

Foreign Exchange Position

Positions as at: 31 October 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	93,020.06	956,363.98	1,049,384.05
Total	93,020.06	956,363.98	1,049,384.05

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	7,274	92,706	99,980
Total	7,274	92,706	99,980

By Product and Currency

Outstanding Notional (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	273,729.59	24,859.87	111,587.72	300,089.92	57,893.22	27,822.37	218,674.72	34,726.64	1,049,384.05
Total	273,729.59	24,859.87	111,587.72	300,089.92	57,893.22	27,822.37	218,674.72	34,726.64	1,049,384.05

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	17,486	4,704	12,335	24,371	9,075	6,160	21,044	4,805	99,980
Total	17,486	4,704	12,335	24,371	9,075	6,160	21,044	4,805	99,980

By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	774,572.97	149,877.47	58,820.12	45,647.19	14,294.15	5,900.27	271.88	1,049,384.05
Total	774,572.97	149,877.47	58,820.12	45,647.19	14,294.15	5,900.27	271.88	1,049,384.05

Number of Outstanding Trades	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	82,430	8,340	3,914	2,924	1,422	921	30	99,980
Total	82,430	8,340	3,914	2,924	1,422	921	30	99,980

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	66.15	Afghani
ALL	123.92	Lek
AMD	474.12	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	165.07	Kwanza
ARS	15.14	Argentine Peso
AUD	1.3139	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.63	Azerbaijani Manat
BAM	1.7846	Convertible Mark
BBD	2	Barbados Dollar
BDT	78.23	Taka
BGN	1.7807	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1656.7	Burundi Franc
BMD	1	Bermudian Dollar

BND	1.3906	Brunei Dollar
BOB	6.87	Boliviano
BRL	3.1878	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.7879	Ngultrum
BWP	10.4712	Pula
BYR	19050	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3408	Canadian Dollar
CDF	957	Congolese Franc
CHF	0.9889	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	652.4	Chilean Peso
CNY	6.7735	Yuan Renminbi
COP	3003	Colombian Peso
COU	0.0817	Unidad de Valor Real
CRC	547.27	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	100.57	Cape Verde Escudo
CZK	24.574	Czech Koruna
DJF	178	Djibouti Franc
DKK	6.7728	Danish Krone
DOP	45.98	Dominican Peso
DZD	109.5	Algerian Dinar
EGP	8.8799	Egyptian Pound
ERN	15.62	Nakfa
ETB	22.1889	Ethiopian Birr
EUR	0.9105	Euro
FJD	2.0375	Fiji Dollar
FKP	0.8173	Falkland Islands Pound
GBP	0.8166	Pound Sterling
GEL	2.375	Lari
GHS	3.97	Cedi
GIP	0.8176	Gibraltar Pound
GMD	42.32	Dalasi
GNF	8838	Guinea Franc
GTQ	7.515	Quetzal
GYD	204.56	Guyana Dollar
HKD	7.7549	Hong Kong Dollar
HNL	22.48	Lempira
HRK	6.8331	Croatian Kuna
HTG	63.0707	Gourde
HUF	280.89	Forint
IDR	13047	Rupiah
ILS	3.8306	New Israeli Sheqel
INR	66.6755	Indian Rupee
IQD	1164	Iraqi Dinar
IRR	31778	Iranian Rial
ISK	112.45	Iceland Krona
JMD	129.12	Jamaican Dollar

JOD	0.7077	Jordanian Dinar
JPY	104.81	Yen
KES	101.5	Kenyan Shilling
KGS	68.4	Som
KHR	4025	Riel
KMF	438.4	Comoro Franc
KPW	130	North Korean Won
KRW	1141.73	Won
KWD	0.303	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	335.5	Tenge
LAK	8160	Kip
LBP	1506.4	Lebanese Pound
LKR	147.4	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	13.4603	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.401	Libyan Dinar
MAD	9.8412	Moroccan Dirham
MDL	19.98	Moldovan Leu
MGA	3187	Malagasy Ariary
MKD	55.78	Denar
MMK	1286	Kyat
MNT	2355	Tugrik
MOP	7.98	Pataca
MRO	355	Ouguiya
MUR	35.69	Mauritius Rupee
MVR	15.05	Rufiyaa
MWK	712.52	Kwacha
MXN	18.859	Mexican Peso
MXV	3.4309	Mexican Unidad de Inversion (UDI)
MYR	4.19	Malaysian Ringgit
MZN	76.88	Metical
NAD	13.4703	Namibia Dollar
NGN	304.5	Naira
NIO	28.56	Cordoba Oro
NOK	8.2556	Norwegian Krone
NPR	106.5	Nepalese Rupee
NZD	1.3978	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.359	Nuevo Sol
PGK	3.096	Kina
PHP	48.48	Philippine Peso
PKR	104.7	Pakistan Rupee
PLN	3.9214	Zloty
PYG	5718	Guarani
QAR	3.6413	Qatari Rial
RON	4.0995	Leu
RSD	111.9	Serbian Dinar

RUB	63.3155 Russian Ruble
RWF	815 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.8989 Solomon Islands Dollar
SCR	13.05 Seychelles Rupee
SDG	6.35 Sudanese Pound
SEK	9.0306 Swedish Krona
SGD	1.3905 Singapore Dollar
SHP	0.8163 Saint Helena Pound
SLL	5590 Leone
SOS	575 Somali Shilling
SRD	6.949 Surinam Dollar
SSP	68.97 South Sudanese Pound
STD	21773 Dobra
SVC	8.722 El Salvador Colon
SYP	517 Syrian Pound
SZL	13.4603 Lilangeni
THB	35.02 Baht
TJS	7.87 Somoni
TMT	3.49 New Manat
TND	2.2447 Tunisian Dinar
TOP	2.1026 Pa'anga
TRY	3.0929 Turkish Lira
TTD	6.673 Trinidad and Tobago Dollar
TWD	31.517 New Taiwan Dollar
TZS	2180 Tanzanian Shilling
UAH	25.5 Hryvnia
UGX	3460 Uganda Shilling
USD	1 US Dollar
UYU	28.3 Peso Uruguayo
UZS	3092 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22284 Dong
VUV	105.78 Vatu
WST	2.4522 Tala
XAF	597.19 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	597.3 CFA Franc BCEAO
XPF	108.6 CFP Franc
YER	249.7 Yemeni Rial
ZAR	13.46 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Interest Rate Position

Positions as at:

31 October 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	166,356.58	283,731.51	450,088.09
Floating vs. Fixed	1,977,658.19	6,015,912.32	7,993,570.51
Overnight Index Swap	78,881.82	1,189,859.46	1,268,741.28
Total	2,222,896.59	7,489,503.29	9,712,399.88

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,321	3,723	6,044
Floating vs. Fixed	41,555	153,657	195,212
Overnight Index Swap	818	9,165	9,983
Total	44,694	166,545	211,239

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	134,466.44	0.00	2,997.85	7,591.12	122,126.92	29,198.96	153,706.80	450,088.09
Floating vs. Fixed	1,767,736.10	624,345.97	287,784.23	15,596.23	824,603.04	977,930.36	3,495,574.58	7,993,570.51
Overnight Index Swap	178,431.40	0.00	265,563.83	22,942.77	74,018.20	0.00	727,785.08	1,268,741.28
Total	2,080,633.94	624,345.97	556,345.91	46,130.11	1,020,748.17	1,007,129.32	4,377,066.46	9,712,399.88

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,553	0	73	89	1,539	875	1,915	6,044
Floating vs. Fixed	39,926	26,427	4,170	384	13,246	32,914	78,146	195,212
Overnight Index Swap	415	0	601	57	194	0	8,716	9,983
Total	41,894	26,427	4,844	530	14,979	33,789	88,777	211,239

By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	120,004.85	75,498.43	155,770.41	77,823.43	12,049.28	5,994.48	2,947.20	450,088.09
Floating vs. Fixed	2,818,831.74	1,540,503.08	2,342,313.45	1,024,055.43	142,120.08	50,188.80	75,557.93	7,993,570.51
Overnight Index Swap	1,078,032.53	96,663.85	85,303.56	7,064.12	867.55	385.91	423.75	1,268,741.28
Total	4,016,869.12	1,712,665.37	2,583,387.42	1,108,942.99	155,036.91	56,569.20	78,928.89	9,712,399.88

Number of Outstanding Trades	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	840	729	2,190	1,488	316	251	230	6,044
Floating vs. Fixed	38,054	30,890	72,335	40,748	5,856	2,904	4,425	195,212
Overnight Index Swap	3,596	1,509	4,536	272	31	22	17	9,983
Total	42,490	33,128	79,061	42,508	6,203	3,177	4,672	211,239

Foreign Exchange Rate

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AED	3.6729	UAE Dirham

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PAB	1 Balboa
PEN	3.359 Nuevo Sol
PGK	3.096 Kina
PHP	48.48 Philippine Peso
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PYG	5718 Guarani
QAR	3.6413 Qatari Rial
RON	4.0995 Leu
RSD	111.9 Serbian Dinar
RUB	63.3155 Russian Ruble
RWF	815 Rwanda Franc
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SCR	13.05 Seychelles Rupee
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SEK	9.0306 Swedish Krona
SGD	1.3905 Singapore Dollar
SHP	0.8163 Saint Helena Pound
SLL	5590 Leone
SOS	575 Somali Shilling
SRD	6.949 Surinam Dollar
SSP	68.97 South Sudanese Pound
STD	21773 Dobra
SVC	8.722 El Salvador Colon
SYP	517 Syrian Pound
SZL	13.4603 Lilangeni
THB	35.02 Baht
TJS	7.87 Somoni
TMT	3.49 New Manat

TND	2.2447	Tunisian Dinar
TOP	2.1026	Pa'anga
TRY	3.0929	Turkish Lira
TTD	6.673	Trinidad and Tobago Dollar
TWD	31.517	New Taiwan Dollar
TZS	2180	Tanzanian Shilling
UAH	25.5	Hryvnia
UGX	3460	Uganda Shilling
USD	1	US Dollar
UYU	28.3	Peso Uruguayo
UZS	3092	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22284	Dong
VUV	105.78	Vatu
WST	2.4522	Tala
XAF	597.19	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	597.3	CFA Franc BCEAO
XPF	108.6	CFP Franc
YER	249.7	Yemeni Rial
ZAR	13.46	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

October 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	132,888.62	602,681.50	735,570.13
Total	132,888.62	602,681.50	735,570.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,984	71,427	84,410
Total	12,984	71,427	84,410

By Product and Currency

New Trade Turnover (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	124,599.62	21,576.38	99,923.36	210,567.16	52,902.58	27,444.20	174,747.23	23,809.61	735,570.13
Total	124,599.62	21,576.38	99,923.36	210,567.16	52,902.58	27,444.20	174,747.23	23,809.61	735,570.13

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,804	4,220	12,276	22,223	9,021	6,041	18,860	2,967	84,410
Total	8,804	4,220	12,276	22,223	9,021	6,041	18,860	2,967	84,410

By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	648,209.88	45,271.80	21,182.79	8,519.49	11,964.15	406.87	15.15	735,570.13
Total	648,209.88	45,271.80	21,182.79	8,519.49	11,964.15	406.87	15.15	735,570.13

Number of New Trade	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	79,408	2,691	1,066	476	706	62	3	84,410
Total	79,408	2,691	1,066	476	706	62	3	84,410

Interest Rate Turnover

Turnover for the period:

October 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,182.69	147,744.31	170,927.00
Floating vs. Fixed	383,934.26	1,194,474.28	1,578,408.54
Overnight Index Swap	28,382.03	409,658.00	438,040.03
Total	435,498.98	1,751,876.60	2,187,375.58

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	346	3,785	4,131
Floating vs. Fixed	6,334	21,683	28,016
Overnight Index Swap	269	1,370	1,639
Total	6,949	26,837	33,786

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	64,673.51	0.00	5,352.90	1,453.84	7,614.41	4,651.59	87,180.75	170,927.00
Floating vs. Fixed	389,293.03	98,785.89	54,349.87	1,822.72	156,966.87	132,977.81	744,212.35	1,578,408.54
Overnight Index Swap	55,311.20	0.00	124,770.98	8,055.61	22,612.77	0.00	227,289.47	438,040.03
Total	509,277.74	98,785.89	184,473.75	11,332.17	187,194.05	137,629.40	1,058,682.58	2,187,375.58

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	987	0	257	136	215	162	2,374	4,131
Floating vs. Fixed	5,241	3,817	737	127	1,847	4,064	12,185	28,016
Overnight Index Swap	97	0	178	21	53	0	1,291	1,639
Total	6,325	3,817	1,172	284	2,115	4,226	15,849	33,786

By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	40,843.13	21,452.64	66,395.42	28,178.63	11,403.28	1,531.63	1,122.28	170,927.00
Floating vs. Fixed	460,317.90	282,391.32	492,379.61	238,715.96	70,430.87	9,207.56	24,965.32	1,578,408.54
Overnight Index Swap	375,457.81	36,433.86	20,814.61	4,637.87	237.03	0.00	458.85	438,040.03
Total	876,618.84	340,277.82	579,589.63	271,532.46	82,071.19	10,739.19	26,546.45	2,187,375.58

Number of New Trade	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	326	259	922	1,122	499	296	708	4,131
Floating vs. Fixed	3,404	3,622	9,283	6,922	2,678	569	1,540	28,016
Overnight Index Swap	579	290	467	284	6	0	14	1,639
Total	4,309	4,171	10,672	8,327	3,182	865	2,262	33,786