

Foreign Exchange Position

Positions as at: 29 July 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	55,110.89	1,194,286.16	1,249,397.06
Total	55,110.89	1,194,286.16	1,249,397.06

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	4,169	107,701	111,870
Total	4,169	107,701	111,870

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	391,382.60	28,113.14	122,628.55	355,716.16	96,734.51	29,623.20	193,119.06	32,079.84	1,249,397.06
Total	391,382.60	28,113.14	122,628.55	355,716.16	96,734.51	29,623.20	193,119.06	32,079.84	1,249,397.06

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	24,609	4,448	12,397	29,258	11,758	5,695	19,459	4,246	111,870
Total	24,609	4,448	12,397	29,258	11,758	5,695	19,459	4,246	111,870

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	898,624.33	186,938.80	90,992.38	45,611.98	20,251.36	6,827.84	150.37	1,249,397.06
Total	898,624.33	186,938.80	90,992.38	45,611.98	20,251.36	6,827.84	150.37	1,249,397.06

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	89,535	10,688	5,760	3,082	1,871	898	36	111,870
Total	89,535	10,688	5,760	3,082	1,871	898	36	111,870

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	68.88	Afghani
ALL	121.75	Lek
AMD	474.7	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	165.063	Kwanza
ARS	14.988	Argentine Peso
AUD	1.316	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.5841	Azerbaijani Manat
BAM	1.7592	Convertible Mark
BBD	2	Barbados Dollar
BDT	78.32	Taka
BGN	1.7503	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1652.2	Burundi Franc
BMD	1	Bermudian Dollar

BND	1.3393	Brunei Dollar
BOB	6.87	Boliviano
BRL	3.2471	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.99	Ngultrum
BWP	10.5932	Pula
BYR	19800	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3028	Canadian Dollar
CDF	970	Congolese Franc
CHF	0.9688	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	654.84	Chilean Peso
CNY	6.6371	Yuan Renminbi
COP	3066.93	Colombian Peso
COU	0.0781	Unidad de Valor Real
CRC	542.81	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	97.68	Cape Verde Escudo
CZK	24.189	Czech Koruna
DJF	176.6	Djibouti Franc
DKK	6.6567	Danish Krone
DOP	45.78	Dominican Peso
DZD	109.8008	Algerian Dinar
EGP	8.8799	Egyptian Pound
ERN	15.4	Nakfa
ETB	21.7782	Ethiopian Birr
EUR	0.8949	Euro
FJD	2.0467	Fiji Dollar
FKP	0.7584	Falkland Islands Pound
GBP	0.756	Pound Sterling
GEL	2.342	Lari
GHS	3.821	Cedi
GIP	0.7558	Gibraltar Pound
GMD	41.83	Dalasi
GNF	8985	Guinea Franc
GTQ	7.561	Quetzal
GYD	206.99	Guyana Dollar
HKD	7.7571	Hong Kong Dollar
HNL	22.56	Lempira
HRK	6.6957	Croatian Kuna
HTG	62.8522	Gourde
HUF	278.03	Forint
IDR	13097	Rupiah
ILS	3.8085	New Israeli Sheqel
INR	66.63	Indian Rupee
IQD	1168	Iraqi Dinar
IRR	30065	Iranian Rial
ISK	118.48	Iceland Krona
JMD	126.16	Jamaican Dollar

JOD	0.7077	Jordanian Dinar
JPY	102.05	Yen
KES	101.3	Kenyan Shilling
KGS	67.05	Som
KHR	4030.0838	Riel
KMF	447.45	Comoro Franc
KPW	130	North Korean Won
KRW	1110.89	Won
KWD	0.3015	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	352.36	Tenge
LAK	8088.9	Kip
LBP	1504.6	Lebanese Pound
LKR	144.76	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	14.0682	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3855	Libyan Dinar
MAD	9.7591	Moroccan Dirham
MDL	19.675	Moldovan Leu
MGA	2927	Malagasy Ariary
MKD	54.82	Denar
MMK	1182	Kyat
MNT	2058	Tugrik
MOP	7.983	Pataca
MRO	353	Ouguiya
MUR	35.25	Mauritius Rupee
MVR	14.93	Rufiyaa
MWK	710.69	Kwacha
MXN	18.7465	Mexican Peso
MXV	3.4588	Mexican Unidad de Inversion (UDI)
MYR	4.067	Malaysian Ringgit
MZN	67.57	Metical
NAD	13.8689	Namibia Dollar
NGN	318	Naira
NIO	28.47	Cordoba Oro
NOK	8.4471	Norwegian Krone
NPR	107.5	Nepalese Rupee
NZD	1.3862	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3471	Nuevo Sol
PGK	3.0912	Kina
PHP	46.97	Philippine Peso
PKR	104.71	Pakistan Rupee
PLN	3.8973	Zloty
PYG	5534	Guarani
QAR	3.6414	Qatari Rial
RON	3.9964	Leu
RSD	109.99	Serbian Dinar

RUB	65.9755 Russian Ruble
RWF	741 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.281 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	8.5518 Swedish Krona
SGD	1.3393 Singapore Dollar
SHP	0.7595 Saint Helena Pound
SLL	5495 Leone
SOS	580 Somali Shilling
SRD	7.085 Surinam Dollar
SSP	45.34 South Sudanese Pound
STD	21268 Dobra
SVC	8.7222 El Salvador Colon
SYP	215.35 Syrian Pound
SZL	14.0888 Lilangeni
THB	34.76 Baht
TJS	7.8685 Somoni
TMT	3.3095 New Manat
TND	2.2087 Tunisian Dinar
TOP	2.1295 Pa'anga
TRY	2.9873 Turkish Lira
TTD	6.6595 Trinidad and Tobago Dollar
TWD	31.818 New Taiwan Dollar
TZS	2182 Tanzanian Shilling
UAH	24.8 Hryvnia
UGX	3375 Uganda Shilling
USD	1 US Dollar
UYU	29.85 Peso Uruguayo
UZS	2945 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22273 Dong
VUV	106.44 Vatu
WST	2.4746 Tala
XAF	587.04 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	587.04 CFA Franc BCEAO
XPF	106.22 CFP Franc
YER	249.9 Yemeni Rial
ZAR	13.875 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 July 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	122,457.76	247,465.54	369,923.30
Floating vs. Fixed	1,532,464.37	5,464,705.14	6,997,169.51
Overnight Index Swap	56,357.46	1,369,090.23	1,425,447.69
Total	1,711,279.59	7,081,260.91	8,792,540.51

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,615	3,424	5,039
Floating vs. Fixed	32,217	140,559	172,775
Overnight Index Swap	173	10,987	11,160
Total	34,005	154,969	188,974

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	96,487.13	0.00	3,741.31	6,437.47	113,307.82	20,712.70	129,236.87	369,923.30
Floating vs. Fixed	1,318,008.66	626,411.04	160,552.22	12,255.78	700,608.08	832,939.10	3,346,394.63	6,997,169.51
Overnight Index Swap	135,547.30	0.00	161,631.03	6,931.30	70,767.97	0.00	1,050,570.08	1,425,447.69
Total	1,550,043.09	626,411.04	325,924.57	25,624.56	884,683.87	853,651.80	4,526,201.58	8,792,540.51

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,215	0	91	92	1,367	594	1,680	5,039
Floating vs. Fixed	32,909	24,340	2,426	289	11,470	27,851	73,492	172,775
Overnight Index Swap	312	0	291	12	169	0	10,376	11,160
Total	34,436	24,340	2,808	393	13,006	28,444	85,548	188,974

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	91,452.00	56,609.36	134,757.66	67,582.09	11,339.18	5,406.79	2,776.22	369,923.30
Floating vs. Fixed	2,586,860.40	1,409,401.74	1,950,049.74	844,946.29	114,133.46	41,388.05	50,389.82	6,997,169.51
Overnight Index Swap	1,264,984.13	65,323.75	87,911.18	5,993.81	935.48	226.71	72.63	1,425,447.69
Total	3,943,296.53	1,531,334.86	2,172,718.57	918,522.20	126,408.12	47,021.55	53,238.67	8,792,540.51

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	613	592	1,794	1,248	296	231	265	5,039
Floating vs. Fixed	34,244	28,766	63,268	35,411	5,170	2,461	3,456	172,775
Overnight Index Swap	3,814	1,640	5,434	221	29	15	7	11,160
Total	38,671	30,998	70,496	36,880	5,495	2,707	3,728	188,974

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MWK	710.69 Kwacha
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OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3471 Nuevo Sol
PGK	3.0912 Kina
PHP	46.97 Philippine Peso
PKR	104.71 Pakistan Rupee
PLN	3.8973 Zloty
PYG	5534 Guarani
QAR	3.6414 Qatari Rial
RON	3.9964 Leu
RSD	109.99 Serbian Dinar
RUB	65.9755 Russian Ruble
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SLL	5495 Leone
SOS	580 Somali Shilling
SRD	7.085 Surinam Dollar
SSP	45.34 South Sudanese Pound
STD	21268 Dobra
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SYP	215.35 Syrian Pound
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TOP	2.1295	Pa'anga
TRY	2.9873	Turkish Lira
TTD	6.6595	Trinidad and Tobago Dollar
TWD	31.818	New Taiwan Dollar
TZS	2182	Tanzanian Shilling
UAH	24.8	Hryvnia
UGX	3375	Uganda Shilling
USD	1	US Dollar
UYU	29.85	Peso Uruguayo
UZS	2945	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22273	Dong
VUV	106.44	Vatu
WST	2.4746	Tala
XAF	587.04	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	587.04	CFA Franc BCEAO
XPF	106.22	CFP Franc
YER	249.9	Yemeni Rial
ZAR	13.875	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

July 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,153.38	716,623.30	758,776.69
Total	42,153.38	716,623.30	758,776.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	4,654	78,746	83,400
Total	4,654	78,746	83,400

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	162,786.25	16,561.98	101,013.72	209,684.94	70,538.71	28,082.90	154,204.61	15,903.58	758,776.69
Total	162,786.25	16,561.98	101,013.72	209,684.94	70,538.71	28,082.90	154,204.61	15,903.58	758,776.69

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,805	3,227	11,235	23,848	10,109	5,035	16,811	2,331	83,400
Total	10,805	3,227	11,235	23,848	10,109	5,035	16,811	2,331	83,400

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	669,769.23	53,947.25	15,046.26	9,013.93	9,933.67	1,036.35	30.01	758,776.69
Total	669,769.23	53,947.25	15,046.26	9,013.93	9,933.67	1,036.35	30.01	758,776.69

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	78,571	2,714	910	491	614	95	7	83,400
Total	78,571	2,714	910	491	614	95	7	83,400

Interest Rate Turnover

Turnover for the period:

July 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,019.60	136,277.80	147,297.40
Floating vs. Fixed	190,160.72	1,086,567.23	1,276,727.95
Overnight Index Swap	22,546.05	500,790.77	523,336.83
Total	223,726.36	1,723,635.80	1,947,362.17

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	167	3,874	4,041
Floating vs. Fixed	3,297	19,220	22,517
Overnight Index Swap	44	2,964	3,008
Total	3,508	26,058	29,566

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	49,033.33	0.00	8,587.96	2,633.72	9,012.86	3,492.73	74,536.80	147,297.40
Floating vs. Fixed	374,833.87	66,324.74	57,798.50	2,790.63	90,658.37	139,044.00	545,277.84	1,276,727.95
Overnight Index Swap	61,805.00	0.00	143,724.41	9,449.55	23,824.91	0.00	284,532.95	523,336.83
Total	485,672.20	66,324.74	210,110.87	14,873.90	123,496.14	142,536.73	904,347.58	1,947,362.17

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,037	0	260	172	236	94	2,242	4,041
Floating vs. Fixed	4,425	1,620	613	115	1,228	3,884	10,632	22,517
Overnight Index Swap	77	0	211	19	40	0	2,661	3,008
Total	5,539	1,620	1,084	306	1,504	3,978	15,535	29,566

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	25,810.49	19,554.93	57,849.41	27,902.58	13,598.25	1,303.42	1,278.33	147,297.40
Floating vs. Fixed	359,318.58	246,077.84	369,764.98	217,921.13	59,851.27	9,325.97	14,468.17	1,276,727.95
Overnight Index Swap	466,243.13	36,101.89	18,097.99	2,620.90	178.01	38.73	56.17	523,336.83
Total	851,372.19	301,734.67	445,712.38	248,444.61	73,627.52	10,668.13	15,802.67	1,947,362.17

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	233	872	1,054	500	297	759	4,041
Floating vs. Fixed	2,849	2,611	7,292	6,089	2,260	402	1,014	22,517
Overnight Index Swap	1,180	462	1,180	177	3	2	4	3,008
Total	4,355	3,306	9,344	7,320	2,763	701	1,777	29,566