337,943.81	189,337.50	4,382,775.05	765,831.26	72,030.51
29 April 2016	6,860,884.65	274,741.75	5,568,389.21	1,017,753.69	90,741.50
31 May 2016	7,532,176.80	301,791.37	5,994,961.20	1,235,424.24	93,727.65
30 June 2016	8,843,526.86	341,399.37	7,262,259.81	1,239,867.68	114,350.39
29 July 2016	8,792,540.51	369,923.30	6,997,169.51	1,425,447.69	122,457.76
31 August 2016	10,262,934.43	470,788.25	8,371,281.44	1,420,864.74	204,036.94
30 September 2016	9,511,169.42	425,766.21	7,821,899.91	1,263,503.29	160,710.86
31 October 2016	9,712,399.88	450,088.09	7,993,570.51	1,268,741.28	166,356.58
30 November 2016	10,133,009.35	474,401.93	8,390,482.52	1,268,124.91	174,800.74
30 December 2016	9,731,406.31	452,175.88	8,180,153.68	1,099,076.76	162,629.87
27 January 2017	10,150,207.12	498,418.97	8,378,644.81	1,273,143.34	178,878.68
28 February 2017	10,562,921.56	510,529.41	8,656,418.08	1,395,974.07	196,249.51
31 March 2017	10,527,729.48	546,085.59	8,700,660.58	1,280,983.30	218,210.59
28 April 2017	10,757,236.19	597,891.80	8,757,087.47	1,402,256.92	224,208.22
31 May 2017	11,425,329.98	592,766.20	8,982,709.93	1,849,853.86	234,376.07
30 June 2017	11,053,966.75	651,159.13	8,522,571.02	1,880,236.60	413,158.28
31 July 2017	10,291,956.93	708,453.53	8,306,192.35	1,277,311.05	448,783.94
31 August 2017	14,114,659.54	3,760,832.66	8,842,249.57	1,511,577.30	450,299.15

Interest Rate Position Time Series

Interest Rate Positions As At	n to Clear				
	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
31 July 2015	477,239.31	18,819.40	31,788.08	993,233.30	120,972.21
31 August 2015	500,057.64	18,256.72	34,245.17	993,137.80	97,659.25
30 September 2015	527,487.73	24,339.98	34,567.37	1,002,970.59	96,387.44
30 October 2015	650,649.40	24,613.16	34,754.66	1,078,692.65	109,044.29
30 November 2015	670,907.85	20,505.44	33,098.28	1,100,298.66	107,681.08
31 December 2015	707,231.55	12,314.74	41,449.35	1,439,697.88	119,983.53
29 January 2016	739,061.31	12,758.99	91,873.50	2,589,495.97	333,985.20
29 February 2016	800,075.31	9,023.89	107,004.84	2,931,968.83	578,351.61
31 March 2016	981,623.07	10,890.72	117,306.99	3,401,151.99	754,940.54
29 April 2016	1,236,385.94	26,631.63	184,000.25	4,332,003.27	991,122.05
31 May 2016	1,281,311.03	64,237.31	208,063.72	4,713,650.16	1,171,186.93
30 June 2016	1,421,360.44	49,002.44	227,048.98	5,840,899.36	1,190,865.24
29 July 2016	1,532,464.37	56,357.46	247,465.54	5,464,705.14	1,369,090.23
31 August 2016	2,465,540.28	121,522.32	266,751.31	5,905,741.16	1,299,342.43
30 September 2016	1,883,527.17	72,555.72	265,055.35	5,938,372.74	1,190,947.57
31 October 2016	1,977,658.19	78,881.82	283,731.51	6,015,912.32	1,189,859.46
30 November 2016	2,071,866.75	93,851.22	299,601.19	6,318,615.77	1,174,273.68
30 December 2016	1,968,627.03	66,203.41	289,546.01	6,211,526.64	1,032,873.35
27 January 2017	2,096,417.91	96,816.76	319,540.29	6,282,226.91	1,176,326.57
28 February 2017	2,277,381.70	303,617.16	314,279.90	6,379,036.39	1,092,356.91
31 March 2017	2,286,116.79	337,838.84	327,875.01	6,414,543.80	943,144.47
28 April 2017	2,342,053.31	393,701.18	373,683.58	6,415,034.16	1,008,555.74
31 May 2017	2,400,991.01	613,145.07	358,390.13	6,581,718.92	1,236,708.78
30 June 2017	4,023,945.65	1,261,938.48	238,000.86	4,498,625.37	618,298.11
31 July 2017	3,772,368.60	673,729.86	259,669.59	4,533,823.75	603,581.18
31 August 2017	3,833,020.12	862,067.39	3,310,533.51	5,009,229.45	649,509.92

Interest Rate Position Time Series

Interest Rate Positions As At	By Product and Currency				
	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
31 July 2015	22,240.20	485,365.18	9,706.05	0.00	148,490.82
31 August 2015	23,070.00	482,570.57	9,241.05	0.00	150,396.80
30 September 2015	22,467.00	501,265.65	14,176.05	0.00	150,473.73
30 October 2015	26,132.00	502,007.33	15,541.05	0.00	182,147.60
30 November 2015	26,102.50	522,521.54	16,356.05	0.00	173,449.82
31 December 2015	28,561.10	561,556.89	11,505.05	0.00	200,936.62
29 January 2016	42,039.52	733,733.91	14,773.55	0.00	285,908.37
29 February 2016	45,848.33	707,969.58	47,626.25	0.00	372,828.80
31 March 2016	50,480.01	795,963.88	53,003.75	0.00	421,668.03
29 April 2016	64,464.94	924,323.26	71,639.15	0.00	597,154.84
31 May 2016	73,904.06	1,126,273.54	88,888.40	0.00	591,394.63
30 June 2016	81,757.20	1,811,444.37	127,908.90	0.00	616,458.04
29 July 2016	96,487.13	1,318,008.66	135,547.30	0.00	626,411.04
31 August 2016	136,442.23	1,656,080.94	173,434.10	0.00	637,596.98
30 September 2016	118,422.87	1,644,831.60	168,617.80	0.00	642,058.86
31 October 2016	134,466.44	1,767,736.10	178,431.40	0.00	624,345.97
30 November 2016	146,418.09	2,026,654.24	177,873.68	0.00	528,248.24
30 December 2016	152,919.66	1,918,487.27	122,305.68	0.00	552,712.66
27 January 2017	172,713.12	1,831,110.62	104,042.63	0.00	608,430.80
28 February 2017	153,208.63	1,748,146.34	100,980.11	0.00	650,321.71
31 March 2017	205,382.86	1,829,555.94	122,886.36	0.00	707,243.74
28 April 2017	241,431.30	1,833,432.18	132,883.76	0.00	725,060.50
31 May 2017	220,471.08	1,919,663.98	154,774.06	0.00	778,426.97
30 June 2017	253,150.97	1,649,226.57	193,253.86	0.00	763,378.12
31 July 2017	267,088.94	1,663,540.49	191,499.86	0.00	790,713.87
31 August 2017	3,308,414.49	2,007,399.16	243,184.56	0.00	832,689.63

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
31 July 2015	0.00	26.54	13,806.29	197.80	210.94
31 August 2015	0.00	27.09	14,047.14	201.93	207.15
30 September 2015	0.00	27.05	14,732.69	167.99	204.30
30 October 2015	0.00	121.23	20,479.11	165.09	208.30
30 November 2015	0.00	116.39	20,605.36	158.50	203.28
31 December 2015	0.00	119.65	23,201.89	162.94	199.17
29 January 2016	0.00	3,596.25	30,503.63	1,002.06	1,255.69
29 February 2016	0.00	2,092.30	38,906.59	5,893.96	748.14
31 March 2016	0.00	2,677.76	49,899.92	17,675.97	823.66
29 April 2016	0.00	2,835.71	53,990.51	32,338.79	1,253.04
31 May 2016	0.00	1,969.09	109,691.69	93,343.22	5,160.72
30 June 2016	0.00	2,874.02	138,275.42	134,366.76	6,138.07
29 July 2016	0.00	3,741.31	160,552.22	161,631.03	6,437.47
31 August 2016	0.00	2,965.84	187,027.80	210,840.84	6,297.79
30 September 2016	0.00	3,254.32	252,473.04	235,040.68	8,082.34
31 October 2016	0.00	2,997.85	287,784.23	265,563.83	7,591.12
30 November 2016	0.00	2,783.49	304,871.18	280,940.74	6,741.91
30 December 2016	0.00	3,108.85	294,271.68	215,664.14	6,703.34
27 January 2017	0.00	3,259.33	223,488.84	154,254.80	6,678.19
28 February 2017	0.00	2,680.11	161,849.59	59,730.62	5,827.14
31 March 2017	0.00	2,896.36	166,161.25	69,477.09	5,984.71
28 April 2017	0.00	3,106.06	174,341.33	86,930.81	6,057.04
31 May 2017	0.00	8,021.34	189,142.37	110,249.47	6,058.39
30 June 2017	834.89	8,154.74	129,271.24	76,315.18	6,077.68
31 July 2017	0.00	6,171.88	140,399.08	78,046.27	6,210.79
31 August 2017	0.00	6,724.21	148,951.70	90,557.84	5,969.51

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
31 July 2015	5,386.27	8,789.06	21,538.43	117,745.24	1,161.81
31 August 2015	5,539.44	8,631.27	24,542.01	125,949.86	1,228.93
30 September 2015	5,361.00	8,512.41	25,922.64	130,015.96	2,425.54
30 October 2015	5,358.05	8,679.22	31,530.08	171,891.91	2,701.86
30 November 2015	6,704.64	3,764.49	30,927.96	170,690.52	2,883.25
31 December 2015	7,176.97	0.00	31,917.40	174,159.50	3,170.17
29 January 2016	7,689.41	0.00	35,666.24	195,814.93	3,089.08
29 February 2016	7,375.08	0.00	49,955.10	252,204.40	9,385.95
31 March 2016	8,503.32	853.97	50,853.99	309,532.31	33,150.21
29 April 2016	10,127.12	880.41	88,947.08	554,694.32	49,642.96
31 May 2016	12,016.35	2,374.50	89,846.05	611,455.21	57,411.19
30 June 2016	12,032.27	5,358.18	107,219.22	676,659.24	64,459.77
29 July 2016	12,255.78	6,931.30	113,307.82	700,608.08	70,767.97
31 August 2016	15,605.06	10,892.22	143,707.78	876,183.40	70,824.27
30 September 2016	15,407.17	17,717.15	124,436.99	813,042.83	73,806.23
31 October 2016	15,596.23	22,942.77	122,126.92	824,603.04	74,018.20
30 November 2016	16,416.91	25,666.12	120,467.31	808,578.33	73,757.33
30 December 2016	16,391.87	14,657.58	94,504.49	698,573.36	50,211.37
27 January 2017	15,322.31	9,833.92	102,160.29	723,530.81	50,447.80
28 February 2017	14,838.82	397.42	101,877.04	801,278.53	50,236.77
31 March 2017	15,927.08	779.76	105,238.51	853,224.06	62,671.68
28 April 2017	16,518.24	954.90	111,461.06	838,360.67	62,971.22
31 May 2017	17,377.48	955.27	105,298.34	775,424.04	62,320.97
30 June 2017	23,742.69	425.54	105,790.33	752,808.80	52,634.16
31 July 2017	22,740.88	967.62	131,052.42	844,713.14	58,453.04
31 August 2017	25,475.12	1,158.26	117,267.96	774,981.49	55,558.45

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
31 July 2015	7,678.39	263,538.57	0.00	9,085.57	436,140.24
31 August 2015	7,939.74	272,896.15	0.00	9,237.65	441,795.49
30 September 2015	7,401.07	272,679.83	0.00	9,302.83	455,929.46
30 October 2015	7,331.66	290,275.34	0.00	11,411.18	557,182.71
30 November 2015	6,393.46	288,662.44	0.00	11,756.61	588,572.19
31 December 2015	6,363.01	300,591.76	0.00	19,405.04	879,305.79
29 January 2016	9,056.95	533,456.70	0.00	52,042.99	1,541,450.33
29 February 2016	11,645.36	588,505.78	0.00	62,415.37	1,764,253.91
31 March 2016	14,911.72	648,659.17	0.00	69,590.37	2,148,548.42
29 April 2016	15,120.33	772,383.24	0.00	102,120.65	2,655,715.93
31 May 2016	16,756.45	866,266.90	0.00	114,155.00	2,677,862.88
30 June 2016	19,329.38	901,883.19	0.00	124,081.47	3,105,507.28
29 July 2016	20,712.70	832,939.10	0.00	129,236.87	3,346,394.63
31 August 2016	25,549.67	1,022,310.60	0.00	155,824.94	3,976,476.67
30 September 2016	27,110.35	956,685.57	0.00	144,459.35	3,497,400.83
31 October 2016	29,198.96	977,930.36	0.00	153,706.80	3,495,574.58
30 November 2016	32,325.59	1,036,043.71	0.00	165,665.54	3,669,669.92
30 December 2016	33,184.69	1,100,166.35	0.00	161,754.85	3,599,550.48
27 January 2017	35,277.49	1,115,228.34	0.00	178,330.55	3,861,533.09
28 February 2017	36,712.87	1,217,019.12	0.00	210,223.60	4,062,963.97
31 March 2017	39,341.12	1,273,699.20	0.00	187,242.02	3,854,849.32
28 April 2017	41,365.17	1,309,631.35	0.00	194,471.17	3,859,743.20
31 May 2017	44,411.86	1,336,044.45	0.00	208,505.18	3,966,630.63
30 June 2017	54,088.04	1,340,452.74	0.00	223,897.37	3,863,690.85
31 July 2017	55,148.51	1,162,401.82	0.00	242,780.99	3,681,683.07
31 August 2017	56,812.75	1,263,106.23	0.00	265,643.75	3,789,646.24

Interest Rate Position Time Series

Interest Rate Positions As At		By Product and Residual Maturity			
	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
31 July 2015	119,936.88	16,266.56	478,563.17	100,580.12	7,506.36
31 August 2015	96,612.78	17,303.91	483,442.19	85,659.90	8,045.53
30 September 2015	95,445.43	16,559.41	498,523.14	90,172.73	8,627.99
30 October 2015	106,570.24	17,659.98	569,158.44	98,050.09	10,203.13
30 November 2015	105,024.22	16,726.41	587,974.18	93,910.34	10,227.05
31 December 2015	117,460.12	18,236.70	736,253.92	100,210.31	14,767.69
29 January 2016	327,879.50	29,453.49	1,178,870.79	294,300.40	23,998.06
29 February 2016	524,469.33	37,604.09	1,359,085.21	530,596.01	28,749.04
31 March 2016	661,147.36	45,018.10	1,636,811.55	689,082.51	31,125.11
29 April 2016	863,252.37	71,869.00	2,061,987.35	923,438.45	45,991.42
31 May 2016	993,406.92	77,005.18	2,272,582.26	1,135,480.50	53,102.66
30 June 2016	907,774.07	91,451.82	2,802,696.36	1,113,232.51	53,997.41
29 July 2016	1,050,570.08	91,452.00	2,586,860.40	1,264,984.13	56,609.36
31 August 2016	954,873.31	117,460.44	3,083,278.20	1,216,379.11	70,542.41
30 September 2016	768,321.44	109,633.63	2,875,874.38	1,058,272.33	68,448.92
31 October 2016	727,785.08	120,004.85	2,818,831.74	1,078,032.53	75,498.43
30 November 2016	709,887.04	131,022.57	2,933,614.06	1,073,420.59	80,888.77
30 December 2016	696,237.99	124,615.07	2,861,397.78	908,494.77	79,882.21
27 January 2017	954,564.18	149,216.68	2,931,008.20	1,070,564.35	85,236.68
28 February 2017	1,184,629.14	135,988.54	3,155,418.22	1,194,255.58	85,801.10
31 March 2017	1,025,168.42	168,677.37	3,122,731.58	1,069,614.85	90,357.11
28 April 2017	1,118,516.23	204,123.15	3,067,586.17	1,177,464.78	89,265.22
31 May 2017	1,521,554.09	181,894.90	3,201,147.43	1,611,937.96	90,265.80
30 June 2017	1,556,772.97	208,029.73	3,189,604.30	1,666,264.14	102,857.33
31 July 2017	948,344.25	232,562.53	3,128,465.76	1,051,488.02	111,802.75
31 August 2017	1,121,118.19	2,452,487.12	3,475,905.50	1,279,023.44	930,591.52

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
31 July 2015	295,722.22	16,775.66	21,065.47	433,449.62	21,257.17
31 August 2015	305,908.41	14,037.95	22,891.46	435,139.36	15,199.44
30 September 2015	317,351.97	13,549.51	22,814.27	440,638.41	16,311.08
30 October 2015	351,463.39	14,335.53	29,535.76	504,573.49	20,655.43
30 November 2015	349,922.30	13,518.84	30,017.77	518,763.34	20,146.67
31 December 2015	440,757.07	11,716.99	32,838.60	616,983.10	19,811.18
29 January 2016	718,896.03	19,986.45	57,009.84	933,253.72	31,049.34
29 February 2016	803,555.33	19,428.93	68,073.88	1,022,906.22	35,474.48
31 March 2016	960,073.11	29,015.73	72,682.13	1,173,928.58	45,898.59
29 April 2016	1,189,070.76	37,891.53	95,871.69	1,512,513.13	52,865.49
31 May 2016	1,248,887.07	42,450.24	107,918.36	1,606,198.87	53,525.28
30 June 2016	1,625,355.39	52,650.48	119,433.22	1,881,851.78	67,735.43
29 July 2016	1,409,401.74	65,323.75	134,757.66	1,950,049.74	87,911.18
31 August 2016	1,644,964.66	94,094.38	174,752.27	2,343,363.62	101,609.67
30 September 2016	1,513,760.10	89,374.79	151,489.95	2,217,900.49	108,372.56
31 October 2016	1,540,503.08	96,663.85	155,770.41	2,342,313.45	85,303.56
30 November 2016	1,595,861.88	95,651.41	162,944.65	2,477,102.97	90,611.63
30 December 2016	1,539,386.16	91,228.07	157,804.33	2,457,483.64	90,834.41
27 January 2017	1,579,544.12	94,529.55	167,262.66	2,521,991.74	98,223.45
28 February 2017	1,587,301.20	88,054.89	183,100.05	2,519,796.42	101,513.45
31 March 2017	1,629,364.57	82,507.82	185,500.87	2,544,929.42	117,786.94
28 April 2017	1,648,636.67	86,718.59	192,530.67	2,584,873.01	126,238.67
31 May 2017	1,683,971.82	104,401.82	204,352.76	2,613,726.21	121,019.01
30 June 2017	1,589,370.91	81,503.47	216,243.02	2,333,014.77	119,587.67
31 July 2017	1,490,172.42	90,568.24	231,372.67	2,260,925.90	121,937.89
31 August 2017	1,560,153.28	93,192.34	254,925.29	2,338,874.75	125,061.03

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
31 July 2015	12,144.51	222,085.92	1,007.10	2,032.41	19,819.82
31 August 2015	12,490.73	224,721.29	847.12	2,237.82	21,984.87
30 September 2015	13,136.73	230,773.60	522.55	2,095.92	20,475.83
30 October 2015	14,513.68	255,164.91	444.85	2,459.71	23,449.09
30 November 2015	13,876.39	260,909.32	439.11	2,403.84	24,738.40
31 December 2015	15,859.97	297,886.37	388.24	2,536.20	25,050.55
29 January 2016	25,527.95	411,598.81	1,234.28	4,622.98	47,832.66
29 February 2016	29,994.27	445,598.80	1,701.55	4,757.94	55,404.56
31 March 2016	31,758.09	501,583.68	1,620.29	4,822.29	60,674.77
29 April 2016	48,256.82	654,532.92	2,746.13	7,587.67	84,810.00
31 May 2016	50,513.99	701,690.21	3,041.66	7,486.66	95,752.73
30 June 2016	59,009.63	769,061.47	4,938.07	9,938.62	102,112.60
29 July 2016	67,582.09	844,946.29	5,993.81	11,339.18	114,133.46
31 August 2016	85,110.41	1,039,947.51	7,532.04	12,839.36	139,443.37
30 September 2016	75,389.37	963,159.13	6,036.72	11,913.49	136,715.60
31 October 2016	77,823.43	1,024,055.43	7,064.12	12,049.28	142,120.08
30 November 2016	78,009.30	1,100,035.49	6,503.43	12,350.61	149,592.33
30 December 2016	70,432.40	1,046,958.75	6,571.09	10,755.78	136,490.96
27 January 2017	76,833.69	1,070,442.34	8,034.62	10,772.38	135,521.06
28 February 2017	85,862.92	1,107,463.91	10,937.85	11,636.71	139,397.19
31 March 2017	81,410.88	1,112,855.60	9,701.37	11,902.78	139,368.20
28 April 2017	90,264.17	1,155,339.16	10,377.90	13,028.87	145,440.37
31 May 2017	94,479.12	1,177,802.33	11,110.33	12,935.97	152,538.18
30 June 2017	99,547.72	1,119,846.98	11,559.66	14,679.13	144,853.26
31 July 2017	107,180.93	1,118,514.19	11,738.02	14,705.66	152,042.89
31 August 2017	98,322.10	1,147,755.46	12,920.87	14,260.07	156,619.34

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
31 July 2015	151.55	929.92	7,877.90	0.00	834.84
31 August 2015	151.55	1,023.12	8,194.04	0.00	1,031.07
30 September 2015	151.55	1,067.64	8,313.80	0.00	1,022.91
30 October 2015	151.55	1,399.93	10,431.01	0.00	962.26
30 November 2015	151.55	1,309.69	10,497.89	0.00	939.03
31 December 2015	151.55	1,404.28	11,171.26	0.00	921.93
29 January 2016	151.55	1,798.14	14,851.21	2.17	1,247.18
29 February 2016	152.35	2,015.81	17,600.02	2.18	1,509.58
31 March 2016	166.78	2,172.49	20,940.00	27.36	1,759.30
29 April 2016	641.51	3,118.59	28,911.07	126.60	2,046.58
31 May 2016	734.12	3,772.73	32,677.80	121.56	1,991.80
30 June 2016	1,081.33	4,915.81	37,264.12	157.45	2,652.85
29 July 2016	935.48	5,406.79	41,388.05	226.71	2,776.22
31 August 2016	861.52	6,706.64	51,066.20	282.57	3,376.72
30 September 2016	902.11	5,939.72	47,839.68	383.96	2,951.13
31 October 2016	867.55	5,994.48	50,188.80	385.91	2,947.20
30 November 2016	1,019.18	6,219.26	53,864.57	397.42	2,966.77
30 December 2016	994.98	5,696.33	50,617.93	390.30	2,989.77
27 January 2017	825.29	5,889.10	48,697.74	385.25	3,207.79
28 February 2017	660.53	5,266.21	55,441.50	342.28	2,873.89
31 March 2017	806.39	5,350.50	59,105.28	354.89	2,886.08
28 April 2017	860.00	5,639.50	60,737.76	382.57	3,040.21
31 May 2017	778.56	5,808.62	59,014.80	386.44	3,029.02
30 June 2017	701.58	6,760.40	56,781.20	454.83	3,041.80
31 July 2017	746.35	7,096.90	61,511.20	657.16	3,732.09
31 August 2017	645.70	7,124.46	62,822.88	576.91	3,122.10

Interest Rate Position Time Series

			Number of Outstanding Trades		
			Asset Class Total	*By Product*	
Interest Rate Positions As At	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
31 July 2015	12,953.96	20.00	60,222	1,040	52,398
31 August 2015	13,805.30	20.00	60,490	1,115	53,347
30 September 2015	14,381.56	20.00	61,069	1,117	54,056
30 October 2015	15,101.72	20.00	67,167	1,310	59,757
30 November 2015	18,401.08	20.00	67,586	1,295	60,541
31 December 2015	18,827.16	20.00	76,415	1,431	69,660
29 January 2016	23,254.06	20.00	104,102	2,613	95,323
29 February 2016	27,893.99	20.00	114,490	2,758	105,139
31 March 2016	28,763.36	20.00	126,464	3,174	116,581
29 April 2016	36,563.98	43.96	157,477	4,003	146,108
31 May 2016	37,172.25	70.87	165,733	4,302	153,974
30 June 2016	43,918.09	72.42	178,466	4,855	165,506
29 July 2016	50,389.82	72.63	188,974	5,039	172,775
31 August 2016	69,217.90	105.44	217,960	6,402	199,591
30 September 2016	66,650.52	160.83	206,826	5,575	189,390
31 October 2016	75,557.93	423.75	211,239	6,044	195,212
30 November 2016	80,411.22	521.25	218,817	6,557	201,574
30 December 2016	87,818.46	563.13	219,497	6,192	202,463
27 January 2017	91,439.61	580.82	224,288	6,281	206,420
28 February 2017	91,599.64	209.49	231,069	7,039	212,222
31 March 2017	92,305.93	211.04	236,543	6,831	217,497
28 April 2017	94,474.32	214.41	242,244	7,158	222,500
31 May 2017	94,509.16	219.74	245,299	7,829	225,187
30 June 2017	89,099.59	165.25	230,622	8,168	209,688
31 July 2017	94,559.98	175.36	223,539	8,682	202,420
31 August 2017	100,118.36	157.01	228,270	8,850	206,774

Interest Rate Position Time Series

Interest Rate Positions As At		By Product and Intention to Clear			
	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
31 July 2015	6,784	453	10,612	65	587
31 August 2015	6,028	488	11,224	67	627
30 September 2015	5,896	491	11,685	75	626
30 October 2015	6,100	665	14,851	82	645
30 November 2015	5,750	677	15,344	80	618
31 December 2015	5,324	707	16,274	70	724
29 January 2016	6,166	791	17,317	74	1,822
29 February 2016	6,593	925	18,535	80	1,833
31 March 2016	6,709	1,016	22,051	85	2,158
29 April 2016	7,366	1,248	26,361	119	2,755
31 May 2016	7,457	1,332	27,753	150	2,970
30 June 2016	8,105	1,506	29,613	150	3,349
29 July 2016	11,160	1,615	32,217	173	3,424
31 August 2016	11,967	2,805	49,645	385	3,598
30 September 2016	11,861	2,172	39,417	589	3,404
31 October 2016	9,983	2,321	41,555	818	3,723
30 November 2016	10,686	2,496	44,302	1,047	4,062
30 December 2016	10,843	2,370	42,848	1,168	3,822
27 January 2017	11,588	2,518	44,200	1,647	3,763
28 February 2017	11,809	2,750	47,800	2,018	4,290
31 March 2017	12,216	2,869	48,698	2,385	3,963
28 April 2017	12,587	2,955	50,114	2,567	4,203
31 May 2017	12,283	3,066	51,227	2,806	4,763
30 June 2017	12,766	5,254	81,144	3,656	2,914
31 July 2017	12,437	5,516	73,771	3,585	3,166
31 August 2017	12,646	5,481	75,112	3,690	3,369

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	By Product and Currency Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
31 July 2015	41,786	6,719	327	14,701	52
31 August 2015	42,123	5,961	334	14,761	53
30 September 2015	42,371	5,821	322	14,913	56
30 October 2015	44,906	6,018	358	15,169	64
30 November 2015	45,197	5,670	353	15,563	64
31 December 2015	53,387	5,254	394	17,033	56
29 January 2016	78,006	6,092	613	20,396	80
29 February 2016	86,604	6,513	621	21,909	120
31 March 2016	94,530	6,624	703	23,066	147
29 April 2016	119,747	7,247	845	26,812	197
31 May 2016	126,221	7,307	986	28,926	237
30 June 2016	135,894	7,955	1,120	30,781	284
29 July 2016	140,559	10,987	1,215	32,909	312
31 August 2016	149,946	11,582	1,612	36,992	421
30 September 2016	149,973	11,272	1,419	37,811	390
31 October 2016	153,657	9,165	1,553	39,926	415
30 November 2016	157,272	9,640	1,662	42,572	436
30 December 2016	159,615	9,675	1,686	41,681	361
27 January 2017	162,220	9,941	1,655	41,415	326
28 February 2017	164,422	9,791	1,768	40,819	273
31 March 2017	168,799	9,831	1,841	42,562	311
28 April 2017	172,386	10,020	1,958	43,799	327
31 May 2017	173,960	9,478	2,176	44,442	340
30 June 2017	128,545	9,110	2,241	41,581	385
31 July 2017	128,650	8,852	2,325	41,774	416
31 August 2017	131,663	8,956	2,299	42,324	415

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
31 July 2015	0	6,970	0	2	411
31 August 2015	0	7,159	0	2	410
30 September 2015	0	7,135	0	2	433
30 October 2015	0	8,309	0	6	597
30 November 2015	0	8,082	0	6	643
31 December 2015	0	8,805	0	6	692
29 January 2016	0	11,534	0	87	888
29 February 2016	0	13,615	0	53	1,015
31 March 2016	0	15,028	0	94	1,160
29 April 2016	0	21,953	0	76	1,239
31 May 2016	0	22,748	0	53	1,810
30 June 2016	0	24,256	0	55	2,221
29 July 2016	0	24,340	0	91	2,426
31 August 2016	0	25,513	0	73	2,966
30 September 2016	0	25,952	0	72	3,657
31 October 2016	0	26,427	0	73	4,170
30 November 2016	0	22,510	0	73	4,647
30 December 2016	0	23,742	0	73	4,680
27 January 2017	0	25,588	0	73	4,028
28 February 2017	0	26,818	0	70	3,281
31 March 2017	0	28,283	0	69	3,344
28 April 2017	0	28,730	0	69	3,387
31 May 2017	0	30,254	0	104	3,469
30 June 2017	0	29,395	23	145	2,327
31 July 2017	0	29,949	0	108	2,422
31 August 2017	0	31,378	0	106	2,567

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
31 July 2015	3	2	91	4	459
31 August 2015	3	2	96	4	519
30 September 2015	2	2	93	4	537
30 October 2015	2	2	91	4	670
30 November 2015	2	2	117	2	674
31 December 2015	2	2	127	0	680
29 January 2016	10	63	176	0	770
29 February 2016	21	40	166	0	840
31 March 2016	28	36	178	1	870
29 April 2016	41	53	196	1	1,193
31 May 2016	152	63	240	4	1,202
30 June 2016	252	75	268	9	1,309
29 July 2016	291	92	289	12	1,367
31 August 2016	391	79	366	24	1,901
30 September 2016	491	89	370	41	1,507
31 October 2016	601	89	384	57	1,539
30 November 2016	673	87	410	71	1,578
30 December 2016	614	87	409	55	1,310
27 January 2017	430	85	386	38	1,343
28 February 2017	169	81	399	5	1,402
31 March 2017	180	81	423	6	1,469
28 April 2017	200	81	439	7	1,534
31 May 2017	218	81	448	7	1,468
30 June 2017	155	81	568	6	1,446
31 July 2017	158	82	557	8	1,612
31 August 2017	165	82	659	12	1,407

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
31 July 2015	3,155	13	142	11,139	0
31 August 2015	3,170	14	146	11,382	0
30 September 2015	3,232	20	141	11,242	0
30 October 2015	4,460	22	137	11,725	0
30 November 2015	4,513	24	121	11,603	0
31 December 2015	4,485	24	133	12,137	0
29 January 2016	4,827	23	186	18,513	0
29 February 2016	5,542	38	274	19,957	0
31 March 2016	6,431	57	395	21,672	0
29 April 2016	9,495	133	434	25,714	0
31 May 2016	10,475	145	472	27,737	0
30 June 2016	10,987	164	561	29,140	0
29 July 2016	11,470	169	594	27,851	0
31 August 2016	14,153	215	718	33,440	0
30 September 2016	12,640	193	806	31,779	0
31 October 2016	13,246	194	875	32,914	0
30 November 2016	14,017	200	961	34,648	0
30 December 2016	11,797	173	1,000	35,847	0
27 January 2017	11,741	180	1,048	36,672	0
28 February 2017	13,651	186	1,088	39,474	0
31 March 2017	15,228	208	1,170	41,003	0
28 April 2017	15,378	213	1,243	42,126	0
31 May 2017	14,016	207	1,322	42,541	0
30 June 2017	12,605	185	1,595	41,793	0
31 July 2017	14,608	210	1,717	35,370	0
31 August 2017	13,762	171	1,771	37,816	0

Interest Rate Position Time Series

Interest Rate Positions As At				By Product and Residual Maturity	
	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
31 July 2015	108	15,932	6,712	200	12,769
31 August 2015	112	16,370	5,954	215	12,970
30 September 2015	113	17,008	5,814	204	12,977
30 October 2015	137	19,407	6,008	212	14,047
30 November 2015	139	20,020	5,658	202	14,263
31 December 2015	216	26,381	5,242	218	16,582
29 January 2016	894	38,989	6,053	333	20,805
29 February 2016	930	42,936	6,414	347	23,244
31 March 2016	1,076	49,046	6,476	410	25,152
29 April 2016	1,402	60,699	6,994	499	30,352
31 May 2016	1,526	62,039	6,919	509	32,024
30 June 2016	1,735	67,854	7,396	559	33,363
29 July 2016	1,680	73,492	10,376	613	34,244
31 August 2016	2,019	86,162	10,916	787	39,985
30 September 2016	1,682	77,182	10,746	764	37,750
31 October 2016	1,915	78,146	8,716	840	38,054
30 November 2016	2,196	82,771	9,306	908	38,791
30 December 2016	2,036	84,307	9,640	917	39,407
27 January 2017	2,077	86,591	10,614	934	40,386
28 February 2017	2,630	87,780	11,176	1,042	42,173
31 March 2017	2,201	86,654	11,511	1,099	43,964
28 April 2017	2,273	88,641	11,840	1,139	44,567
31 May 2017	2,678	90,018	11,511	1,287	45,937
30 June 2017	2,660	81,420	12,012	1,462	45,859
31 July 2017	2,838	77,742	11,645	1,499	44,800
31 August 2017	3,185	78,270	11,883	1,515	45,009

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
31 July 2015	3,540	120	9,260	1,165	324
31 August 2015	3,254	128	9,550	1,025	347
30 September 2015	3,177	136	9,752	959	352
30 October 2015	3,182	157	10,512	939	439
30 November 2015	2,886	153	10,350	906	447
31 December 2015	2,563	188	12,120	840	488
29 January 2016	2,690	306	16,745	905	782
29 February 2016	2,813	343	18,324	844	943
31 March 2016	2,707	371	21,014	909	1,085
29 April 2016	2,838	457	25,256	1,030	1,394
31 May 2016	2,927	531	26,265	1,027	1,528
30 June 2016	2,852	574	28,425	1,182	1,671
29 July 2016	3,814	592	28,766	1,640	1,794
31 August 2016	3,870	731	32,076	1,788	2,289
30 September 2016	3,557	673	30,612	1,813	2,065
31 October 2016	3,596	729	30,890	1,509	2,190
30 November 2016	3,781	777	30,966	1,534	2,348
30 December 2016	3,702	788	31,313	1,525	2,323
27 January 2017	3,933	785	31,465	1,611	2,370
28 February 2017	3,796	823	31,632	1,617	2,572
31 March 2017	3,748	846	32,821	1,658	2,511
28 April 2017	3,810	862	33,427	1,722	2,614
31 May 2017	3,790	902	33,498	1,800	2,751
30 June 2017	3,845	978	30,858	1,998	2,867
31 July 2017	3,549	1,039	28,668	2,053	3,050
31 August 2017	3,545	1,109	29,350	2,088	3,106

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
31 July 2015	18,645	2,023	251	9,806	50
31 August 2015	18,857	1,703	263	9,991	40
30 September 2015	19,239	1,733	266	10,131	21
30 October 2015	21,316	1,956	310	11,419	17
30 November 2015	21,534	1,935	303	11,687	17
31 December 2015	24,638	1,901	347	13,432	14
29 January 2016	33,799	2,506	648	18,858	58
29 February 2016	37,096	2,847	687	20,748	81
31 March 2016	41,600	3,017	764	22,555	66
29 April 2016	52,829	3,364	1,002	28,658	96
31 May 2016	55,077	3,359	1,090	30,775	104
30 June 2016	60,569	3,865	1,233	32,998	158
29 July 2016	63,268	5,434	1,248	35,411	221
31 August 2016	72,149	5,970	1,670	41,946	280
30 September 2016	70,472	6,183	1,366	38,483	247
31 October 2016	72,335	4,536	1,488	40,748	272
30 November 2016	73,295	5,000	1,615	44,061	293
30 December 2016	75,442	5,288	1,423	42,673	249
27 January 2017	77,291	5,691	1,459	43,626	276
28 February 2017	78,987	5,989	1,708	45,058	343
31 March 2017	81,270	6,534	1,572	45,149	207
28 April 2017	82,888	6,736	1,687	46,800	246
31 May 2017	83,635	6,362	1,858	47,011	261
30 June 2017	76,283	6,597	1,876	43,411	263
31 July 2017	72,441	6,485	2,017	42,059	277
31 August 2017	74,005	6,664	2,014	43,674	293

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
31 July 2015	63	842	5	45	434
31 August 2015	69	887	5	49	426
30 September 2015	65	847	5	51	433
30 October 2015	77	1,051	5	65	577
30 November 2015	78	1,098	5	63	591
31 December 2015	78	1,207	5	65	652
29 January 2016	197	2,733	5	136	972
29 February 2016	170	3,053	6	116	1,167
31 March 2016	203	3,199	6	139	1,360
29 April 2016	247	4,346	23	180	1,922
31 May 2016	256	4,920	24	184	2,149
30 June 2016	310	4,661	30	228	2,391
29 July 2016	296	5,170	29	231	2,461
31 August 2016	366	6,104	30	282	2,978
30 September 2016	287	5,328	30	225	2,746
31 October 2016	316	5,856	31	251	2,904
30 November 2016	361	6,409	36	271	3,119
30 December 2016	298	5,964	35	231	3,004
27 January 2017	295	5,987	33	232	2,969
28 February 2017	369	6,287	29	262	3,407
31 March 2017	343	5,903	33	243	3,660
28 April 2017	367	6,217	35	251	3,772
31 May 2017	410	6,576	32	291	3,661
30 June 2017	399	6,142	28	289	3,315
31 July 2017	432	6,398	31	306	3,696
31 August 2017	459	6,463	24	303	3,728

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
31 July 2015	0	37	642	1
31 August 2015	0	44	667	1
30 September 2015	0	43	677	1
30 October 2015	0	50	835	1
30 November 2015	0	49	1,018	1
31 December 2015	0	47	1,029	1
29 January 2016	1	211	1,412	1
29 February 2016	1	152	1,508	1
31 March 2016	3	202	1,702	1
29 April 2016	9	224	2,747	6
31 May 2016	9	204	2,764	7
30 June 2016	11	280	3,100	7
29 July 2016	15	265	3,456	7
31 August 2016	20	277	4,354	9
30 September 2016	22	195	4,001	10
31 October 2016	22	230	4,425	17
30 November 2016	23	277	4,934	19
30 December 2016	23	213	4,662	21
27 January 2017	23	208	4,698	21
28 February 2017	22	265	4,680	13
31 March 2017	23	219	4,732	13
28 April 2017	25	239	4,831	13
31 May 2017	25	332	4,870	13
30 June 2017	25	299	3,821	10
31 July 2017	30	341	4,361	12
31 August 2017	23	346	4,547	9

Interest Rate Position Time Series

Interest Rate Positions As At	*Outstanding Notional (US$mn)*				
	Asset Class Total	*By Product*			*By Product and Intentio*
	Outstanding Notional (US$mn) / Total	Outstanding Notional (US$mn) / Basis Swap	Outstanding Notional (US$mn) / Floating vs. Fixed	Outstanding Notional (US$mn) / Overnight Index Swap	Outstanding Notional (US$mn) / Intended to Clear / Basis Swap
29 September 2017	12,167,992.01	783,233.85	9,074,345.07	2,310,413.09	518,593.86
31 October 2017	11,799,003.81	918,939.58	9,216,404.70	1,663,659.54	481,750.71
30 November 2017	11,587,528.21	757,157.65	9,094,339.84	1,736,030.72	512,217.03
29 December 2017	11,206,532.18	798,312.66	8,971,735.86	1,436,483.66	540,827.90
31 January 2018	12,044,721.64	906,090.90	9,557,558.33	1,581,072.41	568,683.04
28 February 2018	11,997,617.18	850,069.47	9,355,601.12	1,791,946.59	582,361.97
29 March 2018	12,471,941.54	896,304.57	9,668,675.52	1,906,961.44	597,345.77

Interest Rate Position Time Series

Interest Rate Positions As At	n to Clear				
	Outstanding Notional (US$mn) / Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Intended to Clear / Overnight Index Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Basis Swap	Outstanding Notional (US$mn) / Not Intended to Clear / Floating vs. Fixed	Outstanding Notional (US$mn) / Not Intended to Clear / Overnight Index Swap
29 September 2017	4,399,897.70	1,646,414.24	264,639.99	4,674,447.37	663,998.85
31 October 2017	4,302,105.42	966,813.77	437,188.87	4,914,299.28	696,845.76
30 November 2017	4,474,891.43	1,034,409.90	244,940.63	4,619,448.42	701,620.82
29 December 2017	4,530,250.88	898,788.82	257,484.76	4,441,484.98	537,694.85
31 January 2018	4,781,069.99	1,049,743.87	337,407.85	4,776,488.35	531,328.55
28 February 2018	4,854,472.54	1,234,744.04	267,707.50	4,501,128.58	557,202.55
29 March 2018	5,094,200.47	1,288,436.54	298,958.80	4,574,475.06	618,524.90

Interest Rate Position Time Series

Interest Rate Positions As At	By Product and Currency				
	Outstanding Notional (US$mn) / USD / Basis Swap	Outstanding Notional (US$mn) / USD / Floating vs. Fixed	Outstanding Notional (US$mn) / USD / Overnight Index Swap	Outstanding Notional (US$mn) / CNY / Basis Swap	Outstanding Notional (US$mn) / CNY / Floating vs. Fixed
29 September 2017	252,259.90	1,615,239.55	304,086.92	0.00	846,371.06
31 October 2017	405,476.73	1,741,626.45	340,954.29	0.00	874,238.73
30 November 2017	270,247.51	1,777,225.73	342,283.24	0.00	666,156.09
29 December 2017	296,316.69	1,742,218.09	256,642.38	0.00	651,421.88
31 January 2018	358,579.45	1,853,015.55	226,226.56	0.00	704,346.03
28 February 2018	289,909.00	1,855,803.54	246,854.86	0.00	678,616.73
29 March 2018	306,364.31	1,881,760.36	245,773.10	0.00	691,166.85

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / CNY / Overnight Index Swap	Outstanding Notional (US$mn) / EUR / Basis Swap	Outstanding Notional (US$mn) / EUR / Floating vs. Fixed	Outstanding Notional (US$mn) / EUR / Overnight Index Swap	Outstanding Notional (US$mn) / GBP / Basis Swap
29 September 2017	0.00	9,257.17	157,507.21	102,962.34	6,294.36
31 October 2017	0.00	8,992.66	158,312.67	102,800.59	51,315.78
30 November 2017	0.00	8,613.88	165,958.56	114,875.53	18,440.44
29 December 2017	0.00	10,020.48	175,380.71	101,983.12	6,437.76
31 January 2018	0.00	10,226.96	189,698.50	113,807.58	6,564.19
28 February 2018	0.00	11,095.26	197,192.71	126,627.76	6,192.17
29 March 2018	0.00	8,711.06	208,854.40	147,666.91	8,505.30

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / GBP / Floating vs. Fixed	Outstanding Notional (US$mn) / GBP / Overnight Index Swap	Outstanding Notional (US$mn) / JPY / Basis Swap	Outstanding Notional (US$mn) / JPY / Floating vs. Fixed	Outstanding Notional (US$mn) / JPY / Overnight Index Swap
29 September 2017	27,056.37	826.96	125,332.90	819,037.44	53,331.77
31 October 2017	66,065.19	6,292.61	118,603.52	835,942.68	62,073.56
30 November 2017	42,260.08	6,309.38	124,331.21	884,852.00	59,214.00
29 December 2017	31,768.54	5,493.17	135,268.78	880,218.14	53,828.21
31 January 2018	33,174.03	5,606.18	144,764.48	927,943.49	58,729.73
28 February 2018	34,442.52	923.48	145,720.30	955,388.65	83,458.44
29 March 2018	37,536.64	965.92	163,420.48	994,677.03	73,659.50

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / HKD / Basis Swap	Outstanding Notional (US$mn) / HKD / Floating vs. Fixed	Outstanding Notional (US$mn) / HKD / Overnight Index Swap	Outstanding Notional (US$mn) / Others / Basis Swap	Outstanding Notional (US$mn) / Others / Floating vs. Fixed
29 September 2017	60,859.97	1,369,349.55	0.00	329,229.55	4,239,783.88
31 October 2017	60,626.04	1,439,198.15	0.00	273,924.85	4,101,020.83
30 November 2017	64,067.62	1,532,309.39	0.00	271,456.99	4,025,577.99
29 December 2017	70,583.61	1,439,037.13	0.00	279,685.32	4,051,691.37
31 January 2018	76,644.78	1,498,465.93	0.00	309,311.03	4,350,914.81
28 February 2018	80,526.75	1,589,402.79	0.00	316,626.00	4,044,754.19
29 March 2018	89,112.32	1,681,514.87	0.00	320,191.09	4,173,165.37

Interest Rate Position Time Series

Interest Rate Positions As At		By Product and Residual Maturity			
	Outstanding Notional (US$mn) / Others / Overnight Index Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Basis Swap	Outstanding Notional (US$mn) / 0 - 1 Year / Floating vs. Fixed	Outstanding Notional (US$mn) / 0 - 1 Year / Overnight Index Swap	Outstanding Notional (US$mn) / 1 - 2 Years / Basis Swap
29 September 2017	1,849,205.09	214,897.17	3,464,499.20	2,113,245.41	141,811.85
31 October 2017	1,151,538.48	259,357.95	3,502,151.61	1,428,192.57	253,026.10
30 November 2017	1,213,348.57	229,822.01	3,461,491.39	1,466,637.19	139,210.21
29 December 2017	1,018,536.78	242,409.32	3,283,288.59	1,159,834.09	152,226.29
31 January 2018	1,176,702.37	285,011.73	3,528,957.02	1,316,217.86	187,180.76
28 February 2018	1,334,082.05	270,769.79	3,516,780.53	1,497,097.16	147,245.15
29 March 2018	1,438,896.01	267,881.65	3,624,567.25	1,627,137.16	161,700.87

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / 1 - 2 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 1 - 2 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Basis Swap	Outstanding Notional (US$mn) / 2 - 5 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 2 - 5 Years / Overnight Index Swap
29 September 2017	1,626,420.59	77,475.80	284,223.74	2,456,916.58	104,410.79
31 October 2017	1,722,746.52	111,104.49	279,874.07	2,485,702.49	108,756.68
30 November 2017	1,678,437.51	130,706.76	252,430.64	2,402,630.12	121,915.82
29 December 2017	1,679,119.95	137,054.41	267,253.55	2,458,215.59	124,463.35
31 January 2018	1,787,692.60	127,606.31	289,309.09	2,587,765.51	118,104.63
28 February 2018	1,694,526.56	145,060.52	284,072.37	2,499,268.88	128,077.57
29 March 2018	1,787,674.80	141,046.86	306,126.01	2,578,884.89	117,086.59

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / 5 - 10 Years / Basis Swap	Outstanding Notional (US$mn) / 5 - 10 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 5 - 10 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Basis Swap	Outstanding Notional (US$mn) / 10 - 15 Years / Floating vs. Fixed
29 September 2017	116,022.71	1,181,823.49	13,952.86	15,840.41	175,501.01
31 October 2017	103,196.18	1,169,523.91	14,322.02	13,513.40	169,564.00
30 November 2017	111,740.92	1,196,969.46	15,401.55	13,111.62	173,994.70
29 December 2017	112,295.00	1,203,339.93	13,845.70	13,208.92	164,891.72
31 January 2018	118,575.89	1,276,498.24	17,792.55	14,460.10	181,357.79
28 February 2018	122,126.78	1,261,926.01	20,237.35	13,997.63	181,532.38
29 March 2018	131,521.11	1,281,777.41	19,930.01	16,106.06	181,405.70

Interest Rate Position Time Series

Interest Rate Positions As At	Outstanding Notional (US$mn) / 10 - 15 Years / Overnight Index Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Basis Swap	Outstanding Notional (US$mn) / 15 - 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / 15 - 20 Years / Overnight Index Swap	Outstanding Notional (US$mn) / > 20 Years / Basis Swap
29 September 2017	452.82	7,255.57	66,190.86	720.67	3,182.41
31 October 2017	457.83	6,845.83	65,195.85	654.61	3,126.04
30 November 2017	537.13	7,518.39	70,110.93	657.64	3,323.86
29 December 2017	461.58	7,601.86	71,362.50	650.78	3,317.72
31 January 2018	493.16	7,963.24	75,588.93	677.53	3,590.09
28 February 2018	492.81	8,256.89	77,103.30	802.02	3,600.85
29 March 2018	641.41	8,849.62	84,435.56	886.04	4,119.26

Interest Rate Position Time Series

Interest Rate Positions As At			*Number of Outstanding Trades*		
			Asset Class Total	*By Product*	
	Outstanding Notional (US$mn) / > 20 Years / Floating vs. Fixed	Outstanding Notional (US$mn) / > 20 Years / Overnight Index Swap	Number of Outstanding Trades / Total	Number of Outstanding Trades / Basis Swap	Number of Outstanding Trades / Floating vs. Fixed
29 September 2017	102,993.34	154.74	238,422	9,995	216,839
31 October 2017	101,520.32	171.34	238,186	9,421	217,125
30 November 2017	110,705.74	174.64	231,641	9,781	209,545
29 December 2017	111,517.56	173.76	229,097	9,692	206,764
31 January 2018	119,698.25	180.37	239,155	10,820	216,072
28 February 2018	124,463.45	179.15	238,844	11,371	213,839
29 March 2018	129,929.91	233.38	245,738	11,194	220,284

Interest Rate Position Time Series

Interest Rate Positions As At					
		By Product and Intention to Clear			
	Number of Outstanding Trades / Overnight Index Swap	Number of Outstanding Trades / Intended to Clear / Basis Swap	Number of Outstanding Trades / Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / Not Intended to Clear / Basis Swap
29 September 2017	11,588	6,465	86,209	4,323	3,530
31 October 2017	11,640	6,167	85,808	4,283	3,254
30 November 2017	12,315	6,453	89,093	4,630	3,328
29 December 2017	12,641	6,801	88,158	4,750	2,891
31 January 2018	12,263	7,076	93,410	4,971	3,744
28 February 2018	13,634	7,304	96,761	5,578	4,067
29 March 2018	14,260	7,633	101,978	5,809	3,561

Interest Rate Position Time Series

Interest Rate Positions As At			By Product and Currency		
	Number of Outstanding Trades / Not Intended to Clear / Floating vs. Fixed	Number of Outstanding Trades / Not Intended to Clear / Overnight Index Swap	Number of Outstanding Trades / USD / Basis Swap	Number of Outstanding Trades / USD / Floating vs. Fixed	Number of Outstanding Trades / USD / Overnight Index Swap
29 September 2017	130,630	7,265	2,501	41,600	461
31 October 2017	131,317	7,357	2,551	41,664	511
30 November 2017	120,452	7,685	2,640	42,550	538
29 December 2017	118,606	7,891	2,661	42,149	509
31 January 2018	122,662	7,292	3,061	43,771	509
28 February 2018	117,078	8,056	3,149	44,874	546
29 March 2018	118,307	8,451	3,047	45,223	537

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / CNY / Basis Swap	Number of Outstanding Trades / CNY / Floating vs. Fixed	Number of Outstanding Trades / CNY / Overnight Index Swap	Number of Outstanding Trades / EUR / Basis Swap	Number of Outstanding Trades / EUR / Floating vs. Fixed
29 September 2017	0	31,992	0	189	2,631
31 October 2017	0	32,478	0	173	2,795
30 November 2017	0	23,084	0	104	2,799
29 December 2017	0	22,941	0	139	2,799
31 January 2018	0	23,794	0	144	2,915
28 February 2018	0	23,997	0	193	3,015
29 March 2018	0	24,741	0	110	3,092

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / EUR / Overnight Index Swap	Number of Outstanding Trades / GBP / Basis Swap	Number of Outstanding Trades / GBP / Floating vs. Fixed	Number of Outstanding Trades / GBP / Overnight Index Swap	Number of Outstanding Trades / JPY / Basis Swap
29 September 2017	181	82	665	6	1,532
31 October 2017	191	115	694	10	1,412
30 November 2017	216	113	721	10	1,429
29 December 2017	221	81	710	9	1,538
31 January 2018	233	78	730	9	1,571
28 February 2018	269	109	792	6	1,611
29 March 2018	288	81	820	8	1,592

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / JPY / Floating vs. Fixed	Number of Outstanding Trades / JPY / Overnight Index Swap	Number of Outstanding Trades / HKD / Basis Swap	Number of Outstanding Trades / HKD / Floating vs. Fixed	Number of Outstanding Trades / HKD / Overnight Index Swap
29 September 2017	14,455	175	1,938	40,250	0
31 October 2017	14,179	182	1,871	41,701	0
30 November 2017	14,582	183	1,989	43,689	0
29 December 2017	14,858	176	2,017	42,106	0
31 January 2018	15,097	177	2,190	43,654	0
28 February 2018	14,963	199	2,267	45,635	0
29 March 2018	15,171	209	2,393	47,391	0

Interest Rate Position Time Series

Interest Rate Positions As At				By Product and Residual Maturity	
	Number of Outstanding Trades / Others / Basis Swap	Number of Outstanding Trades / Others / Floating vs. Fixed	Number of Outstanding Trades / Others / Overnight Index Swap	Number of Outstanding Trades / 0 - 1 Year / Basis Swap	Number of Outstanding Trades / 0 - 1 Year / Floating vs. Fixed
29 September 2017	3,753	85,248	10,765	1,599	46,768
31 October 2017	3,299	83,616	10,746	1,582	46,242
30 November 2017	3,506	82,121	11,368	1,597	45,742
29 December 2017	3,256	81,201	11,726	1,657	44,462
31 January 2018	3,776	86,112	11,335	1,884	45,488
28 February 2018	4,042	80,564	12,614	1,951	45,533
29 March 2018	3,971	83,847	13,218	1,944	46,984

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / 0 - 1 Year / Overnight Index Swap	Number of Outstanding Trades / 1 - 2 Years / Basis Swap	Number of Outstanding Trades / 1 - 2 Years / Floating vs. Fixed	Number of Outstanding Trades / 1 - 2 Years / Overnight Index Swap	Number of Outstanding Trades / 2 - 5 Years / Basis Swap
29 September 2017	3,943	1,242	31,052	1,761	3,493
31 October 2017	3,631	1,198	31,098	1,947	3,252
30 November 2017	3,561	1,243	29,947	2,143	3,392
29 December 2017	3,570	1,379	30,460	2,267	3,394
31 January 2018	3,676	1,432	31,322	2,158	3,659
28 February 2018	4,019	1,550	30,679	2,462	3,768
29 March 2018	4,234	1,564	32,118	2,605	3,749

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / 2 - 5 Years / Floating vs. Fixed	Number of Outstanding Trades / 2 - 5 Years / Overnight Index Swap	Number of Outstanding Trades / 5 - 10 Years / Basis Swap	Number of Outstanding Trades / 5 - 10 Years / Floating vs. Fixed	Number of Outstanding Trades / 5 - 10 Years / Overnight Index Swap
29 September 2017	78,557	5,572	2,335	44,972	257
31 October 2017	79,483	5,719	2,162	45,060	286
30 November 2017	72,660	6,235	2,305	45,368	318
29 December 2017	71,908	6,491	2,162	44,799	257
31 January 2018	75,764	6,025	2,425	47,172	346
28 February 2018	75,230	6,624	2,564	46,097	467
29 March 2018	78,954	6,933	2,582	46,311	417

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / 10 - 15 Years / Basis Swap	Number of Outstanding Trades / 10 - 15 Years / Floating vs. Fixed	Number of Outstanding Trades / 10 - 15 Years / Overnight Index Swap	Number of Outstanding Trades / 15 - 20 Years / Basis Swap	Number of Outstanding Trades / 15 - 20 Years / Floating vs. Fixed
29 September 2017	536	6,889	21	346	3,894
31 October 2017	485	6,767	22	335	3,869
30 November 2017	519	7,213	24	347	3,939
29 December 2017	451	6,513	22	325	3,985
31 January 2018	560	7,219	24	391	4,136
28 February 2018	596	7,197	24	417	4,124
29 March 2018	551	6,766	28	388	4,198

Interest Rate Position Time Series

Interest Rate Positions As At	Number of Outstanding Trades / 15 - 20 Years / Overnight Index Swap	Number of Outstanding Trades / > 20 Years / Basis Swap	Number of Outstanding Trades / > 20 Years / Floating vs. Fixed	Number of Outstanding Trades / > 20 Years / Overnight Index Swap
29 September 2017	25	446	4,708	9
31 October 2017	25	408	4,608	10
30 November 2017	24	378	4,678	10
29 December 2017	24	324	4,639	10
31 January 2018	24	469	4,972	10
28 February 2018	28	525	4,980	10
29 March 2018	31	416	4,954	12

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	*New Trade Turnover (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward
July 2015	158,479.74	158,479.74	17,247.66	141,232.07	40,274.27
August 2015	198,442.66	198,442.66	26,803.74	171,638.92	58,994.08
September 2015	154,388.82	154,388.82	24,199.96	130,188.86	40,105.96
October 2015	136,244.98	136,244.98	17,695.27	118,549.71	29,257.28
November 2015	134,937.75	134,937.75	20,756.87	114,180.88	31,256.78
December 2015	263,121.46	263,121.46	25,046.05	238,075.40	88,684.41
January 2016	1,062,856.39	1,062,856.39	62,545.63	1,000,310.76	304,272.38
February 2016	1,025,610.58	1,025,610.58	47,703.99	977,906.59	221,922.69
March 2016	1,041,051.95	1,041,051.95	45,640.35	995,411.60	204,789.77
April 2016	839,981.83	839,981.83	43,167.13	796,814.71	173,966.65
May 2016	768,471.76	768,471.76	41,287.23	727,184.53	153,490.51
June 2016	834,630.20	834,630.20	37,449.27	797,180.93	155,049.36
July 2016	758,776.69	758,776.69	42,153.38	716,623.30	162,786.25
August 2016	1,068,052.12	1,068,052.12	67,889.09	1,000,163.02	210,780.32
September 2016	903,328.06	903,328.06	116,781.94	786,546.13	179,377.65
October 2016	735,570.13	735,570.13	132,888.62	602,681.50	124,599.62
November 2016	1,054,280.04	1,054,280.04	207,752.88	846,527.16	176,202.07
December 2016	869,221.37	869,221.37	284,829.78	584,391.60	197,552.96
January 2017	859,630.62	859,630.62	209,663.17	649,967.45	255,070.72
February 2017	878,772.97	878,772.97	196,453.78	682,319.19	161,330.50
March 2017	949,267.80	949,267.80	237,405.19	711,862.61	186,949.78
April 2017	824,911.19	824,911.19	188,773.59	636,137.60	113,378.23
May 2017	819,995.82	819,995.82	199,275.58	620,720.24	158,812.75
June 2017	976,022.67	976,022.67	263,873.17	712,149.50	237,069.99
July 2017	845,382.21	845,382.21	231,214.05	614,168.17	224,236.66
August 2017	964,033.83	964,033.83	246,873.87	717,159.96	238,721.33

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward
July 2015	3,980.45	22,578.20	36,314.51	17,756.09	6,411.56
August 2015	6,270.79	28,238.61	43,367.32	18,800.66	5,515.05
September 2015	6,225.07	24,118.52	40,332.94	13,052.37	5,500.14
October 2015	7,970.48	17,867.43	30,936.04	12,160.36	7,843.04
November 2015	6,918.49	24,986.68	35,519.42	9,423.72	5,879.61
December 2015	6,358.51	24,125.41	55,539.10	16,002.90	6,051.34
January 2016	21,673.81	117,276.36	329,686.62	55,341.41	28,316.56
February 2016	21,170.85	104,168.53	425,346.50	70,776.23	24,088.56
March 2016	25,165.04	126,086.23	389,887.34	74,463.63	31,448.95
April 2016	19,401.89	119,685.75	277,362.85	82,197.78	24,916.76
May 2016	19,795.95	103,948.11	254,173.44	60,955.93	26,773.86
June 2016	66,611.89	111,389.08	255,533.37	67,037.11	25,746.92
July 2016	16,561.98	101,013.72	209,684.94	70,538.71	28,082.90
August 2016	32,302.72	115,151.80	323,974.04	85,342.09	30,951.76
September 2016	25,571.19	119,727.57	241,042.05	58,457.51	35,223.38
October 2016	21,576.38	99,923.36	210,567.16	52,902.58	27,444.20
November 2016	45,923.08	152,865.86	321,343.03	79,260.52	31,357.26
December 2016	21,466.71	103,479.99	281,488.42	25,283.58	25,522.48
January 2017	17,060.45	119,737.74	227,567.27	19,704.50	33,876.25
February 2017	20,753.85	158,982.13	253,398.00	16,719.74	27,730.43
March 2017	20,974.91	174,872.87	262,972.97	18,462.97	32,015.63
April 2017	19,017.09	133,326.79	330,075.13	12,825.10	29,487.30
May 2017	20,768.66	161,691.09	213,538.78	15,369.91	23,219.78
June 2017	20,985.75	166,412.69	233,525.72	22,837.85	32,053.19
July 2017	24,289.51	165,940.80	202,856.49	11,555.93	30,034.01
August 2017	26,174.99	160,948.04	288,378.62	14,839.89	29,486.12

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period			*By Product and Residual Maturity*		
	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward
July 2015	27,696.34	3,468.32	120,307.54	16,382.77	9,255.98
August 2015	31,762.57	5,493.59	154,593.92	18,327.18	10,611.43
September 2015	22,226.13	2,827.69	127,652.08	11,950.42	6,757.90
October 2015	21,493.23	8,717.11	111,283.68	13,949.42	3,451.62
November 2015	18,939.21	2,013.85	114,336.33	10,603.05	3,937.24
December 2015	61,917.01	4,442.78	197,330.69	33,398.07	17,240.66
January 2016	189,702.29	16,586.96	842,871.45	95,743.78	64,143.98
February 2016	137,557.56	20,579.66	833,255.18	106,034.53	47,140.34
March 2016	167,917.23	21,293.77	859,049.21	98,925.52	40,076.78
April 2016	117,485.77	24,964.37	708,135.30	70,522.98	32,381.81
May 2016	131,779.73	17,554.22	638,334.61	64,399.08	37,639.12
June 2016	128,535.14	24,727.33	720,557.93	72,574.90	20,373.39
July 2016	154,204.61	15,903.58	669,769.23	53,947.25	15,046.26
August 2016	240,793.91	28,755.47	920,127.10	78,447.59	36,643.24
September 2016	222,624.73	21,303.98	770,748.77	72,657.39	37,159.27
October 2016	174,747.23	23,809.61	648,209.88	45,271.80	21,182.79
November 2016	229,929.57	17,398.65	889,906.77	82,264.12	41,643.13
December 2016	188,276.92	26,150.31	655,892.99	152,928.15	23,013.30
January 2017	169,444.61	17,169.08	727,877.47	61,757.43	24,195.91
February 2017	201,872.41	37,985.91	721,256.49	96,952.93	30,523.57
March 2017	218,117.37	34,901.29	794,358.49	86,333.36	42,297.47
April 2017	162,397.14	24,404.40	734,917.86	55,784.47	18,035.48
May 2017	191,148.62	35,446.23	712,882.59	67,611.15	22,306.13
June 2017	220,155.66	42,981.82	822,893.06	105,165.31	19,382.19
July 2017	157,657.68	28,811.14	739,393.95	57,479.74	27,053.49
August 2017	170,556.01	34,928.83	835,473.25	80,658.43	22,763.73

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	*Number of New Trade* *Asset Class Total* Number of New Trade / Total
July 2015	3,611.18	8,344.50	572.76	5.00	14,400
August 2015	3,266.53	10,344.72	1,252.73	46.15	17,140
September 2015	1,941.71	5,369.98	660.67	56.06	14,408
October 2015	2,091.12	5,340.21	128.93	0.00	13,742
November 2015	1,971.03	3,926.51	162.89	0.70	11,631
December 2015	7,303.77	7,609.64	228.11	10.50	22,470
January 2016	29,289.81	29,136.91	1,476.44	194.01	89,845
February 2016	19,467.02	18,223.09	1,468.22	22.19	89,034
March 2016	16,986.90	24,347.84	1,624.60	41.10	99,572
April 2016	11,067.88	17,011.03	853.33	9.50	79,500
May 2016	9,932.53	15,639.94	2,506.48	20.00	80,214
June 2016	6,144.31	14,434.79	529.25	15.63	87,745
July 2016	9,013.93	9,933.67	1,036.35	30.01	83,400
August 2016	15,597.26	13,564.33	3,660.39	12.21	109,016
September 2016	7,272.04	13,124.69	2,186.61	179.30	90,361
October 2016	8,519.49	11,964.15	406.87	15.15	84,410
November 2016	19,177.29	19,213.26	2,053.09	22.38	120,496
December 2016	14,976.03	21,288.35	1,083.31	39.25	82,781
January 2017	14,427.40	30,523.56	843.05	5.80	91,513
February 2017	11,960.35	15,564.49	2,372.32	142.83	95,047
March 2017	11,843.89	12,911.59	1,402.03	120.97	114,737
April 2017	7,001.04	8,727.09	440.85	4.38	94,270
May 2017	7,780.27	8,199.23	1,175.55	40.89	103,587
June 2017	8,964.52	17,114.83	2,201.33	301.42	114,421
July 2017	8,219.93	12,544.18	660.47	30.45	108,347
August 2017	9,556.63	14,787.05	710.14	84.60	110,683

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*	
	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward	Number of New Trade / USD/IDR / Non-deliverable Forward
July 2015	14,400	1,894	12,506	2,983	727
August 2015	17,140	2,593	14,547	3,492	881
September 2015	14,408	2,009	12,399	2,022	847
October 2015	13,742	2,227	11,515	1,600	1,303
November 2015	11,631	1,750	9,881	1,769	969
December 2015	22,470	1,970	20,500	5,080	940
January 2016	89,845	4,959	84,886	15,626	3,630
February 2016	89,034	4,700	84,334	11,803	3,831
March 2016	99,572	4,634	94,938	11,309	4,354
April 2016	79,500	3,833	75,667	11,013	3,345
May 2016	80,214	3,951	76,263	9,792	3,452
June 2016	87,745	4,175	83,570	10,448	4,213
July 2016	83,400	4,654	78,746	10,805	3,227
August 2016	109,016	6,514	102,502	12,914	4,766
September 2016	90,361	12,126	78,236	10,821	4,252
October 2016	84,410	12,984	71,427	8,804	4,220
November 2016	120,496	20,614	99,882	11,221	7,054
December 2016	82,781	20,225	62,556	12,353	3,578
January 2017	91,513	23,997	67,516	15,009	3,223
February 2017	95,047	21,405	73,643	10,519	3,545
March 2017	114,737	28,852	85,885	11,828	4,437
April 2017	94,270	22,413	71,857	7,657	3,704
May 2017	103,587	26,247	77,340	9,799	4,844
June 2017	114,421	30,395	84,026	15,791	4,045
July 2017	108,347	27,185	81,162	14,634	5,168
August 2017	110,683	29,443	81,240	16,349	4,779

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward
July 2015	2,257	2,162	1,956	932	2,730
August 2015	3,179	2,433	2,158	873	3,398
September 2015	3,242	2,422	1,843	890	2,414
October 2015	2,079	2,237	2,144	1,305	2,348
November 2015	2,078	1,903	1,301	972	2,010
December 2015	4,337	3,292	1,799	903	5,096
January 2016	13,348	23,852	8,752	5,209	17,635
February 2016	14,367	30,123	9,691	4,080	12,294
March 2016	19,306	26,503	12,804	6,072	16,480
April 2016	11,943	23,237	11,170	4,536	12,053
May 2016	12,248	24,320	8,806	4,764	14,393
June 2016	15,760	24,746	10,124	4,879	14,721
July 2016	11,235	23,848	10,109	5,035	16,811
August 2016	16,416	29,466	10,412	5,603	25,570
September 2016	13,691	21,859	9,087	6,751	21,137
October 2016	12,276	22,223	9,021	6,041	18,860
November 2016	20,831	31,576	13,508	6,247	25,546
December 2016	11,576	22,499	5,332	4,676	19,703
January 2017	13,806	26,453	3,501	5,119	21,876
February 2017	19,783	26,889	3,282	6,375	21,955
March 2017	21,931	35,614	4,314	7,958	25,453
April 2017	21,816	30,525	3,096	5,991	19,282
May 2017	26,885	27,626	3,676	6,552	21,648
June 2017	25,794	28,493	5,068	7,744	24,369
July 2017	22,597	32,080	2,573	7,039	21,557
August 2017	22,916	31,285	3,338	7,331	21,668

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period					
		By Product and Residual Maturity			
	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward
July 2015	654	11,630	806	596	308
August 2015	726	14,727	852	553	232
September 2015	728	13,006	688	313	78
October 2015	727	12,452	685	216	99
November 2015	629	10,590	525	192	91
December 2015	1,024	19,032	1,710	879	367
January 2016	1,794	78,289	4,973	3,418	1,206
February 2016	2,846	78,183	5,921	2,419	1,135
March 2016	2,746	87,168	7,832	1,888	901
April 2016	2,204	72,465	3,617	1,561	691
May 2016	2,440	73,192	4,210	1,285	532
June 2016	2,856	79,735	5,680	995	422
July 2016	2,331	78,571	2,714	910	491
August 2016	3,871	100,479	4,721	1,764	879
September 2016	2,766	81,904	5,693	1,312	489
October 2016	2,967	79,408	2,691	1,066	476
November 2016	4,514	110,867	5,197	1,889	1,014
December 2016	3,065	74,095	5,290	1,178	864
January 2017	2,526	84,708	3,257	1,261	805
February 2017	2,700	86,705	4,936	1,386	568
March 2017	3,203	104,043	7,802	1,136	722
April 2017	2,200	89,148	3,012	874	574
May 2017	2,559	97,824	3,327	1,078	513
June 2017	3,119	103,620	7,591	1,058	598
July 2017	2,702	102,438	3,219	1,258	498
August 2017	3,019	103,423	4,630	1,090	539

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	Number of New Trade / 1 - 2 Years / Non-deliverable Forward	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
July 2015	1,003	57	1
August 2015	694	71	12
September 2015	286	35	3
October 2015	275	16	0
November 2015	214	16	3
December 2015	459	23	1
January 2016	1,796	149	14
February 2016	1,177	189	11
March 2016	1,616	162	5
April 2016	1,081	85	1
May 2016	840	153	3
June 2016	750	149	15
July 2016	614	95	7
August 2016	885	282	6
September 2016	861	90	13
October 2016	706	62	3
November 2016	1,302	219	10
December 2016	1,263	85	7
January 2017	1,383	92	7
February 2017	1,149	283	22
March 2017	931	88	16
April 2017	598	58	6
May 2017	724	118	4
June 2017	1,179	357	19
July 2017	889	43	4
August 2017	906	87	10

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	*New Trade Turnover (US$mn)*				
	Asset Class Total	*By Product*	*By Product and Intention to Clear*		*By Product and Currency*
	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Non-deliverable Forward	New Trade Turnover (US$mn) / Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / Not Intended to Clear / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/CNY / Non-deliverable Forward
September 2017	1,177,680.34	1,177,680.34	336,889.61	840,790.73	304,937.80
October 2017	958,715.73	958,715.73	294,870.24	663,845.50	200,440.40
November 2017	1,169,185.17	1,169,185.17	385,913.79	783,271.37	219,355.37
December 2017	934,315.56	934,315.56	285,820.61	648,494.96	170,610.76
January 2018	1,267,703.48	1,267,703.48	459,734.53	807,968.95	217,517.34
February 2018	1,099,471.14	1,099,471.14	421,187.21	678,283.93	183,815.51
March 2018	1,216,959.06	1,216,959.06	437,412.54	779,546.53	181,625.65

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	New Trade Turnover (US$mn) / USD/IDR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/INR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/KRW / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/MYR / Non-deliverable Forward	New Trade Turnover (US$mn) / USD/PHP / Non-deliverable Forward
September 2017	41,201.12	222,456.16	265,630.89	18,309.08	43,180.42
October 2017	44,761.90	207,075.00	220,767.73	11,105.04	35,999.78
November 2017	47,760.25	249,561.25	262,920.36	22,647.14	43,397.44
December 2017	28,942.45	148,819.03	212,245.31	15,161.16	34,294.83
January 2018	70,470.06	215,417.03	300,721.57	21,270.51	48,314.10
February 2018	65,413.03	205,535.06	297,622.69	16,743.71	41,882.51
March 2018	67,833.06	220,547.20	348,179.76	19,889.00	35,687.62

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period			*By Product and Residual Maturity*		
	New Trade Turnover (US$mn) / USD/TWD / Non-deliverable Forward	New Trade Turnover (US$mn) / Others / Non-deliverable Forward	New Trade Turnover (US$mn) / 0 - 3 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 3 - 6 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 6 - 9 Months / Non-deliverable Forward
September 2017	242,166.88	39,798.00	995,061.89	111,876.73	36,908.96
October 2017	188,249.68	50,316.20	845,687.32	56,970.63	23,713.86
November 2017	277,177.85	46,365.50	1,016,671.20	92,914.95	28,219.24
December 2017	261,689.65	62,552.37	784,553.32	105,912.85	18,420.85
January 2018	335,969.13	58,023.74	1,103,550.60	89,779.13	34,638.32
February 2018	246,388.41	42,070.23	954,332.72	87,066.73	17,880.51
March 2018	290,150.46	53,046.31	1,040,109.58	117,549.90	20,527.76

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	New Trade Turnover (US$mn) / 9 - 12 Months / Non-deliverable Forward	New Trade Turnover (US$mn) / 1 - 2 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / 2 - 5 Years / Non-deliverable Forward	New Trade Turnover (US$mn) / > 5 Years / Non-deliverable Forward	*Number of New Trade* *Asset Class Total* Number of New Trade / Total
September 2017	11,510.35	20,800.87	1,350.69	170.85	130,095
October 2017	8,881.60	21,182.02	2,007.75	272.55	112,638
November 2017	9,409.10	20,411.68	1,556.97	2.02	133,091
December 2017	10,154.88	14,437.92	825.74	10.00	98,864
January 2018	14,583.92	24,064.48	985.43	101.60	143,241
February 2018	14,109.89	25,194.05	842.31	44.94	131,022
March 2018	13,950.42	23,260.81	1,385.33	175.26	121,363

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	By Product	By Product and Intention to Clear		By Product and Currency	
	Number of New Trade / Non-deliverable Forward	Number of New Trade / Intended to Clear / Non-deliverable Forward	Number of New Trade / Not Intended to Clear / Non-deliverable Forward	Number of New Trade / USD/CNY / Non-deliverable Forward	Number of New Trade / USD/IDR / Non-deliverable Forward
September 2017	130,095	36,133	93,962	20,230	8,313
October 2017	112,638	35,162	77,476	14,705	9,061
November 2017	133,091	42,605	90,486	15,874	8,012
December 2017	98,864	31,289	67,576	11,381	5,455
January 2018	143,241	51,814	91,428	14,937	11,769
February 2018	131,022	49,878	81,144	12,586	10,891
March 2018	121,363	44,608	76,755	12,122	10,109

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	Number of New Trade / USD/INR / Non-deliverable Forward	Number of New Trade / USD/KRW / Non-deliverable Forward	Number of New Trade / USD/MYR / Non-deliverable Forward	Number of New Trade / USD/PHP / Non-deliverable Forward	Number of New Trade / USD/TWD / Non-deliverable Forward
September 2017	29,997	28,523	3,717	8,990	26,979
October 2017	29,104	24,927	2,396	7,874	20,561
November 2017	34,681	32,485	4,686	8,519	25,328
December 2017	22,704	25,366	2,878	7,186	20,520
January 2018	28,584	38,852	3,679	9,926	31,563
February 2018	27,524	39,211	3,702	8,790	24,401
March 2018	23,051	35,796	3,894	6,685	25,418

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period		By Product and Residual Maturity			
	Number of New Trade / Others / Non-deliverable Forward	Number of New Trade / 0 - 3 Months / Non-deliverable Forward	Number of New Trade / 3 - 6 Months / Non-deliverable Forward	Number of New Trade / 6 - 9 Months / Non-deliverable Forward	Number of New Trade / 9 - 12 Months / Non-deliverable Forward
September 2017	3,346	118,934	7,397	1,759	632
October 2017	4,011	106,422	3,189	1,040	584
November 2017	3,508	124,974	5,027	1,124	574
December 2017	3,376	89,749	6,669	910	571
January 2018	3,933	134,836	4,528	1,503	854
February 2018	3,919	123,905	4,398	985	663
March 2018	4,290	110,728	7,925	918	537

Foreign Exchange Turnover Time Series

Foreign Exchange Turnover For The Period	Number of New Trade / 1 - 2 Years / Non-deliverable Forward	Number of New Trade / 2 - 5 Years / Non-deliverable Forward	Number of New Trade / > 5 Years / Non-deliverable Forward
September 2017	1,271	97	6
October 2017	1,256	133	15
November 2017	1,285	106	2
December 2017	834	131	1
January 2018	1,417	97	7
February 2018	1,002	63	7
March 2018	1,096	146	15

Interest Rate Turnover Time Series

	New Trade Turnover (US$mn)				
	Asset Class Total	By Product			By Product and Intentio
Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap
July 2015	146,915.07	2,642.97	112,490.35	31,781.76	1,089.03
August 2015	130,114.47	1,912.44	126,793.06	1,408.98	1,232.87
September 2015	174,456.25	4,181.63	149,096.45	21,178.17	920.03
October 2015	133,018.56	7,074.31	117,075.02	8,869.23	6,854.69
November 2015	175,503.96	3,115.72	162,879.06	9,509.19	2,612.40
December 2015	159,295.12	5,819.06	145,387.46	8,088.60	3,722.81
January 2016	782,328.75	59,674.57	637,099.89	85,554.29	7,801.92
February 2016	1,044,869.35	104,753.88	742,140.48	197,974.99	18,143.18
March 2016	1,379,145.47	99,351.86	957,099.21	322,694.40	15,866.13
April 2016	1,945,221.40	130,307.78	1,365,225.99	449,687.63	12,158.36
May 2016	2,206,188.70	194,479.94	1,581,492.45	430,216.31	9,551.59
June 2016	2,436,478.89	145,253.19	1,751,628.16	539,597.55	19,167.18
July 2016	1,947,362.17	147,297.40	1,276,727.95	523,336.83	11,019.60
August 2016	2,813,737.75	173,553.13	2,034,098.72	606,085.89	26,892.09
September 2016	3,253,449.05	214,507.00	2,462,560.15	576,381.91	36,612.88
October 2016	2,187,375.58	170,927.00	1,578,408.54	438,040.03	23,182.69
November 2016	4,157,221.23	242,896.10	3,253,505.84	660,819.30	37,893.05
December 2016	3,423,813.59	231,328.87	2,762,128.90	430,355.82	34,479.33
January 2017	1,991,170.90	221,221.06	1,396,396.23	373,553.61	28,589.55
February 2017	4,304,918.10	362,207.29	2,887,751.52	1,054,959.29	48,425.87
March 2017	4,653,021.78	385,775.65	3,263,237.50	1,004,008.63	78,494.54
April 2017	2,272,326.37	458,191.98	1,305,555.56	508,578.82	19,749.23
May 2017	3,368,047.45	430,040.35	1,817,385.77	1,120,621.33	36,225.56
June 2017	6,937,354.27	465,789.12	3,639,226.72	2,832,338.43	76,595.78
July 2017	3,439,415.60	548,735.90	2,055,035.37	835,644.34	62,989.21
August 2017	12,494,908.93	8,728,059.53	2,762,113.47	1,004,735.93	50,389.06
September 2017	16,699,669.62	9,926,730.45	3,961,264.58	2,811,674.58	120,238.36

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	*n to Clear* New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap
July 2015	67,606.78	21,433.90	1,553.93	44,883.57	10,347.86
August 2015	79,395.11	0.00	679.57	47,397.94	1,408.98
September 2015	82,871.65	15,497.53	3,261.60	66,224.80	5,680.64
October 2015	73,505.45	8,000.00	219.62	43,569.57	869.23
November 2015	63,650.25	2,064.95	503.32	99,228.81	7,444.23
December 2015	70,420.10	649.56	2,096.25	74,967.36	7,439.03
January 2016	152,678.63	3,128.20	51,872.65	484,421.26	82,426.09
February 2016	196,294.20	2,998.61	86,610.70	545,846.28	194,976.38
March 2016	273,507.30	8,942.32	83,485.73	683,591.92	313,752.08
April 2016	338,224.34	32,990.18	118,149.42	1,027,001.65	416,697.45
May 2016	200,682.03	73,960.98	184,928.35	1,380,810.41	356,255.33
June 2016	262,184.24	14,238.59	126,086.00	1,489,443.91	525,358.97
July 2016	190,160.72	22,546.05	136,277.80	1,086,567.23	500,790.77
August 2016	289,365.62	36,104.29	146,661.04	1,744,733.10	569,981.61
September 2016	398,775.71	35,668.87	177,894.12	2,063,784.44	540,713.03
October 2016	383,934.26	28,382.03	147,744.31	1,194,474.28	409,658.00
November 2016	470,953.13	37,143.60	205,003.05	2,782,552.71	623,675.70
December 2016	496,607.87	43,746.99	196,849.55	2,265,521.03	386,608.83
January 2017	351,935.86	52,474.12	192,631.52	1,044,460.38	321,079.49
February 2017	622,300.80	507,667.58	313,781.42	2,265,450.71	547,291.71
March 2017	554,623.19	406,257.58	307,281.11	2,708,614.31	597,751.05
April 2017	305,806.05	224,176.06	438,442.75	999,749.51	284,402.77
May 2017	388,276.46	510,695.64	393,814.79	1,429,109.31	609,925.70
June 2017	1,176,624.81	1,544,074.02	389,193.35	2,462,601.90	1,288,264.41
July 2017	966,591.68	539,863.97	485,746.69	1,088,443.69	295,780.37
August 2017	921,163.55	674,800.07	8,677,670.46	1,840,949.92	329,935.86
September 2017	1,444,117.59	2,120,460.28	9,806,492.09	2,517,147.00	691,214.30

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	By Product and Currency				
	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed
July 2015	1,086.99	28,425.43	1,540.00	0.00	10,414.39
August 2015	957.76	53,588.84	0.00	0.00	11,770.93
September 2015	90.00	57,675.59	12,640.00	0.00	9,471.74
October 2015	3,188.00	46,287.57	8,550.00	0.00	10,288.93
November 2015	334.50	52,395.63	2,060.00	0.00	8,183.89
December 2015	2,041.72	52,327.02	0.00	0.00	14,379.26
January 2016	8,057.21	139,179.34	4,334.00	0.00	53,840.07
February 2016	15,335.66	126,612.65	19,595.70	0.00	56,083.87
March 2016	18,192.61	183,375.56	37,630.50	0.00	46,487.94
April 2016	20,490.31	212,177.00	33,037.10	0.00	156,232.30
May 2016	27,307.13	490,500.09	28,597.75	0.00	70,798.96
June 2016	27,435.06	714,877.68	90,428.00	0.00	126,241.27
July 2016	49,033.33	374,833.87	61,805.00	0.00	66,324.74
August 2016	65,946.40	457,532.64	53,368.70	0.00	94,981.45
September 2016	44,994.75	977,341.90	75,416.65	0.00	53,643.36
October 2016	64,673.51	389,293.03	55,311.20	0.00	98,785.89
November 2016	70,702.47	677,311.50	44,421.69	0.00	162,079.28
December 2016	74,373.76	703,468.30	37,284.50	0.00	116,588.89
January 2017	111,742.24	434,593.61	25,077.80	0.00	94,682.49
February 2017	130,442.01	540,458.66	38,024.01	0.00	91,952.89
March 2017	210,434.36	1,697,178.70	103,538.32	0.00	169,799.09
April 2017	306,718.98	455,039.48	39,229.00	0.00	81,174.48
May 2017	235,047.41	525,183.76	68,805.70	0.00	118,786.39
June 2017	163,095.12	662,158.14	154,097.68	0.00	203,127.84
July 2017	304,811.50	410,346.91	65,561.01	0.00	90,586.45
August 2017	8,479,755.35	1,060,049.37	68,838.10	0.00	80,716.26
September 2017	9,573,855.18	1,669,513.85	324,608.14	0.00	72,783.61

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / CNY / Overnight Index Swap	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
July 2015	0.00	0.00	1,644.81	0.00	0.00
August 2015	0.00	0.00	27.63	0.00	0.00
September 2015	0.00	0.00	2,272.56	0.00	0.00
October 2015	0.00	0.00	1,043.22	0.00	0.00
November 2015	0.00	0.00	2,031.75	0.00	0.00
December 2015	0.00	0.00	1,039.62	0.00	0.00
January 2016	0.00	5,220.42	4,856.61	54.38	1,451.55
February 2016	0.00	8,417.62	14,887.88	5,055.01	2,706.59
March 2016	0.00	20,033.48	16,280.72	12,368.27	3,017.10
April 2016	0.00	7,007.86	9,749.72	14,141.66	3,700.09
May 2016	0.00	6,893.24	64,888.27	74,490.43	4,600.33
June 2016	0.00	8,709.41	63,150.64	131,054.85	1,992.85
July 2016	0.00	8,587.96	57,798.50	143,724.41	2,633.72
August 2016	0.00	5,568.84	42,685.95	87,203.64	2,065.50
September 2016	0.00	7,999.46	95,909.69	154,624.31	2,552.64
October 2016	0.00	5,352.90	54,349.87	124,770.98	1,453.84
November 2016	0.00	4,334.22	52,981.32	61,950.63	1,322.10
December 2016	0.00	7,078.39	16,243.02	19,546.60	1,954.60
January 2017	0.00	6,186.00	15,811.09	10,886.82	1,483.70
February 2017	0.00	6,697.03	11,621.09	7,890.99	1,238.51
March 2017	0.00	9,595.97	16,939.90	31,845.87	1,624.03
April 2017	0.00	8,045.33	14,131.28	25,266.83	1,186.41
May 2017	0.00	22,449.04	24,544.82	22,194.45	973.55
June 2017	834.67	29,586.27	32,129.91	19,573.01	1,397.10
July 2017	799.89	21,718.99	35,708.44	16,307.89	970.62
August 2017	0.00	22,885.59	54,440.25	22,826.62	393.93
September 2017	0.00	33,834.09	55,700.91	41,416.71	940.32

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed	New Trade Turnover (US$mn) / JPY / Overnight Index Swap
July 2015	1,244.49	19,893.90	32.38	10,601.92	0.00
August 2015	157.30	0.00	61.39	10,902.94	0.00
September 2015	0.00	0.00	2,750.53	11,223.05	2,907.53
October 2015	0.00	0.00	3,558.36	16,766.76	0.00
November 2015	1,704.49	0.00	2,380.35	7,994.21	268.45
December 2015	83.78	0.00	1,029.15	6,964.68	890.98
January 2016	1,122.18	0.00	5,904.62	29,353.22	0.00
February 2016	473.01	0.00	19,923.45	93,075.51	7,555.14
March 2016	1,945.03	868.81	14,118.94	111,550.96	25,055.73
April 2016	2,638.16	0.00	27,602.32	285,564.27	16,348.50
May 2016	1,991.49	1,515.33	9,787.54	101,847.42	15,098.56
June 2016	2,044.17	6,318.33	16,591.21	106,426.17	42,669.56
July 2016	2,790.63	9,449.55	9,012.86	90,658.37	23,824.91
August 2016	1,977.03	5,966.39	7,962.39	147,278.39	19,897.99
September 2016	2,181.49	15,139.81	39,279.54	328,127.57	70,672.23
October 2016	1,822.72	8,055.61	7,614.41	156,966.87	22,612.77
November 2016	1,202.67	5,957.45	23,512.75	194,356.85	32,459.13
December 2016	2,411.91	0.00	11,006.97	182,059.84	34,296.37
January 2017	1,742.14	126.39	10,114.79	55,801.53	13,246.68
February 2017	1,303.37	0.00	11,556.98	240,512.41	22,959.36
March 2017	2,510.95	369.00	12,602.98	173,938.16	40,873.98
April 2017	1,560.45	153.53	13,291.68	82,595.22	14,014.85
May 2017	2,664.67	0.00	5,219.61	79,032.87	3,767.38
June 2017	4,089.89	7.24	16,710.21	134,863.02	38,128.35
July 2017	2,104.02	529.62	36,991.37	166,059.33	24,889.69
August 2017	10,016.45	1,858.02	26,956.19	113,255.18	8,852.73
September 2017	4,109.68	1,231.85	38,419.78	180,405.38	26,632.13

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed
July 2015	1,221.84	15,017.14	0.00	301.77	45,142.17
August 2015	257.93	20,921.63	0.00	635.35	29,423.79
September 2015	991.60	20,263.99	0.00	349.50	48,189.51
October 2015	64.52	15,960.50	0.00	263.42	26,728.04
November 2015	0.00	16,154.60	0.00	400.88	74,414.49
December 2015	1,989.65	12,125.26	0.00	758.54	58,467.84
January 2016	2,542.40	114,841.78	0.00	36,498.36	293,906.70
February 2016	3,626.99	60,317.70	0.00	54,743.58	390,689.85
March 2016	4,656.63	89,071.50	0.00	39,333.10	508,387.50
April 2016	2,361.30	156,408.62	0.00	69,145.90	542,455.92
May 2016	2,749.62	137,870.43	0.00	143,142.07	713,595.79
June 2016	4,777.35	101,833.18	0.00	85,747.30	637,055.04
July 2016	3,492.73	139,044.00	0.00	74,536.80	545,277.84
August 2016	6,285.16	172,498.56	0.00	85,724.85	1,117,144.68
September 2016	4,762.80	169,997.36	0.00	114,917.80	835,358.77
October 2016	4,651.59	132,977.81	0.00	87,180.75	744,212.35
November 2016	5,425.01	202,650.29	0.00	137,599.56	1,962,923.93
December 2016	2,942.09	248,544.98	0.00	133,973.07	1,492,811.96
January 2017	5,866.09	178,137.48	0.00	85,828.24	615,627.89
February 2017	3,870.63	287,469.72	0.00	208,402.13	1,714,433.38
March 2017	5,826.50	254,431.11	0.00	145,691.82	948,439.60
April 2017	4,337.69	154,275.27	0.00	124,611.90	516,779.38
May 2017	6,577.34	294,669.98	0.00	159,773.41	772,503.28
June 2017	21,205.69	415,381.25	0.00	233,794.74	2,187,476.66
July 2017	11,906.58	356,537.13	0.00	172,336.84	993,693.09
August 2017	12,309.23	333,905.51	0.00	185,759.24	1,109,730.46
September 2017	14,252.78	388,256.25	0.00	265,428.29	1,590,494.90

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap
		By Product and Residual Maturity			
July 2015	10,347.86	258.07	11,105.00	26,286.73	258.02
August 2015	1,408.98	0.00	7,865.37	958.99	200.00
September 2015	5,630.64	1,323.56	33,733.75	18,870.12	76.57
October 2015	319.23	0.00	17,934.85	8,856.76	1,629.72
November 2015	7,180.73	40.00	42,797.94	9,434.42	791.47
December 2015	7,197.62	692.19	32,063.90	7,847.18	1,430.63
January 2016	81,165.91	8,120.56	145,928.82	71,245.12	6,219.21
February 2016	165,769.14	18,376.98	146,489.01	183,365.25	20,178.71
March 2016	246,771.09	28,429.05	250,637.73	303,203.59	18,753.53
April 2016	386,160.38	37,586.58	440,968.00	433,226.26	20,585.40
May 2016	310,514.24	43,620.53	453,515.36	407,171.70	32,527.45
June 2016	269,126.81	43,315.62	531,778.74	490,016.49	21,052.02
July 2016	284,532.95	25,810.49	359,318.58	466,243.13	19,554.93
August 2016	439,649.17	35,461.64	793,685.44	529,702.28	24,824.37
September 2016	260,528.92	46,290.27	860,307.32	511,434.07	28,794.68
October 2016	227,289.47	40,843.13	460,317.90	375,457.81	21,452.64
November 2016	516,030.40	74,916.23	1,157,042.66	583,647.02	35,605.46
December 2016	339,228.34	67,726.68	1,127,034.34	362,247.44	33,596.08
January 2017	324,215.91	91,634.15	491,543.52	343,755.51	24,629.14
February 2017	986,084.92	134,291.48	1,238,158.21	989,785.71	47,370.13
March 2017	827,381.46	178,112.46	1,608,449.32	943,438.83	53,649.59
April 2017	429,914.61	255,798.23	440,041.01	471,884.27	71,719.26
May 2017	1,025,853.81	198,231.63	696,054.62	1,036,390.83	64,868.14
June 2017	2,619,697.49	147,157.54	1,398,457.17	2,768,982.95	65,180.20
July 2017	727,556.25	278,891.09	716,086.94	802,027.48	70,855.07
August 2017	902,360.46	6,272,292.92	1,230,359.85	968,991.60	2,216,480.73
September 2017	2,417,785.75	6,853,632.32	1,911,289.36	2,734,794.54	2,678,735.78

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
July 2015	18,569.09	3,075.80	1,134.91	38,388.96	1,204.16
August 2015	28,651.79	53.50	922.89	45,995.17	236.51
September 2015	26,176.37	1,170.95	1,224.46	44,465.24	1,073.12
October 2015	22,615.89	0.00	4,241.42	36,372.55	0.00
November 2015	34,299.16	5.29	1,248.10	45,792.33	43.42
December 2015	32,179.46	241.42	2,327.12	44,603.92	0.00
January 2016	147,525.74	9,771.55	25,115.74	208,079.39	1,943.03
February 2016	152,269.39	7,028.51	39,107.95	259,368.03	4,339.90
March 2016	194,948.50	13,038.99	21,895.86	270,310.71	4,033.16
April 2016	286,527.56	9,885.83	33,549.80	356,085.28	4,901.66
May 2016	355,182.48	15,592.20	69,299.76	451,713.96	5,972.85
June 2016	346,257.57	27,996.81	44,534.12	495,930.46	16,801.83
July 2016	246,077.84	36,101.89	57,849.41	369,764.98	18,097.99
August 2016	365,892.86	50,308.58	69,244.31	516,827.63	21,855.74
September 2016	385,628.07	31,231.26	83,600.34	675,604.81	24,056.76
October 2016	282,391.32	36,433.86	66,395.42	492,379.61	20,814.61
November 2016	640,582.56	34,945.40	91,952.92	877,824.93	33,430.74
December 2016	517,470.72	37,934.19	80,633.18	695,979.12	24,752.62
January 2017	259,010.64	12,485.89	68,057.82	352,080.50	12,335.61
February 2017	488,163.88	40,443.75	114,494.26	694,203.38	14,324.48
March 2017	530,502.11	20,286.11	110,530.24	605,204.68	31,310.05
April 2017	276,629.54	16,501.06	89,411.29	315,832.81	17,115.56
May 2017	366,612.17	56,381.41	119,401.04	428,031.81	24,636.87
June 2017	645,496.54	30,119.70	185,783.19	774,863.27	21,710.75
July 2017	444,947.06	17,478.91	147,149.42	504,934.23	11,860.52
August 2017	495,096.80	16,956.29	180,941.88	600,513.89	12,396.57
September 2017	681,841.77	38,097.76	308,200.20	853,541.34	27,040.85

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed
July 2015	825.10	37,721.10	1,175.06	166.87	5,706.43
August 2015	581.38	32,860.07	159.99	146.78	9,859.94
September 2015	1,288.79	34,618.04	63.98	249.96	7,387.91
October 2015	1,020.00	31,013.53	12.47	183.17	7,741.09
November 2015	824.82	28,922.18	26.06	81.22	6,301.02
December 2015	1,185.39	25,904.21	0.00	183.73	7,720.76
January 2016	15,384.77	95,299.07	2,594.58	3,936.43	30,367.94
February 2016	19,047.06	128,207.09	3,241.33	6,697.49	39,849.12
March 2016	23,090.72	183,428.39	2,383.45	5,279.23	44,243.09
April 2016	25,002.80	204,647.02	1,306.25	11,466.83	54,566.85
May 2016	34,898.45	224,343.32	1,274.58	12,271.52	71,790.69
June 2016	20,653.77	286,272.75	3,909.47	13,938.61	66,851.92
July 2016	27,902.58	217,921.13	2,620.90	13,598.25	59,851.27
August 2016	30,130.48	255,697.13	4,186.33	11,761.83	76,760.84
September 2016	34,418.77	363,001.46	8,224.20	18,068.57	135,269.99
October 2016	28,178.63	238,715.96	4,637.87	11,403.28	70,430.87
November 2016	26,078.69	403,988.32	7,968.03	11,037.41	117,554.13
December 2016	33,273.63	284,880.30	5,239.60	11,997.32	83,745.06
January 2017	26,580.42	207,904.53	4,860.16	7,320.22	64,184.15
February 2017	50,534.99	333,078.41	9,934.36	10,592.86	97,696.09
March 2017	31,398.41	370,275.38	8,772.56	9,384.75	94,156.23
April 2017	27,746.64	175,952.18	2,998.25	11,011.26	77,051.24
May 2017	34,063.91	235,831.29	3,212.23	10,924.15	73,946.15
June 2017	48,448.02	330,248.73	11,502.49	14,339.42	98,280.53
July 2017	35,967.76	266,361.66	4,038.56	12,260.18	92,631.25
August 2017	42,389.23	316,055.51	6,117.58	12,960.16	91,122.58
September 2017	66,616.86	336,194.55	11,390.01	16,654.96	145,957.98

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap
July 2015	0.00	0.00	91.16	0.00	0.00
August 2015	0.00	0.00	250.51	0.00	61.39
September 2015	0.00	18.30	75.51	0.00	0.00
October 2015	0.00	0.00	323.39	0.00	0.00
November 2015	0.00	97.63	588.86	0.00	32.49
December 2015	0.00	0.00	544.36	0.00	0.00
January 2016	0.00	348.06	3,182.66	0.00	549.80
February 2016	0.00	505.62	4,283.87	0.00	840.07
March 2016	0.00	751.00	5,802.06	0.00	1,152.46
April 2016	239.36	1,189.92	8,614.82	73.10	926.44
May 2016	64.95	941.92	12,597.96	111.97	920.32
June 2016	753.58	824.93	7,828.67	80.77	934.11
July 2016	178.01	1,303.42	9,325.97	38.73	1,278.33
August 2016	0.00	908.84	7,287.48	0.00	1,221.66
September 2016	1,243.51	1,809.44	12,997.60	62.84	1,524.92
October 2016	237.03	1,531.63	9,207.56	0.00	1,122.28
November 2016	632.57	1,596.80	14,496.19	80.69	1,708.59
December 2016	118.52	2,250.12	11,760.34	14.55	1,851.87
January 2017	81.52	1,181.66	6,139.66	26.20	1,817.65
February 2017	396.61	2,470.45	18,074.75	12.68	2,453.12
March 2017	84.07	1,648.57	10,873.12	108.02	1,051.64
April 2017	55.01	1,471.89	6,793.19	0.00	1,033.41
May 2017	0.00	1,477.87	5,974.17	0.00	1,073.61
June 2017	22.56	2,201.81	11,925.94	0.00	2,678.94
July 2017	62.76	1,822.53	10,822.45	141.05	1,789.85
August 2017	0.00	2,183.06	9,032.80	0.00	811.55
September 2017	123.90	2,005.47	8,859.00	44.32	884.86

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap	*Number of New Trade* *Asset Class Total* Number of New Trade / Total	*By Product* Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed
July 2015	908.60	40.00	3,007	34	2,557
August 2015	1,310.22	0.00	3,094	27	3,048
September 2015	2,639.64	0.00	3,624	60	3,395
October 2015	1,073.72	0.00	2,801	52	2,739
November 2015	4,177.56	0.00	4,257	50	4,193
December 2015	2,370.84	0.00	3,092	90	2,988
January 2016	6,716.27	0.00	15,038	1,753	12,879
February 2016	11,673.97	0.00	18,869	3,889	14,249
March 2016	7,728.72	35.21	22,731	3,652	18,443
April 2016	13,816.46	55.19	30,124	3,591	25,806
May 2016	12,348.68	28.06	28,353	4,311	23,513
June 2016	16,708.04	38.59	30,775	3,997	25,386
July 2016	14,468.17	56.17	29,566	4,041	22,517
August 2016	17,947.33	32.96	43,477	4,696	36,771
September 2016	29,750.89	129.27	38,725	5,054	31,559
October 2016	24,965.32	458.85	33,786	4,131	28,016
November 2016	42,017.07	114.85	65,538	4,961	56,918
December 2016	41,259.01	48.89	49,287	4,503	42,295
January 2017	15,533.23	8.72	27,053	3,836	21,276
February 2017	18,376.79	61.70	50,097	5,498	42,477
March 2017	43,776.66	8.98	42,792	5,505	35,014
April 2017	13,255.59	24.67	24,250	4,008	18,892
May 2017	10,935.56	0.00	34,387	5,330	26,898
June 2017	379,954.54	0.00	55,437	5,841	46,400
July 2017	19,251.78	35.07	36,849	5,966	29,348
August 2017	19,932.04	273.89	40,928	6,949	32,669
September 2017	23,580.59	183.20	51,802	8,435	40,357

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period		By Product and Intention to Clear			
	Number of New Trade / Overnight Index Swap	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
July 2015	416	10	1,125	14	24
August 2015	19	19	1,463	0	8
September 2015	169	18	1,259	19	42
October 2015	10	47	1,280	4	5
November 2015	14	37	1,117	4	13
December 2015	14	51	1,401	2	39
January 2016	406	99	3,196	14	1,654
February 2016	732	222	3,668	16	3,667
March 2016	637	202	4,420	35	3,450
April 2016	727	150	5,354	46	3,441
May 2016	529	126	3,521	52	4,185
June 2016	1,392	239	4,283	16	3,758
July 2016	3,008	167	3,297	44	3,874
August 2016	2,010	382	4,573	162	4,314
September 2016	2,112	356	6,793	339	4,699
October 2016	1,639	346	6,334	269	3,785
November 2016	3,659	348	7,079	291	4,614
December 2016	2,489	401	7,964	220	4,102
January 2017	1,942	290	5,874	503	3,546
February 2017	2,122	545	8,819	601	4,954
March 2017	2,273	555	8,219	719	4,950
April 2017	1,351	235	5,271	338	3,773
May 2017	2,159	372	6,065	475	4,958
June 2017	3,196	882	17,785	1,091	4,959
July 2017	1,535	707	15,751	731	5,259
August 2017	1,310	635	16,367	684	6,314
September 2017	3,011	1,208	23,526	1,758	7,227

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed	Number of New Trade / USD / Overnight Index Swap
			By Product and Currency		
July 2015	1,432	402	8	793	5
August 2015	1,586	19	10	1,095	0
September 2015	2,136	150	3	942	8
October 2015	1,460	6	14	968	6
November 2015	3,077	10	10	1,450	5
December 2015	1,587	12	21	996	0
January 2016	9,683	392	216	2,732	18
February 2016	10,581	716	450	2,521	19
March 2016	14,023	602	519	2,843	68
April 2016	20,452	681	452	3,800	75
May 2016	19,993	477	703	3,935	56
June 2016	21,103	1,376	826	5,990	92
July 2016	19,220	2,964	1,037	4,425	77
August 2016	32,198	1,848	1,495	5,455	114
September 2016	24,766	1,773	976	6,369	129
October 2016	21,683	1,370	987	5,241	97
November 2016	49,839	3,368	1,232	7,592	77
December 2016	34,332	2,269	914	4,425	49
January 2017	15,402	1,439	1,092	4,745	48
February 2017	33,659	1,521	1,277	4,900	89
March 2017	26,795	1,554	1,678	7,529	194
April 2017	13,621	1,013	1,190	4,155	78
May 2017	20,833	1,684	1,736	5,281	82
June 2017	28,615	2,105	1,357	5,337	200
July 2017	13,597	804	1,517	5,344	159
August 2017	16,303	627	2,262	5,332	69
September 2017	16,831	1,253	2,350	6,224	212

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed
July 2015	0	393	0	0	26
August 2015	0	368	0	0	2
September 2015	0	325	0	0	51
October 2015	0	272	0	0	23
November 2015	0	278	0	0	73
December 2015	0	249	0	0	33
January 2016	0	1,239	0	146	96
February 2016	0	1,280	0	259	234
March 2016	0	1,426	0	376	304
April 2016	0	4,253	0	184	178
May 2016	0	1,857	0	232	826
June 2016	0	2,665	0	263	917
July 2016	0	1,620	0	260	613
August 2016	0	2,600	0	214	579
September 2016	0	1,505	0	353	1,203
October 2016	0	3,817	0	257	737
November 2016	0	5,568	0	209	833
December 2016	0	3,564	0	354	362
January 2017	0	2,602	0	208	251
February 2017	0	2,305	0	208	294
March 2017	0	4,780	0	307	408
April 2017	0	1,768	0	211	231
May 2017	0	2,835	0	415	356
June 2017	0	6,874	23	521	449
July 2017	0	1,921	30	458	487
August 2017	0	2,481	0	548	950
September 2017	0	2,000	0	844	737

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap
July 2015	0	0	11	9	2
August 2015	0	0	5	0	7
September 2015	0	0	0	0	43
October 2015	0	0	0	0	34
November 2015	0	0	28	0	36
December 2015	0	0	4	0	20
January 2016	2	86	69	0	140
February 2016	11	156	74	0	314
March 2016	8	164	90	1	295
April 2016	8	138	91	0	320
May 2016	126	155	103	3	182
June 2016	254	136	102	9	305
July 2016	211	172	115	19	236
August 2016	152	140	91	18	209
September 2016	240	202	144	25	446
October 2016	178	136	127	21	215
November 2016	159	136	119	18	251
December 2016	32	170	141	0	255
January 2017	10	136	124	1	213
February 2017	28	138	138	0	276
March 2017	30	168	177	1	334
April 2017	28	136	132	1	260
May 2017	24	136	142	0	203
June 2017	28	170	169	1	282
July 2017	36	138	110	2	372
August 2017	52	136	482	34	500
September 2017	30	170	220	7	675

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / JPY / Floating vs. Fixed	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
July 2015	163	0	19	452	0
August 2015	272	0	4	592	0
September 2015	239	12	12	566	0
October 2015	313	0	1	466	0
November 2015	166	3	0	475	0
December 2015	228	4	39	387	0
January 2016	484	0	49	3,543	0
February 2016	1,598	21	115	1,832	0
March 2016	1,845	20	171	2,571	0
April 2016	3,505	63	88	4,672	0
May 2016	1,273	16	54	3,285	0
June 2016	1,403	51	151	2,937	0
July 2016	1,228	40	94	3,884	0
August 2016	1,381	68	172	4,085	0
September 2016	3,672	99	191	4,480	0
October 2016	1,847	53	162	4,064	0
November 2016	2,165	38	154	5,862	0
December 2016	2,045	42	101	5,643	0
January 2017	945	36	121	3,998	0
February 2017	3,617	45	102	6,338	0
March 2017	2,771	53	182	5,291	0
April 2017	1,348	33	147	3,073	0
May 2017	921	9	161	5,714	0
June 2017	1,475	43	537	8,965	0
July 2017	1,791	52	772	7,120	0
August 2017	1,222	18	789	7,123	1
September 2017	1,729	31	874	8,079	0

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	By Product and Residual Maturity Number of New Trade / 0 - 1 Year / Basis Swap	Number of New Trade / 0 - 1 Year / Floating vs. Fixed
July 2015	5	719	402	2	150
August 2015	6	714	19	0	125
September 2015	2	1,272	149	11	386
October 2015	3	697	4	0	176
November 2015	4	1,724	6	1	817
December 2015	10	1,092	10	11	340
January 2016	1,116	4,717	386	116	1,261
February 2016	2,595	6,711	681	195	1,205
March 2016	2,127	9,365	540	247	1,860
April 2016	2,409	9,309	581	206	3,980
May 2016	2,985	12,234	328	226	2,485
June 2016	2,316	11,373	986	250	2,887
July 2016	2,242	10,632	2,661	326	2,849
August 2016	2,466	22,581	1,658	432	5,764
September 2016	2,886	14,188	1,620	404	2,935
October 2016	2,374	12,185	1,291	326	3,404
November 2016	2,980	34,781	3,368	454	8,533
December 2016	2,710	26,117	2,366	365	6,080
January 2017	2,066	8,612	1,848	351	3,412
February 2017	3,498	24,886	1,960	485	7,755
March 2017	2,837	14,061	1,996	529	6,097
April 2017	2,065	8,186	1,211	323	2,481
May 2017	2,680	11,651	2,045	503	4,664
June 2017	2,975	23,132	2,901	641	8,676
July 2017	2,710	12,576	1,257	557	4,866
August 2017	2,715	15,081	1,137	715	4,957
September 2017	3,522	21,369	2,731	724	5,279

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap
July 2015	174	2	323	81	19
August 2015	5	1	441	1	11
September 2015	85	3	458	35	22
October 2015	9	12	332	0	21
November 2015	8	6	509	1	14
December 2015	12	13	426	2	33
January 2016	78	118	2,069	98	300
February 2016	151	246	1,769	77	710
March 2016	303	272	2,612	99	638
April 2016	392	206	3,434	79	701
May 2016	281	330	2,637	85	990
June 2016	484	285	2,806	264	771
July 2016	1,180	233	2,611	462	872
August 2016	663	324	4,719	341	1,097
September 2016	709	316	3,652	280	1,178
October 2016	579	259	3,622	290	922
November 2016	1,021	306	7,711	500	1,213
December 2016	674	296	6,129	308	1,009
January 2017	731	207	2,729	202	845
February 2017	1,117	348	5,141	195	1,462
March 2017	1,003	347	4,466	214	1,265
April 2017	485	199	2,347	219	864
May 2017	805	367	3,883	305	1,148
June 2017	1,576	496	7,052	398	1,291
July 2017	674	508	3,949	179	1,398
August 2017	609	538	4,396	125	1,561
September 2017	1,426	704	5,421	285	2,054

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap
July 2015	919	65	8	862	94
August 2015	1,106	4	6	991	9
September 2015	1,167	46	18	991	3
October 2015	819	0	15	994	1
November 2015	1,242	3	21	1,152	2
December 2015	976	0	28	795	0
January 2016	4,015	81	548	3,236	149
February 2016	4,546	342	1,181	3,967	162
March 2016	5,237	104	1,028	5,368	128
April 2016	7,544	186	1,084	6,828	54
May 2016	6,869	101	1,267	7,317	58
June 2016	8,544	512	1,109	6,690	114
July 2016	7,292	1,180	1,054	6,089	177
August 2016	11,600	759	1,218	9,830	244
September 2016	9,007	571	1,369	9,179	524
October 2016	9,283	467	1,122	6,922	284
November 2016	19,332	1,634	1,272	13,893	478
December 2016	14,756	1,223	1,192	10,228	275
January 2017	6,011	716	1,017	5,443	288
February 2017	12,771	514	1,504	10,824	283
March 2017	10,339	681	1,424	8,368	367
April 2017	5,268	423	1,089	4,933	221
May 2017	7,824	820	1,300	6,613	229
June 2017	15,580	844	1,388	9,939	377
July 2017	7,646	361	1,388	7,729	310
August 2017	9,181	287	1,544	8,638	284
September 2017	12,493	708	2,001	9,972	585

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / 10 - 15 Years / Basis Swap	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
July 2015	3	250	0	0	10
August 2015	2	273	0	0	17
September 2015	6	304	0	1	6
October 2015	4	295	0	0	25
November 2015	2	220	0	4	35
December 2015	5	270	0	0	25
January 2016	240	1,638	0	122	180
February 2016	540	1,664	0	288	293
March 2016	479	2,118	0	285	400
April 2016	503	2,207	5	258	520
May 2016	525	2,503	2	281	607
June 2016	523	2,608	13	309	528
July 2016	500	2,260	3	297	402
August 2016	558	2,837	0	305	509
September 2016	635	3,934	19	336	917
October 2016	499	2,678	6	296	569
November 2016	556	4,520	20	332	835
December 2016	534	2,932	6	318	731
January 2017	452	2,122	3	260	386
February 2017	592	3,465	8	330	1,048
March 2017	677	3,441	5	363	816
April 2017	501	2,361	2	286	458
May 2017	643	2,327	0	381	439
June 2017	663	3,108	2	372	620
July 2017	694	3,022	5	403	561
August 2017	809	3,133	0	516	624
September 2017	944	4,602	3	564	598

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
July 2015	0	0	43	2
August 2015	0	7	95	0
September 2015	0	0	83	0
October 2015	0	0	99	0
November 2015	0	2	218	0
December 2015	0	0	157	0
January 2016	0	309	481	0
February 2016	0	729	805	0
March 2016	0	703	849	3
April 2016	5	633	1,294	6
May 2016	1	692	1,096	1
June 2016	3	751	1,324	2
July 2016	2	759	1,014	4
August 2016	0	762	1,513	3
September 2016	4	817	1,936	6
October 2016	0	708	1,540	14
November 2016	5	830	2,095	2
December 2016	2	790	1,441	2
January 2017	1	705	1,174	1
February 2017	1	778	1,473	4
March 2017	3	901	1,489	1
April 2017	0	748	1,046	2
May 2017	0	990	1,149	0
June 2017	0	992	1,426	0
July 2017	2	1,019	1,577	5
August 2017	0	1,267	1,742	6
September 2017	1	1,445	1,993	4

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn)				
	Asset Class Total	*By Product*			*By Product and Intentio*
	New Trade Turnover (US$mn) / Total	New Trade Turnover (US$mn) / Basis Swap	New Trade Turnover (US$mn) / Floating vs. Fixed	New Trade Turnover (US$mn) / Overnight Index Swap	New Trade Turnover (US$mn) / Intended to Clear / Basis Swap
October 2017	5,820,452.54	897,091.72	3,106,828.82	1,816,532.00	74,331.47
November 2017	7,059,551.41	2,082,562.80	3,756,661.04	1,220,327.56	72,062.13
December 2017	4,292,317.07	750,817.96	2,895,115.90	646,383.21	86,392.16
January 2018	4,510,884.84	744,843.53	3,020,253.96	745,787.35	62,559.50
* February 2018	14,642,254.18	7,760,513.98	5,618,665.94	1,263,074.26	51,295.26
March 2018	5,464,609.15	673,858.58	3,576,578.24	1,214,172.33	95,172.78

** Figures of Basis Swap and Floating vs. Fixed have been adjusted due to identification of reporting errors*

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	*n to Clear*				
	New Trade Turnover (US$mn) / Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Intended to Clear / Overnight Index Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Basis Swap	New Trade Turnover (US$mn) / Not Intended to Clear / Floating vs. Fixed	New Trade Turnover (US$mn) / Not Intended to Clear / Overnight Index Swap
October 2017	1,362,832.59	1,289,446.12	822,760.25	1,743,996.23	527,085.89
November 2017	1,651,928.03	907,931.10	2,010,500.67	2,104,733.01	312,396.46
December 2017	1,160,588.63	460,748.16	664,425.80	1,734,527.27	185,635.05
January 2018	1,105,425.42	555,045.42	682,284.03	1,914,828.54	190,741.93
* February 2018	991,861.84	1,019,017.76	7,709,218.71	4,626,804.11	244,056.51
March 2018	1,878,541.00	805,608.64	578,685.80	1,698,037.24	408,563.69

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	*By Product and Currency*				
	New Trade Turnover (US$mn) / USD / Basis Swap	New Trade Turnover (US$mn) / USD / Floating vs. Fixed	New Trade Turnover (US$mn) / USD / Overnight Index Swap	New Trade Turnover (US$mn) / CNY / Basis Swap	New Trade Turnover (US$mn) / CNY / Floating vs. Fixed
October 2017	499,855.98	924,299.81	153,682.81	0.00	90,871.90
November 2017	1,736,109.50	1,233,665.36	101,525.30	0.00	76,599.42
December 2017	449,920.94	879,285.67	49,867.23	0.00	63,019.23
January 2018	459,449.22	1,015,289.70	81,323.83	0.00	112,629.76
* February 2018	7,438,236.92	3,825,399.55	84,270.97	0.00	63,513.44
March 2018	302,380.79	639,581.86	107,201.42	0.00	124,838.03

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / CNY / Overnight Index Swap	New Trade Turnover (US$mn) / EUR / Basis Swap	New Trade Turnover (US$mn) / EUR / Floating vs. Fixed	New Trade Turnover (US$mn) / EUR / Overnight Index Swap	New Trade Turnover (US$mn) / GBP / Basis Swap
October 2017	0.00	28,703.61	61,338.95	14,266.44	88,376.78
November 2017	0.00	33,471.14	60,606.38	11,466.69	71,238.94
December 2017	0.00	33,103.96	51,640.72	24,497.50	9,765.55
January 2018	0.00	48,459.32	70,584.97	12,324.13	1,407.59
* February 2018	0.00	50,035.46	67,093.09	19,484.49	1,195.73
March 2018	0.00	52,879.33	68,743.53	40,559.26	3,412.95

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / GBP / Floating vs. Fixed	New Trade Turnover (US$mn) / GBP / Overnight Index Swap	New Trade Turnover (US$mn) / JPY / Basis Swap	New Trade Turnover (US$mn) / JPY / Floating vs. Fixed	New Trade Turnover (US$mn) / JPY / Overnight Index Swap
October 2017	57,521.04	5,994.77	56,981.78	215,679.78	36,214.98
November 2017	84,637.24	151.32	55,793.55	253,925.25	10,109.81
December 2017	12,660.56	75.45	62,091.40	161,830.25	26,659.97
January 2018	4,487.07	484.90	64,380.84	192,451.46	13,868.66
* February 2018	5,396.08	38.52	78,403.46	113,168.57	44,420.80
March 2018	6,505.68	45.08	106,215.70	211,354.74	30,293.98

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / HKD / Basis Swap	New Trade Turnover (US$mn) / HKD / Floating vs. Fixed	New Trade Turnover (US$mn) / HKD / Overnight Index Swap	New Trade Turnover (US$mn) / Others / Basis Swap	New Trade Turnover (US$mn) / Others / Floating vs. Fixed
October 2017	11,444.43	463,219.82	0.00	211,729.14	1,293,897.52
November 2017	21,591.27	587,974.90	0.00	164,358.41	1,459,252.49
December 2017	39,050.54	572,799.66	0.00	156,885.55	1,153,879.82
January 2018	21,726.96	394,768.49	0.00	149,419.60	1,230,042.52
* February 2018	15,695.54	337,041.18	0.00	176,946.87	1,207,054.03
March 2018	32,589.67	836,983.62	0.00	176,380.14	1,688,570.79

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period		By Product and Residual Maturity			
	New Trade Turnover (US$mn) / Others / Overnight Index Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Basis Swap	New Trade Turnover (US$mn) / 0 - 1 Year / Floating vs. Fixed	New Trade Turnover (US$mn) / 0 - 1 Year / Overnight Index Swap	New Trade Turnover (US$mn) / 1 - 2 Years / Basis Swap
October 2017	1,606,373.00	266,755.47	985,707.59	1,728,400.29	334,644.16
November 2017	1,097,074.44	294,424.13	1,237,572.49	1,124,409.05	1,152,462.48
December 2017	545,283.06	195,506.22	880,716.94	592,927.83	278,436.90
January 2018	637,785.83	276,207.05	812,711.12	672,281.63	244,498.14
* February 2018	1,114,859.49	340,654.72	1,166,878.08	1,171,896.14	4,986,791.18
March 2018	1,036,072.58	245,317.48	1,099,226.70	1,142,287.50	155,200.58

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / 1 - 2 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 1 - 2 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Basis Swap	New Trade Turnover (US$mn) / 2 - 5 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 2 - 5 Years / Overnight Index Swap
October 2017	725,940.23	62,408.46	233,222.67	876,523.47	20,118.91
November 2017	932,445.89	62,612.28	576,998.14	1,074,552.73	28,380.91
December 2017	636,247.54	29,308.69	226,074.87	983,728.12	19,945.18
January 2018	752,185.46	35,986.70	176,156.03	959,973.13	28,091.04
* February 2018	1,387,842.59	46,981.99	2,384,090.52	2,592,346.78	32,426.11
March 2018	659,140.44	35,880.45	210,772.46	1,232,604.37	24,874.49

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / 5 - 10 Years / Basis Swap	New Trade Turnover (US$mn) / 5 - 10 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 5 - 10 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Basis Swap	New Trade Turnover (US$mn) / 10 - 15 Years / Floating vs. Fixed
October 2017	43,186.78	362,739.23	5,441.54	15,981.22	124,558.35
November 2017	45,550.54	329,952.93	4,648.45	9,657.78	135,794.55
December 2017	38,548.15	285,982.04	3,985.21	9,635.41	85,620.17
January 2018	30,633.70	336,216.76	9,326.28	14,198.18	122,550.00
* February 2018	34,683.11	330,887.28	11,442.08	10,817.30	106,226.13
March 2018	42,857.70	432,470.59	10,493.82	14,667.38	116,820.33

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / 10 - 15 Years / Overnight Index Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Basis Swap	New Trade Turnover (US$mn) / 15 - 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / 15 - 20 Years / Overnight Index Swap	New Trade Turnover (US$mn) / > 20 Years / Basis Swap
October 2017	38.96	2,142.67	12,376.82	0.00	1,158.75
November 2017	276.88	2,127.21	15,121.32	0.00	1,342.54
December 2017	216.31	2,006.48	7,653.58	0.00	609.93
January 2018	96.90	1,818.08	9,870.40	4.81	1,332.34
* February 2018	85.24	2,715.50	9,863.28	55.91	761.66
March 2018	327.04	2,992.03	8,818.42	123.99	2,050.96

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	New Trade Turnover (US$mn) / > 20 Years / Floating vs. Fixed	New Trade Turnover (US$mn) / > 20 Years / Overnight Index Swap	*Number of New Trade* — *Asset Class Total* — Number of New Trade / Total	*By Product* — Number of New Trade / Basis Swap	Number of New Trade / Floating vs. Fixed
October 2017	18,983.13	123.85	47,026	8,347	36,188
November 2017	31,221.12	0.00	55,560	9,239	44,210
December 2017	15,167.50	0.00	39,075	7,756	30,021
January 2018	26,747.08	0.00	52,282	8,427	42,072
* February 2018	24,621.80	186.79	45,124	8,470	33,817
March 2018	27,497.39	185.04	55,785	9,055	44,549

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period		By Product and Intention to Clear			
	Number of New Trade / Overnight Index Swap	Number of New Trade / Intended to Clear / Basis Swap	Number of New Trade / Intended to Clear / Floating vs. Fixed	Number of New Trade / Intended to Clear / Overnight Index Swap	Number of New Trade / Not Intended to Clear / Basis Swap
October 2017	2,491	761	19,921	1,539	7,586
November 2017	2,111	647	22,389	1,018	8,592
December 2017	1,299	867	14,116	575	6,889
January 2018	1,783	732	20,154	729	7,695
* February 2018	2,837	570	16,606	1,388	7,901
March 2018	2,182	966	24,305	1,074	8,090

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / Not Intended to Clear / Floating vs. Fixed	Number of New Trade / Not Intended to Clear / Overnight Index Swap	*By Product and Currency* Number of New Trade / USD / Basis Swap	Number of New Trade / USD / Floating vs. Fixed	Number of New Trade / USD / Overnight Index Swap
October 2017	16,268	952	2,396	6,182	178
November 2017	21,821	1,094	2,707	8,141	107
December 2017	15,905	724	2,067	5,524	114
January 2018	21,918	1,054	2,483	8,065	131
* February 2018	17,211	1,449	2,551	7,116	168
March 2018	20,244	1,108	2,578	7,110	256

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / CNY / Basis Swap	Number of New Trade / CNY / Floating vs. Fixed	Number of New Trade / CNY / Overnight Index Swap	Number of New Trade / EUR / Basis Swap	Number of New Trade / EUR / Floating vs. Fixed
October 2017	0	1,888	0	534	841
November 2017	0	1,804	0	741	1,023
December 2017	0	1,192	0	451	519
January 2018	0	2,606	0	597	739
* February 2018	0	1,766	0	993	749
March 2018	0	3,173	0	784	718

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / EUR / Overnight Index Swap	Number of New Trade / GBP / Basis Swap	Number of New Trade / GBP / Floating vs. Fixed	Number of New Trade / GBP / Overnight Index Swap	Number of New Trade / JPY / Basis Swap
October 2017	22	336	263	7	643
November 2017	32	321	369	2	487
December 2017	33	198	180	4	678
January 2018	19	130	226	1	784
* February 2018	43	222	239	1	714
March 2018	35	234	311	4	792

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / JPY / Floating vs. Fixed	Number of New Trade / JPY / Overnight Index Swap	Number of New Trade / HKD / Basis Swap	Number of New Trade / HKD / Floating vs. Fixed	Number of New Trade / HKD / Overnight Index Swap
October 2017	1,844	67	801	8,766	0
November 2017	1,676	20	1,168	12,027	0
December 2017	1,639	19	1,312	7,794	0
January 2018	1,821	28	872	9,469	0
* February 2018	1,340	51	484	6,574	0
March 2018	1,607	55	756	16,207	0

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period				*By Product and Residual Maturity*	
	Number of New Trade / Others / Basis Swap	Number of New Trade / Others / Floating vs. Fixed	Number of New Trade / Others / Overnight Index Swap	Number of New Trade / 0 - 1 Year / Basis Swap	Number of New Trade / 0 - 1 Year / Floating vs. Fixed
October 2017	3,638	16,406	2,218	741	5,011
November 2017	3,816	19,171	1,950	877	7,600
December 2017	3,051	13,174	1,129	769	4,857
January 2018	3,562	19,147	1,605	809	6,382
* February 2018	3,506	16,035	2,574	770	4,581
March 2018	3,912	15,424	1,832	731	8,269

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / 0 - 1 Year / Overnight Index Swap	Number of New Trade / 1 - 2 Years / Basis Swap	Number of New Trade / 1 - 2 Years / Floating vs. Fixed	Number of New Trade / 1 - 2 Years / Overnight Index Swap	Number of New Trade / 2 - 5 Years / Basis Swap
October 2017	1,199	654	4,345	294	1,706
November 2017	762	710	5,879	332	2,001
December 2017	460	861	3,712	192	1,717
January 2018	570	684	4,710	184	1,857
* February 2018	812	823	4,171	531	1,735
March 2018	874	997	6,723	279	1,758

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / 2 - 5 Years / Floating vs. Fixed	Number of New Trade / 2 - 5 Years / Overnight Index Swap	Number of New Trade / 5 - 10 Years / Basis Swap	Number of New Trade / 5 - 10 Years / Floating vs. Fixed	Number of New Trade / 5 - 10 Years / Overnight Index Swap
October 2017	11,332	623	1,929	9,133	359
November 2017	13,169	780	2,131	9,866	231
December 2017	8,829	456	1,694	7,055	184
January 2018	11,732	618	1,951	11,175	397
* February 2018	9,293	959	1,906	9,259	524
March 2018	11,970	421	2,099	10,887	576

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / 10 - 15 Years / Basis Swap	Number of New Trade / 10 - 15 Years / Floating vs. Fixed	Number of New Trade / 10 - 15 Years / Overnight Index Swap	Number of New Trade / 15 - 20 Years / Basis Swap	Number of New Trade / 15 - 20 Years / Floating vs. Fixed
October 2017	1,097	3,745	3	640	726
November 2017	1,099	4,617	7	700	823
December 2017	854	3,257	7	521	593
January 2018	998	4,929	12	604	749
* February 2018	1,001	3,697	3	666	707
March 2018	1,087	4,051	13	667	692

Interest Rate Turnover Time Series

Interest Rate Turnover For The Period	Number of New Trade / 15 - 20 Years / Overnight Index Swap	Number of New Trade / > 20 Years / Basis Swap	Number of New Trade / > 20 Years / Floating vs. Fixed	Number of New Trade / > 20 Years / Overnight Index Swap
October 2017	0	1,582	1,899	14
November 2017	0	1,724	2,258	0
December 2017	0	1,341	1,719	0
January 2018	2	1,526	2,397	0
* February 2018	2	1,571	2,112	6
March 2018	7	1,718	1,959	13