

Foreign Exchange Position

Positions as at: 30 September 2016

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	79,413.44	1,057,147.67	1,136,561.11
Total	79,413.44	1,057,147.67	1,136,561.11

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	6,907	92,557	99,464
Total	6,907	92,557	99,464

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	318,065.17	27,750.80	125,651.62	299,645.57	61,906.29	27,591.32	245,850.67	30,099.69	1,136,561.11
Total	318,065.17	27,750.80	125,651.62	299,645.57	61,906.29	27,591.32	245,850.67	30,099.69	1,136,561.11

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	19,959	4,388	13,018	21,679	8,946	5,730	22,068	3,677	99,464
Total	19,959	4,388	13,018	21,679	8,946	5,730	22,068	3,677	99,464

By Product and Residual Maturity

Outstanding Notional (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	838,352.88	166,917.12	64,762.37	45,022.23	14,666.78	6,541.77	297.96	1,136,561.11
Total	838,352.88	166,917.12	64,762.37	45,022.23	14,666.78	6,541.77	297.96	1,136,561.11

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	80,688	9,237	4,125	2,979	1,432	970	33	99,464
Total	80,688	9,237	4,125	2,979	1,432	970	33	99,464

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	65.57	Afghani
ALL	121.83	Lek
AMD	473.46	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	165.067	Kwanza
ARS	15.345	Argentine Peso
AUD	1.3031	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.6201	Azerbaijani Manat
BAM	1.7387	Convertible Mark
BBD	2	Barbados Dollar
BDT	78.43	Taka
BGN	1.7387	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	1659.25	Burundi Franc
BMD	1	Bermudian Dollar

BND	1.3627	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.2589	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.615	Ngultrum
BWP	10.5042	Pula
BYR	19170	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3127	Canadian Dollar
CDF	974	Congolese Franc
CHF	0.9714	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	657.55	Chilean Peso
CNY	6.6685	Yuan Renminbi
COP	2882.35	Colombian Peso
COU	0.0844	Unidad de Valor Real
CRC	546.33	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.08	Cape Verde Escudo
CZK	24.042	Czech Koruna
DJF	176.84	Djibouti Franc
DKK	6.6225	Danish Krone
DOP	45.93	Dominican Peso
DZD	109.2229	Algerian Dinar
EGP	8.8799	Egyptian Pound
ERN	15.63	Nakfa
ETB	21.95	Ethiopian Birr
EUR	0.8894	Euro
FJD	2.0161	Fiji Dollar
FKP	0.7716	Falkland Islands Pound
GBP	0.7705	Pound Sterling
GEL	2.32	Lari
GHS	3.9344	Cedi
GIP	0.7707	Gibraltar Pound
GMD	42.33	Dalasi
GNF	9052	Guinea Franc
GTQ	7.521	Quetzal
GYD	204.56	Guyana Dollar
HKD	7.7556	Hong Kong Dollar
HNL	22.77	Lempira
HRK	6.6824	Croatian Kuna
HTG	64.6034	Gourde
HUF	273.89	Forint
IDR	13047	Rupiah
ILS	3.7453	New Israeli Sheqel
INR	66.5458	Indian Rupee
IQD	1162.7	Iraqi Dinar
IRR	30058	Iranian Rial
ISK	113.62	Iceland Krona
JMD	127.21	Jamaican Dollar

JOD	0.7085	Jordanian Dinar
JPY	101.33	Yen
KES	101.2	Kenyan Shilling
KGS	67.88	Som
KHR	4076.87	Riel
KMF	439.05	Comoro Franc
KPW	130	North Korean Won
KRW	1100.91	Won
KWD	0.3009	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	335.82	Tenge
LAK	8099.89	Kip
LBP	1504.4	Lebanese Pound
LKR	146.3	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	13.7017	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3785	Libyan Dinar
MAD	9.67	Moroccan Dirham
MDL	19.67	Moldovan Leu
MGA	3108	Malagasy Ariary
MKD	54.48	Denar
MMK	1262	Kyat
MNT	2278	Tugrik
MOP	7.98	Pataca
MRO	353	Ouguiya
MUR	35.33	Mauritius Rupee
MVR	15.03	Rufiyaa
MWK	712.66	Kwacha
MXN	19.375	Mexican Peso
MXV	3.5519	Mexican Unidad de Inversion (UDI)
MYR	4.132	Malaysian Ringgit
MZN	77.98	Metical
NAD	13.7121	Namibia Dollar
NGN	304.5	Naira
NIO	28.65	Cordoba Oro
NOK	7.9838	Norwegian Krone
NPR	106.47	Nepalese Rupee
NZD	1.3714	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.3815	Nuevo Sol
PGK	3.1201	Kina
PHP	48.38	Philippine Peso
PKR	104.35	Pakistan Rupee
PLN	3.8217	Zloty
PYG	5556	Guarani
QAR	3.6417	Qatari Rial
RON	3.949	Leu
RSD	109.34	Serbian Dinar

RUB	62.8705 Russian Ruble
RWF	802.21 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.239 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	8.5717 Swedish Krona
SGD	1.3623 Singapore Dollar
SHP	0.7677 Saint Helena Pound
SLL	5595 Leone
SOS	576 Somali Shilling
SRD	7.595 Surinam Dollar
SSP	46.76 South Sudanese Pound
STD	21134 Dobra
SVC	8.722 El Salvador Colon
SYP	517.4 Syrian Pound
SZL	13.7029 Lilangeni
THB	34.58 Baht
TJS	7.8709 Somoni
TMT	3.4845 New Manat
TND	2.1948 Tunisian Dinar
TOP	2.0751 Pa'anga
TRY	2.9975 Turkish Lira
TTD	6.6895 Trinidad and Tobago Dollar
TWD	31.305 New Taiwan Dollar
TZS	2177 Tanzanian Shilling
UAH	25.91 Hryvnia
UGX	3384 Uganda Shilling
USD	1 US Dollar
UYU	28.47 Peso Uruguayo
UZS	3004 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22281 Dong
VUV	105.11 Vatu
WST	2.4325 Tala
XAF	589.42 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	583.28 CFA Franc BCEAO
XPF	105.61 CFP Franc
YER	249.95 Yemeni Rial
ZAR	13.71 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Interest Rate Position

Positions as at: 30 September 2016

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	160,710.86	265,055.35	425,766.21
Floating vs. Fixed	1,883,527.17	5,938,372.74	7,821,899.91
Overnight Index Swap	72,555.72	1,190,947.57	1,263,503.29
Total	2,116,793.76	7,394,375.66	9,511,169.42

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,172	3,404	5,575
Floating vs. Fixed	39,417	149,973	189,390
Overnight Index Swap	589	11,272	11,861
Total	42,178	164,648	206,826

By Product and Currency

Outstanding Notional (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	118,422.87	0.00	3,254.32	8,082.34	124,436.99	27,110.35	144,459.35	425,766.21
Floating vs. Fixed	1,644,831.60	642,058.86	252,473.04	15,407.17	813,042.83	956,685.57	3,497,400.83	7,821,899.91
Overnight Index Swap	168,617.80	0.00	235,040.68	17,717.15	73,806.23	0.00	768,321.44	1,263,503.29
Total	1,931,872.28	642,058.86	490,768.04	41,206.67	1,011,286.05	983,795.92	4,410,181.62	9,511,169.42

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,419	0	72	89	1,507	806	1,682	5,575
Floating vs. Fixed	37,811	25,952	3,657	370	12,640	31,779	77,182	189,390
Overnight Index Swap	390	0	491	41	193	0	10,746	11,861
Total	39,620	25,952	4,220	500	14,340	32,585	89,610	206,826

By Product and Residual Maturity

Outstanding Notional (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	109,633.63	68,448.92	151,489.95	75,389.37	11,913.49	5,939.72	2,951.13	425,766.21
Floating vs. Fixed	2,875,874.38	1,513,760.10	2,217,900.49	963,159.13	136,715.60	47,839.68	66,650.52	7,821,899.91
Overnight Index Swap	1,058,272.33	89,374.79	108,372.56	6,036.72	902.11	383.96	160.83	1,263,503.29
Total	4,043,780.33	1,671,583.81	2,477,763.00	1,044,585.23	149,531.20	54,163.37	69,762.48	9,511,169.42

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	764	673	2,065	1,366	287	225	195	5,575
Floating vs. Fixed	37,750	30,612	70,472	38,483	5,328	2,746	4,001	189,390
Overnight Index Swap	3,557	1,813	6,183	247	30	22	10	11,861
Total	42,070	33,098	78,719	40,096	5,645	2,993	4,206	206,826

Foreign Exchange Rate

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LKR	146.3	Sri Lanka Rupee
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LVL	0.5078	Latvian Lats
LYD	1.3785	Libyan Dinar
MAD	9.67	Moroccan Dirham
MDL	19.67	Moldovan Leu
MGA	3108	Malagasy Ariary
MKD	54.48	Denar
MMK	1262	Kyat
MNT	2278	Tugrik

MOP	7.98	Pataca
MRO	353	Ouguiya
MUR	35.33	Mauritius Rupee
MVR	15.03	Rufiyaa
MWK	712.66	Kwacha
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NAD	13.7121	Namibia Dollar
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NOK	7.9838	Norwegian Krone
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PAB	1	Balboa
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PGK	3.1201	Kina
PHP	48.38	Philippine Peso
PKR	104.35	Pakistan Rupee
PLN	3.8217	Zloty
PYG	5556	Guarani
QAR	3.6417	Qatari Rial
RON	3.949	Leu
RSD	109.34	Serbian Dinar
RUB	62.8705	Russian Ruble
RWF	802.21	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	7.5472	Solomon Islands Dollar
SCR	13.239	Seychelles Rupee
SDG	6.07	Sudanese Pound
SEK	8.5717	Swedish Krona
SGD	1.3623	Singapore Dollar
SHP	0.7677	Saint Helena Pound
SLL	5595	Leone
SOS	576	Somali Shilling
SRD	7.595	Surinam Dollar
SSP	46.76	South Sudanese Pound
STD	21134	Dobra
SVC	8.722	El Salvador Colon
SYP	517.4	Syrian Pound
SZL	13.7029	Lilangeni
THB	34.58	Baht
TJS	7.8709	Somoni
TMT	3.4845	New Manat

TND	2.1948	Tunisian Dinar
TOP	2.0751	Pa'anga
TRY	2.9975	Turkish Lira
TTD	6.6895	Trinidad and Tobago Dollar
TWD	31.305	New Taiwan Dollar
TZS	2177	Tanzanian Shilling
UAH	25.91	Hryvnia
UGX	3384	Uganda Shilling
USD	1	US Dollar
UYU	28.47	Peso Uruguayo
UZS	3004	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22281	Dong
VUV	105.11	Vatu
WST	2.4325	Tala
XAF	589.42	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	583.28	CFA Franc BCEAO
XPF	105.61	CFP Franc
YER	249.95	Yemeni Rial
ZAR	13.71	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: September 2016

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	116,781.94	786,546.13	903,328.06
Total	116,781.94	786,546.13	903,328.06

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,126	78,236	90,361
Total	12,126	78,236	90,361

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	179,377.65	25,571.19	119,727.57	241,042.05	58,457.51	35,223.38	222,624.73	21,303.98	903,328.06
Total	179,377.65	25,571.19	119,727.57	241,042.05	58,457.51	35,223.38	222,624.73	21,303.98	903,328.06

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,821	4,252	13,691	21,859	9,087	6,751	21,137	2,766	90,361
Total	10,821	4,252	13,691	21,859	9,087	6,751	21,137	2,766	90,361

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	770,748.77	72,657.39	37,159.27	7,272.04	13,124.69	2,186.61	179.30	903,328.06
Total	770,748.77	72,657.39	37,159.27	7,272.04	13,124.69	2,186.61	179.30	903,328.06

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	81,904	5,693	1,312	489	861	90	13	90,361
Total	81,904	5,693	1,312	489	861	90	13	90,361

Interest Rate Turnover

Turnover for the period: September 2016

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	36,612.88	177,894.12	214,507.00
Floating vs. Fixed	398,775.71	2,063,784.44	2,462,560.15
Overnight Index Swap	35,668.87	540,713.03	576,381.91
Total	471,057.46	2,782,391.59	3,253,449.05

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	356	4,699	5,054
Floating vs. Fixed	6,793	24,766	31,559
Overnight Index Swap	339	1,773	2,112
Total	7,488	31,238	38,725

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	44,994.75	0.00	7,999.46	2,552.64	39,279.54	4,762.80	114,917.80	214,507.00
Floating vs. Fixed	977,341.90	53,643.36	95,909.69	2,181.49	328,127.57	169,997.36	835,358.77	2,462,560.15
Overnight Index Swap	75,416.65	0.00	154,624.31	15,139.81	70,672.23	0.00	260,528.92	576,381.91
Total	1,097,753.30	53,643.36	258,533.46	19,873.95	438,079.33	174,760.16	1,210,805.49	3,253,449.05

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	976	0	353	202	446	191	2,886	5,054
Floating vs. Fixed	6,369	1,505	1,203	144	3,672	4,480	14,188	31,559
Overnight Index Swap	129	0	240	25	99	0	1,620	2,112
Total	7,474	1,505	1,796	371	4,216	4,671	18,694	38,725

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	46,290.27	28,794.68	83,600.34	34,418.77	18,068.57	1,809.44	1,524.92	214,507.00
Floating vs. Fixed	860,307.32	385,628.07	675,604.81	363,001.46	135,269.99	12,997.60	29,750.89	2,462,560.15
Overnight Index Swap	511,434.07	31,231.26	24,056.76	8,224.20	1,243.51	62.84	129.27	576,381.91
Total	1,418,031.66	445,654.02	783,261.91	405,644.43	154,582.07	14,869.88	31,405.08	3,253,449.05

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	404	316	1,178	1,369	635	336	817	5,054
Floating vs. Fixed	2,935	3,652	9,007	9,179	3,934	917	1,936	31,559
Overnight Index Swap	709	280	571	524	19	4	6	2,112
Total	4,047	4,248	10,755	11,072	4,588	1,257	2,759	38,725