

## Foreign Exchange Position

Positions as at: 31 August 2016

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	78,582.25	1,166,449.80	1,245,032.06
<b>Total</b>	<b>78,582.25</b>	<b>1,166,449.80</b>	<b>1,245,032.06</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	6,504	108,874	115,377
<b>Total</b>	<b>6,504</b>	<b>108,874</b>	<b>115,377</b>

### 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	344,097.64	34,084.59	127,073.03	361,004.16	69,988.77	28,705.97	245,001.21	35,076.68	1,245,032.06
<b>Total</b>	<b>344,097.64</b>	<b>34,084.59</b>	<b>127,073.03</b>	<b>361,004.16</b>	<b>69,988.77</b>	<b>28,705.97</b>	<b>245,001.21</b>	<b>35,076.68</b>	<b>1,245,032.06</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	22,263	5,254	13,143	28,664	9,409	5,882	25,550	5,212	115,377
<b>Total</b>	<b>22,263</b>	<b>5,254</b>	<b>13,143</b>	<b>28,664</b>	<b>9,409</b>	<b>5,882</b>	<b>25,550</b>	<b>5,212</b>	<b>115,377</b>

### 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	929,015.32	176,115.29	74,302.30	43,240.40	15,988.34	6,226.02	144.39	1,245,032.06
<b>Total</b>	<b>929,015.32</b>	<b>176,115.29</b>	<b>74,302.30</b>	<b>43,240.40</b>	<b>15,988.34</b>	<b>6,226.02</b>	<b>144.39</b>	<b>1,245,032.06</b>

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	94,970	10,144	4,894	2,861	1,534	942	33	115,377
<b>Total</b>	<b>94,970</b>	<b>10,144</b>	<b>4,894</b>	<b>2,861</b>	<b>1,534</b>	<b>942</b>	<b>33</b>	<b>115,377</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	66.64	Afghani
ALL	123.05	Lek
AMD	473.75	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	165.063	Kwanza
ARS	14.9175	Argentine Peso
AUD	1.3305	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.6301	Azerbaijani Manat
BAM	1.7469	Convertible Mark
BBD	2	Barbados Dollar
BDT	78.35	Taka
BGN	1.753	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1655.7	Burundi Franc
BMD	1	Bermudian Dollar

BND	1.3627	Brunei Dollar
BOB	6.87	Boliviano
BRL	3.2266	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.96	Ngultrum
BWP	11.0619	Pula
BYR	19560	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3104	Canadian Dollar
CDF	965	Congolese Franc
CHF	0.9836	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	680.09	Chilean Peso
CNY	6.6776	Yuan Renminbi
COP	2971.1	Colombian Peso
COU	0.0827	Unidad de Valor Real
CRC	545.98	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.82	Cape Verde Escudo
CZK	24.211	Czech Koruna
DJF	176.89	Djibouti Franc
DKK	6.6701	Danish Krone
DOP	45.98	Dominican Peso
DZD	109.1277	Algerian Dinar
EGP	8.8799	Egyptian Pound
ERN	15.8	Nakfa
ETB	21.93	Ethiopian Birr
EUR	0.8959	Euro
FJD	2.0338	Fiji Dollar
FKP	0.7635	Falkland Islands Pound
GBP	0.7611	Pound Sterling
GEL	2.275	Lari
GHS	3.8657	Cedi
GIP	0.7615	Gibraltar Pound
GMD	41.86	Dalasi
GNF	8988	Guinea Franc
GTQ	7.553	Quetzal
GYD	203.21	Guyana Dollar
HKD	7.7565	Hong Kong Dollar
HNL	22.85	Lempira
HRK	6.6977	Croatian Kuna
HTG	64.7238	Gourde
HUF	277.43	Forint
IDR	13265	Rupiah
ILS	3.7726	New Israeli Sheqel
INR	66.9631	Indian Rupee
IQD	1162.7	Iraqi Dinar
IRR	30095	Iranian Rial
ISK	116.24	Iceland Krona
JMD	126.9	Jamaican Dollar

JOD	0.7078	Jordanian Dinar
JPY	103.42	Yen
KES	101.15	Kenyan Shilling
KGS	68.899	Som
KHR	4053.82	Riel
KMF	447.2	Comoro Franc
KPW	130	North Korean Won
KRW	1115.29	Won
KWD	0.3018	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	340.16	Tenge
LAK	8075	Kip
LBP	1504.5	Lebanese Pound
LKR	145.3	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	14.7148	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3805	Libyan Dinar
MAD	9.716	Moroccan Dirham
MDL	19.65	Moldovan Leu
MGA	3020	Malagasy Ariary
MKD	54.99	Denar
MMK	1208	Kyat
MNT	2197	Tugrik
MOP	7.982	Pataca
MRO	353	Ouguiya
MUR	35.05	Mauritius Rupee
MVR	14.95	Rufiyaa
MWK	712.04	Kwacha
MXN	18.7801	Mexican Peso
MXV	3.4535	Mexican Unidad de Inversion (UDI)
MYR	4.048	Malaysian Ringgit
MZN	72	Metical
NAD	14.7199	Namibia Dollar
NGN	310	Naira
NIO	28.6	Cordoba Oro
NOK	8.3227	Norwegian Krone
NPR	107.36	Nepalese Rupee
NZD	1.3789	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.3905	Nuevo Sol
PGK	3.096	Kina
PHP	46.619	Philippine Peso
PKR	104.69	Pakistan Rupee
PLN	3.9075	Zloty
PYG	5503.48	Guarani
QAR	3.6411	Qatari Rial
RON	3.9879	Leu
RSD	110.23	Serbian Dinar

RUB	65.3545 Russian Ruble
RWF	776 Rwanda Franc
SAR	3.7491 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.0432 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	8.5637 Swedish Krona
SGD	1.3622 Singapore Dollar
SHP	0.7629 Saint Helena Pound
SLL	5575 Leone
SOS	578 Somali Shilling
SRD	7.398 Surinam Dollar
SSP	47.18 South Sudanese Pound
STD	21293 Dobra
SVC	8.7222 El Salvador Colon
SYP	214.4 Syrian Pound
SZL	14.7148 Lilangeni
THB	34.62 Baht
TJS	7.8669 Somoni
TMT	3.491 New Manat
TND	2.2083 Tunisian Dinar
TOP	2.0973 Pa'anga
TRY	2.957 Turkish Lira
TTD	6.68 Trinidad and Tobago Dollar
TWD	31.732 New Taiwan Dollar
TZS	2181 Tanzanian Shilling
UAH	26.2 Hryvnia
UGX	3370 Uganda Shilling
USD	1 US Dollar
UYU	28.55 Peso Uruguayo
UZS	2985 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22300 Dong
VUV	105.97 Vatu
WST	2.4396 Tala
XAF	587.83 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	587.99 CFA Franc BCEAO
XPF	106.39 CFP Franc
YER	249.95 Yemeni Rial
ZAR	14.73 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Interest Rate Position

Positions as at:

31 August 2016

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	204,036.94	266,751.31	470,788.25
Floating vs. Fixed	2,465,540.28	5,905,741.16	8,371,281.44
Overnight Index Swap	121,522.32	1,299,342.43	1,420,864.74
<b>Total</b>	<b>2,791,099.54</b>	<b>7,471,834.90</b>	<b>10,262,934.43</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,805	3,598	6,402
Floating vs. Fixed	49,645	149,946	199,591
Overnight Index Swap	385	11,582	11,967
<b>Total</b>	<b>52,835</b>	<b>165,126</b>	<b>217,960</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	136,442.23	0.00	2,965.84	6,297.79	143,707.78	25,549.67	155,824.94	470,788.25
Floating vs. Fixed	1,656,080.94	637,596.98	187,027.80	15,605.06	876,183.40	1,022,310.60	3,976,476.67	8,371,281.44
Overnight Index Swap	173,434.10	0.00	210,840.84	10,892.22	70,824.27	0.00	954,873.31	1,420,864.74
<b>Total</b>	<b>1,965,957.27</b>	<b>637,596.98</b>	<b>400,834.48</b>	<b>32,795.07</b>	<b>1,090,715.45</b>	<b>1,047,860.27</b>	<b>5,087,174.92</b>	<b>10,262,934.43</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,612	0	73	79	1,901	718	2,019	6,402
Floating vs. Fixed	36,992	25,513	2,966	366	14,153	33,440	86,162	199,591
Overnight Index Swap	421	0	391	24	215	0	10,916	11,967
<b>Total</b>	<b>39,025</b>	<b>25,513</b>	<b>3,430</b>	<b>469</b>	<b>16,269</b>	<b>34,158</b>	<b>99,097</b>	<b>217,960</b>

### 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	117,460.44	70,542.41	174,752.27	85,110.41	12,839.36	6,706.64	3,376.72	470,788.25
Floating vs. Fixed	3,083,278.20	1,644,964.66	2,343,363.62	1,039,947.51	139,443.37	51,066.20	69,217.90	8,371,281.44
Overnight Index Swap	1,216,379.11	94,094.38	101,609.67	7,532.04	861.52	282.57	105.44	1,420,864.74
<b>Total</b>	<b>4,417,117.75</b>	<b>1,809,601.45</b>	<b>2,619,725.57</b>	<b>1,132,589.96</b>	<b>153,144.25</b>	<b>58,055.40</b>	<b>72,700.06</b>	<b>10,262,934.43</b>

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	787	731	2,289	1,670	366	282	277	6,402
Floating vs. Fixed	39,985	32,076	72,149	41,946	6,104	2,978	4,354	199,591
Overnight Index Swap	3,870	1,788	5,970	280	30	20	9	11,967
<b>Total</b>	<b>44,642</b>	<b>34,595</b>	<b>80,408</b>	<b>43,896</b>	<b>6,500</b>	<b>3,280</b>	<b>4,640</b>	<b>217,960</b>

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EGP	8.8799 Egyptian Pound
ERN	15.8 Nakfa
ETB	21.93 Ethiopian Birr
EUR	0.8959 Euro
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GBP	0.7611	Pound Sterling
GEL	2.275	Lari
GHS	3.8657	Cedi
GIP	0.7615	Gibraltar Pound
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GTQ	7.553	Quetzal
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HKD	7.7565	Hong Kong Dollar
HNL	22.85	Lempira
HRK	6.6977	Croatian Kuna
HTG	64.7238	Gourde
HUF	277.43	Forint
IDR	13265	Rupiah
ILS	3.7726	New Israeli Sheqel
INR	66.9631	Indian Rupee
IQD	1162.7	Iraqi Dinar
IRR	30095	Iranian Rial
ISK	116.24	Iceland Krona
JMD	126.9	Jamaican Dollar
JOD	0.7078	Jordanian Dinar
JPY	103.42	Yen
KES	101.15	Kenyan Shilling
KGS	68.899	Som
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KYD	0.82	Cayman Islands Dollar
KZT	340.16	Tenge
LAK	8075	Kip
LBP	1504.5	Lebanese Pound
LKR	145.3	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	14.7148	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3805	Libyan Dinar
MAD	9.716	Moroccan Dirham
MDL	19.65	Moldovan Leu
MGA	3020	Malagasy Ariary
MKD	54.99	Denar
MMK	1208	Kyat
MNT	2197	Tugrik

MOP	7.982 Pataca
MRO	353 Ouguiya
MUR	35.05 Mauritius Rupee
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MWK	712.04 Kwacha
MXN	18.7801 Mexican Peso
MXV	3.4535 Mexican Unidad de Inversion (UDI)
MYR	4.048 Malaysian Ringgit
MZN	72 Metical
NAD	14.7199 Namibia Dollar
NGN	310 Naira
NIO	28.6 Cordoba Oro
NOK	8.3227 Norwegian Krone
NPR	107.36 Nepalese Rupee
NZD	1.3789 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.3905 Nuevo Sol
PGK	3.096 Kina
PHP	46.619 Philippine Peso
PKR	104.69 Pakistan Rupee
PLN	3.9075 Zloty
PYG	5503.48 Guarani
QAR	3.6411 Qatari Rial
RON	3.9879 Leu
RSD	110.23 Serbian Dinar
RUB	65.3545 Russian Ruble
RWF	776 Rwanda Franc
SAR	3.7491 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.0432 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	8.5637 Swedish Krona
SGD	1.3622 Singapore Dollar
SHP	0.7629 Saint Helena Pound
SLL	5575 Leone
SOS	578 Somali Shilling
SRD	7.398 Surinam Dollar
SSP	47.18 South Sudanese Pound
STD	21293 Dobra
SVC	8.7222 El Salvador Colon
SYP	214.4 Syrian Pound
SZL	14.7148 Lilangeni
THB	34.62 Baht
TJS	7.8669 Somoni
TMT	3.491 New Manat

TND	2.2083	Tunisian Dinar
TOP	2.0973	Pa'anga
TRY	2.957	Turkish Lira
TTD	6.68	Trinidad and Tobago Dollar
TWD	31.732	New Taiwan Dollar
TZS	2181	Tanzanian Shilling
UAH	26.2	Hryvnia
UGX	3370	Uganda Shilling
USD	1	US Dollar
UYU	28.55	Peso Uruguayo
UZS	2985	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22300	Dong
VUV	105.97	Vatu
WST	2.4396	Tala
XAF	587.83	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	587.99	CFA Franc BCEAO
XPF	106.39	CFP Franc
YER	249.95	Yemeni Rial
ZAR	14.73	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

August 2016

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,889.09	1,000,163.02	1,068,052.12
Total	67,889.09	1,000,163.02	1,068,052.12

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	6,514	102,502	109,016
Total	6,514	102,502	109,016

### 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	210,780.32	32,302.72	115,151.80	323,974.04	85,342.09	30,951.76	240,793.91	28,755.47	1,068,052.12
Total	210,780.32	32,302.72	115,151.80	323,974.04	85,342.09	30,951.76	240,793.91	28,755.47	1,068,052.12

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,914	4,766	16,416	29,466	10,412	5,603	25,570	3,871	109,016
Total	12,914	4,766	16,416	29,466	10,412	5,603	25,570	3,871	109,016

### 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	920,127.10	78,447.59	36,643.24	15,597.26	13,564.33	3,660.39	12.21	1,068,052.12
Total	920,127.10	78,447.59	36,643.24	15,597.26	13,564.33	3,660.39	12.21	1,068,052.12

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	100,479	4,721	1,764	879	885	282	6	109,016
Total	100,479	4,721	1,764	879	885	282	6	109,016

## Interest Rate Turnover

Turnover for the period:

August 2016

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	26,892.09	146,661.04	173,553.13
Floating vs. Fixed	289,365.62	1,744,733.10	2,034,098.72
Overnight Index Swap	36,104.29	569,981.61	606,085.89
<b>Total</b>	<b>352,362.00</b>	<b>2,461,375.75</b>	<b>2,813,737.75</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	382	4,314	4,696
Floating vs. Fixed	4,573	32,198	36,771
Overnight Index Swap	162	1,848	2,010
<b>Total</b>	<b>5,117</b>	<b>38,360</b>	<b>43,477</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	65,946.40	0.00	5,568.84	2,065.50	7,962.39	6,285.16	85,724.85	173,553.13
Floating vs. Fixed	457,532.64	94,981.45	42,685.95	1,977.03	147,278.39	172,498.56	1,117,144.68	2,034,098.72
Overnight Index Swap	53,368.70	0.00	87,203.64	5,966.39	19,897.99	0.00	439,649.17	606,085.89
<b>Total</b>	<b>576,847.73</b>	<b>94,981.45</b>	<b>135,458.44</b>	<b>10,008.92</b>	<b>175,138.77</b>	<b>178,783.72</b>	<b>1,642,518.70</b>	<b>2,813,737.75</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,495	0	214	140	209	172	2,466	4,696
Floating vs. Fixed	5,455	2,600	579	91	1,381	4,085	22,581	36,771
Overnight Index Swap	114	0	152	18	68	0	1,658	2,010
<b>Total</b>	<b>7,064</b>	<b>2,600</b>	<b>945</b>	<b>249</b>	<b>1,658</b>	<b>4,257</b>	<b>26,705</b>	<b>43,477</b>

### 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	35,461.64	24,824.37	69,244.31	30,130.48	11,761.83	908.84	1,221.66	173,553.13
Floating vs. Fixed	793,685.44	365,892.86	516,827.63	255,697.13	76,760.84	7,287.48	17,947.33	2,034,098.72
Overnight Index Swap	529,702.28	50,308.58	21,855.74	4,186.33	0.00	0.00	32.96	606,085.89
<b>Total</b>	<b>1,358,849.37</b>	<b>441,025.81</b>	<b>607,927.68</b>	<b>290,013.95</b>	<b>88,522.67</b>	<b>8,196.33</b>	<b>19,201.95</b>	<b>2,813,737.75</b>

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	432	324	1,097	1,218	558	305	762	4,696
Floating vs. Fixed	5,764	4,719	11,600	9,830	2,837	509	1,513	36,771
Overnight Index Swap	663	341	759	244	0	0	3	2,010
<b>Total</b>	<b>6,858</b>	<b>5,384</b>	<b>13,456</b>	<b>11,292</b>	<b>3,395</b>	<b>814</b>	<b>2,278</b>	<b>43,477</b>