

Foreign Exchange Position

Positions as at: 30 October 2015

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,911.02	256,630.80	276,541.82
Total	19,911.02	256,630.80	276,541.82

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	1,658	24,607	26,265
Total	1,658	24,607	26,265

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	126,003.93	9,745.74	29,008.75	50,486.88	20,360.92	7,272.55	25,070.70	8,592.34	276,541.82
Total	126,003.93	9,745.74	29,008.75	50,486.88	20,360.92	7,272.55	25,070.70	8,592.34	276,541.82

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,634	1,501	2,749	2,903	2,526	1,318	2,441	1,193	26,265
Total	11,634	1,501	2,749	2,903	2,526	1,318	2,441	1,193	26,265

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	167,822.95	48,658.09	24,648.58	22,339.41	11,151.66	1,841.34	79.79	276,541.82
Total	167,822.95	48,658.09	24,648.58	22,339.41	11,151.66	1,841.34	79.79	276,541.82

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	16,065	3,640	2,414	1,923	1,924	277	23	26,265
Total	16,065	3,640	2,414	1,923	1,924	277	23	26,265

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	64.55	Afghani
ALL	125.95	Lek
AMD	472.45	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	134.612	Kwanza
ARS	9.5154	Argentine Peso
AUD	1.4002	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.0435	Azerbaijani Manat
BAM	1.7782	Convertible Mark
BBD	2	Barbados Dollar
BDT	77.77	Taka
BGN	1.7763	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1563	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 October 2015

BND	1.401	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.8562	Brazilian Real
BSD	1	Bahamian Dollar
BTN	65.293	Ngultrum
BWP	10.3627	Pula
BYR	17435	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3076	Canadian Dollar
CDF	918	Congolese Franc
CHF	0.9875	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	691.2	Chilean Peso
CNY	6.318	Yuan Renminbi
COP	2895.86	Colombian Peso
COU	0.0771	Unidad de Valor Real
CRC	533.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.8	Cape Verde Escudo
CZK	24.594	Czech Koruna
DJF	176.6	Djibouti Franc
DKK	6.7766	Danish Krone
DOP	45.36	Dominican Peso
DZD	106.989	Algerian Dinar
EGP	8.03	Egyptian Pound
ERN	15.04	Nakfa
ETB	20.955	Ethiopian Birr
EUR	0.9086	Euro
FJD	2.0921	Fiji Dollar
FKP	0.6456	Falkland Islands Pound
GBP	0.6481	Pound Sterling
GEL	2.37	Lari
GHS	3.6796	Cedi
GIP	0.6472	Gibraltar Pound
GMD	38.58	Dalasi
GNF	7824.22	Guinea Franc
GTQ	7.662	Quetzal
GYD	204.71	Guyana Dollar
HKD	7.7505	Hong Kong Dollar
HNL	22.01	Lempira
HRK	6.8898	Croatian Kuna
HTG	53.5553	Gourde
HUF	282.04	Forint
IDR	13675	Rupiah
ILS	3.859	New Israeli Sheqel
INR	65.4128	Indian Rupee

Foreign Exchange Position

Positions as at:

30 October 2015

IQD	1122	Iraqi Dinar
IRR	29950	Iranian Rial
ISK	128.34	Iceland Krona
JMD	119.25	Jamaican Dollar
JOD	0.707	Jordanian Dinar
JPY	120.61	Yen
KES	101.9	Kenyan Shilling
KGS	69.05	Som
KHR	4060.8778	Riel
KMF	437.05	Comoro Franc
KPW	130	North Korean Won
KRW	1140.16	Won
KWD	0.3027	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	280	Tenge
LAK	8144.19	Kip
LBP	1507.85	Lebanese Pound
LKR	140.95	Sri Lanka Rupee
LRD	84	Liberian Dollar
LSL	13.8	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3722	Libyan Dinar
MAD	9.802	Moroccan Dirham
MDL	19.982	Moldovan Leu
MGA	3205	Malagasy Ariary
MKD	55.75	Denar
MMK	1271	Kyat
MNT	1986	Tugrik
MOP	7.982	Pataca
MRO	322	Ouguiya
MUR	35.78	Mauritius Rupee
MVR	15.36	Rufiyaa
MWK	547	Kwacha
MXN	16.492	Mexican Peso
MXV	3.0955	Mexican Unidad de Inversion (UDI)
MYR	4.292	Malaysian Ringgit
MZN	42.1	Metical
NAD	13.8237	Namibia Dollar
NGN	198.96	Naira
NIO	27.15	Cordoba Oro
NOK	8.482	Norwegian Krone
NPR	104.4	Nepalese Rupee
NZD	1.4741	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2701	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 October 2015

PGK	2.8571	Kina
PHP	46.69	Philippine Peso
PKR	105.3	Pakistan Rupee
PLN	3.8615	Zloty
PYG	5627	Guarani
QAR	3.64	Qatari Rial
RON	4.0245	Leu
RSD	109.24	Serbian Dinar
RUB	64	Russian Ruble
RWF	741	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	12.35	Seychelles Rupee
SDG	6.08	Sudanese Pound
SEK	8.5358	Swedish Krona
SGD	1.4005	Singapore Dollar
SHP	0.6482	Saint Helena Pound
SLL	4455	Leone
SOS	637	Somali Shilling
SRD	3.25	Surinam Dollar
SSP	2.8895	South Sudanese Pound
STD	22238	Dobra
SVC	8.7231	El Salvador Colon
SYR	220.5	Syrian Pound
SZL	13.798	Lilangeni
THB	35.59	Baht
TJS	6.6186	Somoni
TMT	3.35	New Manat
TND	1.9916	Tunisian Dinar
TOP	2.0947	Paʻanga
TRY	2.9141	Turkish Lira
TTD	6.3372	Trinidad and Tobago Dollar
TWD	32.437	New Taiwan Dollar
TZS	2165	Tanzanian Shilling
UAH	23.192	Hryvnia
UGX	3547.65	Uganda Shilling
USD	1	US Dollar
UYU	29.39	Peso Uruguayo
UZS	2655	Uzbekistan Sum
VEF	6.2842	Bolivar Fuerte
VND	22309	Dong
VUV	108.5	Vatu
WST	2.5094	Tala
XAF	597.82	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	595.3	CFA Franc BCEAO
XPF	107.9	CFP Franc

Foreign Exchange Position

Positions as at:

30 October 2015

YER	214.75	Yemeni Rial
ZAR	13.8185	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar
XAU	0.00088	Gold
XAG	0.064746	Silver

Interest Rate Position

Positions as at:

30 October 2015

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	41,979.78	34,754.66	76,734.44
Floating vs. Fixed	650,649.40	1,078,692.65	1,729,342.05
Overnight Index Swap	24,613.16	109,044.29	133,657.45
Total	717,242.34	1,222,491.61	1,939,733.95

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	665	645	1,310
Floating vs. Fixed	14,851	44,906	59,757
Overnight Index Swap	82	6,018	6,100
Total	15,598	51,569	67,167

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	26,132.00	0.00	121.23	208.30	31,530.08	7,331.66	11,411.18	76,734.44
Floating vs. Fixed	502,007.33	182,147.60	20,479.11	5,358.05	171,891.91	290,275.34	557,182.71	1,729,342.05
Overnight Index Swap	15,541.05	0.00	165.09	8,679.22	2,701.86	0.00	106,570.24	133,657.45
Total	543,680.38	182,147.60	20,765.42	14,245.56	206,123.85	297,607.00	675,164.14	1,939,733.95

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	358	0	6	2	670	137	137	1,310
Floating vs. Fixed	15,169	8,309	597	91	4,460	11,725	19,407	59,757
Overnight Index Swap	64	0	2	4	22	0	6,008	6,100
Total	15,591	8,309	605	97	5,152	11,862	25,552	67,167

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	17,659.98	10,203.13	29,535.76	14,513.68	2,459.71	1,399.93	962.26	76,734.44
Floating vs. Fixed	569,158.44	351,463.39	504,573.49	255,164.91	23,449.09	10,431.01	15,101.72	1,729,342.05
Overnight Index Swap	98,050.09	14,335.53	20,655.43	444.85	151.55	0.00	20.00	133,657.45
Total	684,868.52	376,002.04	554,764.68	270,123.44	26,060.36	11,830.94	16,083.98	1,939,733.95

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	212	157	439	310	77	65	50	1,310
Floating vs. Fixed	14,047	10,512	21,316	11,419	1,051	577	835	59,757
Overnight Index Swap	3,182	939	1,956	17	5	0	1	6,100
Total	17,441	11,608	23,711	11,746	1,133	642	886	67,167

Foreign Exchange Rate

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AED	3.6725	UAE Dirham

Interest Rate Position

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FJD	2.0921	Fiji Dollar
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LKR	140.95	Sri Lanka Rupee
LRD	84	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3722	Libyan Dinar

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Positions as at:

30 October 2015

MAD	9.802 Moroccan Dirham
MDL	19.982 Moldovan Leu
MGA	3205 Malagasy Ariary
MKD	55.75 Denar
MMK	1271 Kyat
MNT	1986 Tugrik
MOP	7.982 Pataca
MRO	322 Ouguiya
MUR	35.78 Mauritius Rupee
MVR	15.36 Rufiyaa
MWK	547 Kwacha
MXN	16.492 Mexican Peso
MXV	3.0955 Mexican Unidad de Inversion (UDI)
MYR	4.292 Malaysian Ringgit
MZN	42.1 Metical
NAD	13.8237 Namibia Dollar
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NIO	27.15 Cordoba Oro
NOK	8.482 Norwegian Krone
NPR	104.4 Nepalese Rupee
NZD	1.4741 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2701 Nuevo Sol
PGK	2.8571 Kina
PHP	46.69 Philippine Peso
PKR	105.3 Pakistan Rupee
PLN	3.8615 Zloty
PYG	5627 Guarani
QAR	3.64 Qatari Rial
RON	4.0245 Leu
RSD	109.24 Serbian Dinar
RUB	64 Russian Ruble
RWF	741 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	12.35 Seychelles Rupee
SDG	6.08 Sudanese Pound
SEK	8.5358 Swedish Krona
SGD	1.4005 Singapore Dollar
SHP	0.6482 Saint Helena Pound
SLL	4455 Leone
SOS	637 Somali Shilling

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Positions as at:

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SRD	3.25 Surinam Dollar
SSP	2.8895 South Sudanese Pound
STD	22238 Dobra
SVC	8.7231 El Salvador Colon
SYP	220.5 Syrian Pound
SZL	13.798 Lilangeni
THB	35.59 Baht
TJS	6.6186 Somoni
TMT	3.35 New Manat
TND	1.9916 Tunisian Dinar
TOP	2.0947 Paʻanga
TRY	2.9141 Turkish Lira
TTD	6.3372 Trinidad and Tobago Dollar
TWD	32.437 New Taiwan Dollar
TZS	2165 Tanzanian Shilling
UAH	23.192 Hryvnia
UGX	3547.65 Uganda Shilling
USD	1 US Dollar
UYU	29.39 Peso Uruguayo
UZS	2655 Uzbekistan Sum
VEF	6.2842 Bolivar Fuerte
VND	22309 Dong
VUV	108.5 Vatu
WST	2.5094 Tala
XAF	597.82 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	595.3 CFA Franc BCEAO
XPF	107.9 CFP Franc
YER	214.75 Yemeni Rial
ZAR	13.8185 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar
XAU	0.00088 Gold
XAG	0.064746 Silver

Foreign Exchange Turnover

Turnover for the period:

October 2015

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,695.27	118,549.71	136,244.98
Total	17,695.27	118,549.71	136,244.98

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	2,227	11,515	13,742
Total	2,227	11,515	13,742

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	29,257.28	7,970.48	17,867.43	30,936.04	12,160.36	7,843.04	21,493.23	8,717.11	136,244.98
Total	29,257.28	7,970.48	17,867.43	30,936.04	12,160.36	7,843.04	21,493.23	8,717.11	136,244.98

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,600	1,303	2,079	2,237	2,144	1,305	2,348	727	13,742
Total	1,600	1,303	2,079	2,237	2,144	1,305	2,348	727	13,742

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	111,283.68	13,949.42	3,451.62	2,091.12	5,340.21	128.93	0.00	136,244.98
Total	111,283.68	13,949.42	3,451.62	2,091.12	5,340.21	128.93	0.00	136,244.98

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	12,452	685	216	99	275	16	0	13,742
Total	12,452	685	216	99	275	16	0	13,742

Interest Rate Turnover

Turnover for the period:

October 2015

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,854.69	219.62	7,074.31
Floating vs. Fixed	73,505.45	43,569.57	117,075.02
Overnight Index Swap	8,000.00	869.23	8,869.23
Total	88,360.13	44,658.42	133,018.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	47	5	52
Floating vs. Fixed	1,280	1,460	2,739
Overnight Index Swap	4	6	10
Total	1,331	1,471	2,801

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,188.00	0.00	0.00	0.00	3,558.36	64.52	263.42	7,074.31
Floating vs. Fixed	46,287.57	10,288.93	1,043.22	0.00	16,766.76	15,960.50	26,728.04	117,075.02
Overnight Index Swap	8,550.00	0.00	0.00	0.00	0.00	0.00	319.23	8,869.23
Total	58,025.57	10,288.93	1,043.22	0.00	20,325.12	16,025.02	27,310.70	133,018.56

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	14	0	0	0	34	1	3	52
Floating vs. Fixed	968	272	23	0	313	466	697	2,739
Overnight Index Swap	6	0	0	0	0	0	4	10
Total	988	272	23	0	347	467	704	2,801

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	0.00	1,629.72	4,241.42	1,020.00	183.17	0.00	0.00	7,074.31
Floating vs. Fixed	17,934.85	22,615.89	36,372.55	31,013.53	7,741.09	323.39	1,073.72	117,075.02
Overnight Index Swap	8,856.76	0.00	0.00	12.47	0.00	0.00	0.00	8,869.23
Total	26,791.61	24,245.61	40,613.97	32,045.99	7,924.27	323.39	1,073.72	133,018.56

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	0	12	21	15	4	0	0	52
Floating vs. Fixed	176	332	819	994	295	25	99	2,739
Overnight Index Swap	9	0	0	1	0	0	0	10
Total	185	344	840	1,010	299	25	99	2,801