

Foreign Exchange Position

Positions as at: 31 August 2015

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,261.25	295,548.94	318,810.19
Total	23,261.25	295,548.94	318,810.19

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	1,795	26,709	28,504
Total	1,795	26,709	28,504

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	133,726.00	8,107.25	34,735.10	62,853.31	27,500.53	7,427.88	36,717.76	7,742.37	318,810.19
Total	133,726.00	8,107.25	34,735.10	62,853.31	27,500.53	7,427.88	36,717.76	7,742.37	318,810.19

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,946	1,177	2,883	3,098	2,561	1,081	3,540	1,218	28,504
Total	12,946	1,177	2,883	3,098	2,561	1,081	3,540	1,218	28,504

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	199,124.23	53,778.64	28,102.62	24,670.37	11,218.81	1,829.88	85.63	318,810.19
Total	199,124.23	53,778.64	28,102.62	24,670.37	11,218.81	1,829.88	85.63	318,810.19

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	16,891	4,014	2,500	2,385	2,391	301	23	28,504
Total	16,891	4,014	2,500	2,385	2,391	301	23	28,504

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	64.8	Afghani
ALL	124.12	Lek
AMD	480.45	Armenian Dram
ANG	1.75	Netherlands Antillean Guilder
AOA	125.1	Kwanza
ARS	9.2967	Argentine Peso
AUD	1.4051	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.0435	Azerbaijani Manat
BAM	1.7125	Convertible Mark
BBD	2	Barbados Dollar
BDT	77.75	Taka
BGN	1.7448	Bulgarian Lev
BHD	0.3772	Bahraini Dinar
BIF	1538	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 August 2015

BND	1.4113	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.6187	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.48	Ngultrum
BWP	10.2564	Pula
BYR	17435	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3135	Canadian Dollar
CDF	913	Congolese Franc
CHF	0.9669	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	692.57	Chilean Peso
CNY	6.376	Yuan Renminbi
COP	3054.2	Colombian Peso
COU	0.072	Unidad de Valor Real
CRC	529	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.35	Cape Verde Escudo
CZK	24.093	Czech Koruna
DJF	177.05	Djibouti Franc
DKK	6.6572	Danish Krone
DOP	44.6	Dominican Peso
DZD	105.9807	Algerian Dinar
EGP	7.83	Egyptian Pound
ERN	14.9	Nakfa
ETB	20.6415	Ethiopian Birr
EUR	0.8914	Euro
FJD	2.1659	Fiji Dollar
FKP	0.6484	Falkland Islands Pound
GBP	0.6517	Pound Sterling
GEL	2.3495	Lari
GHS	3.85	Cedi
GIP	0.6517	Gibraltar Pound
GMD	39.38	Dalasi
GNF	7345	Guinea Franc
GTQ	7.68	Quetzal
GYD	203.21	Guyana Dollar
HKD	7.7495	Hong Kong Dollar
HNL	21.66	Lempira
HRK	6.732	Croatian Kuna
HTG	53.2	Gourde
HUF	279.34	Forint
IDR	14045	Rupiah
ILS	3.9204	New Israeli Sheqel
INR	66.4023	Indian Rupee

Foreign Exchange Position

Positions as at:

31 August 2015

IQD	1145	Iraqi Dinar
IRR	29958	Iranian Rial
ISK	129.17	Iceland Krona
JMD	117.38	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	121.22	Yen
KES	103.75	Kenyan Shilling
KGS	62.42	Som
KHR	4095	Riel
KMF	444.25	Comoro Franc
KPW	130	North Korean Won
KRW	1181.82	Won
KWD	0.302	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	239.35	Tenge
LAK	8157	Kip
LBP	1504	Lebanese Pound
LKR	134.5	Sri Lanka Rupee
LRD	88	Liberian Dollar
LSL	13.25	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.363	Libyan Dinar
MAD	9.6708	Moroccan Dirham
MDL	19	Moldovan Leu
MGA	3275	Malagasy Ariary
MKD	54.6	Denar
MMK	1268	Kyat
MNT	1984	Tugrik
MOP	7.978	Pataca
MRO	312	Ouguiya
MUR	35	Mauritius Rupee
MVR	14.96	Rufiyaa
MWK	547.45	Kwacha
MXN	16.7502	Mexican Peso
MXV	3.1652	Mexican Unidad de Inversion (UDI)
MYR	4.192	Malaysian Ringgit
MZN	40.84	Metical
NAD	13.2747	Namibia Dollar
NGN	199	Naira
NIO	26.58	Cordoba Oro
NOK	8.2771	Norwegian Krone
NPR	105.87	Nepalese Rupee
NZD	1.5765	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.236	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 August 2015

PGK	2.7473	Kina
PHP	46.73	Philippine Peso
PKR	104.1	Pakistan Rupee
PLN	3.7741	Zloty
PYG	5368.83	Guarani
QAR	3.6408	Qatari Rial
RON	3.9492	Leu
RSD	107.19	Serbian Dinar
RUB	63.843	Russian Ruble
RWF	726.3	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.5188	Solomon Islands Dollar
SCR	12.58	Seychelles Rupee
SDG	6.0771	Sudanese Pound
SEK	8.4718	Swedish Krona
SGD	1.411	Singapore Dollar
SHP	0.6342	Saint Helena Pound
SLL	4597	Leone
SOS	654	Somali Shilling
SRD	3.249	Surinam Dollar
SSP	2.999	South Sudanese Pound
STD	21835	Dobra
SVC	8.73	El Salvador Colon
SYP	219.75	Syrian Pound
SZL	13.252	Lilangeni
THB	35.82	Baht
TJS	6.2545	Somoni
TMT	3.3488	New Manat
TND	1.9526	Tunisian Dinar
TOP	2.0305	Paʻanga
TRY	2.9121	Turkish Lira
TTD	6.3187	Trinidad and Tobago Dollar
TWD	32.496	New Taiwan Dollar
TZS	2140	Tanzanian Shilling
UAH	22.1	Hryvnia
UGX	3658	Uganda Shilling
USD	1	US Dollar
UYU	28.47	Peso Uruguayo
UZS	2585	Uzbekistan Sum
VEF	6.2842	Bolivar Fuerte
VND	22480	Dong
VUV	107.4	Vatu
WST	2.5316	Tala
XAF	584.53	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	584.58	CFA Franc BCEAO
XPF	105.8	CFP Franc

Foreign Exchange Position

Positions as at:

31 August 2015

YER	214.85	Yemeni Rial
ZAR	13.261	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar
XAU	0.000879	Gold
XAG	0.068446	Silver

Interest Rate Position

Positions as at:

31 August 2015

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	30,778.46	34,245.17	65,023.64
Floating vs. Fixed	500,057.64	993,137.80	1,493,195.44
Overnight Index Swap	18,256.72	97,659.25	115,915.97
Total	549,092.82	1,125,042.22	1,674,135.04

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	488	627	1,115
Floating vs. Fixed	11,224	42,123	53,347
Overnight Index Swap	67	5,961	6,028
Total	11,779	48,711	60,490

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	23,070.00	0.00	27.09	207.15	24,542.01	7,939.74	9,237.65	65,023.64
Floating vs. Fixed	482,570.57	150,396.80	14,047.14	5,539.44	125,949.86	272,896.15	441,795.49	1,493,195.44
Overnight Index Swap	9,241.05	0.00	201.93	8,631.27	1,228.93	0.00	96,612.78	115,915.97
Total	514,881.62	150,396.80	14,276.16	14,377.86	151,720.80	280,835.88	547,645.92	1,674,135.04

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	334	0	2	2	519	146	112	1,115
Floating vs. Fixed	14,761	7,159	410	96	3,170	11,382	16,370	53,347
Overnight Index Swap	53	0	3	4	14	0	5,954	6,028
Total	15,148	7,159	415	102	3,703	11,528	22,436	60,490

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	17,303.91	8,045.53	22,891.46	12,490.73	2,237.82	1,023.12	1,031.07	65,023.64
Floating vs. Fixed	483,442.19	305,908.41	435,139.36	224,721.29	21,984.87	8,194.04	13,805.30	1,493,195.44
Overnight Index Swap	85,659.90	14,037.95	15,199.44	847.12	151.55	0.00	20.00	115,915.97
Total	586,406.00	327,991.89	473,230.25	238,059.14	24,374.24	9,217.16	14,856.36	1,674,135.04

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	215	128	347	263	69	49	44	1,115
Floating vs. Fixed	12,970	9,550	18,857	9,991	887	426	667	53,347
Overnight Index Swap	3,254	1,025	1,703	40	5	0	1	6,028
Total	16,439	10,703	20,907	10,294	961	475	712	60,490

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	64.8 Afghani
ALL	124.12 Lek
AMD	480.45 Armenian Dram
ANG	1.75 Netherlands Antillean Guilder
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DOP	44.6 Dominican Peso
DZD	105.9807 Algerian Dinar
EGP	7.83 Egyptian Pound
ERN	14.9 Nakfa

Interest Rate Position

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ETB	20.6415	Ethiopian Birr
EUR	0.8914	Euro
FJD	2.1659	Fiji Dollar
FKP	0.6484	Falkland Islands Pound
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LAK	8157	Kip
LBP	1504	Lebanese Pound
LKR	134.5	Sri Lanka Rupee
LRD	88	Liberian Dollar
LSL	13.25	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.363	Libyan Dinar

Interest Rate Position

Positions as at:

31 August 2015

MAD	9.6708 Moroccan Dirham
MDL	19 Moldovan Leu
MGA	3275 Malagasy Ariary
MKD	54.6 Denar
MMK	1268 Kyat
MNT	1984 Tugrik
MOP	7.978 Pataca
MRO	312 Ouguiya
MUR	35 Mauritius Rupee
MVR	14.96 Rufiyaa
MWK	547.45 Kwacha
MXN	16.7502 Mexican Peso
MXV	3.1652 Mexican Unidad de Inversion (UDI)
MYR	4.192 Malaysian Ringgit
MZN	40.84 Metical
NAD	13.2747 Namibia Dollar
NGN	199 Naira
NIO	26.58 Cordoba Oro
NOK	8.2771 Norwegian Krone
NPR	105.87 Nepalese Rupee
NZD	1.5765 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.236 Nuevo Sol
PGK	2.7473 Kina
PHP	46.73 Philippine Peso
PKR	104.1 Pakistan Rupee
PLN	3.7741 Zloty
PYG	5368.83 Guarani
QAR	3.6408 Qatari Rial
RON	3.9492 Leu
RSD	107.19 Serbian Dinar
RUB	63.843 Russian Ruble
RWF	726.3 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.5188 Solomon Islands Dollar
SCR	12.58 Seychelles Rupee
SDG	6.0771 Sudanese Pound
SEK	8.4718 Swedish Krona
SGD	1.411 Singapore Dollar
SHP	0.6342 Saint Helena Pound
SLL	4597 Leone
SOS	654 Somali Shilling

Interest Rate Position

Positions as at:

31 August 2015

SRD	3.249 Surinam Dollar
SSP	2.999 South Sudanese Pound
STD	21835 Dobra
SVC	8.73 El Salvador Colon
SYP	219.75 Syrian Pound
SZL	13.252 Lilangeni
THB	35.82 Baht
TJS	6.2545 Somoni
TMT	3.3488 New Manat
TND	1.9526 Tunisian Dinar
TOP	2.0305 Paʻanga
TRY	2.9121 Turkish Lira
TTD	6.3187 Trinidad and Tobago Dollar
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UAH	22.1 Hryvnia
UGX	3658 Uganda Shilling
USD	1 US Dollar
UYU	28.47 Peso Uruguayo
UZS	2585 Uzbekistan Sum
VEF	6.2842 Bolivar Fuerte
VND	22480 Dong
VUV	107.4 Vatu
WST	2.5316 Tala
XAF	584.53 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	584.58 CFA Franc BCEAO
XPF	105.8 CFP Franc
YER	214.85 Yemeni Rial
ZAR	13.261 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar
XAU	0.000879 Gold
XAG	0.068446 Silver

Foreign Exchange Turnover

Turnover for the period:

August 2015

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	26,803.74	171,638.92	198,442.66
Total	26,803.74	171,638.92	198,442.66

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	2,593	14,547	17,140
Total	2,593	14,547	17,140

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	58,994.08	6,270.79	28,238.61	43,367.32	18,800.66	5,515.05	31,762.57	5,493.59	198,442.66
Total	58,994.08	6,270.79	28,238.61	43,367.32	18,800.66	5,515.05	31,762.57	5,493.59	198,442.66

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	3,492	881	3,179	2,433	2,158	873	3,398	726	17,140
Total	3,492	881	3,179	2,433	2,158	873	3,398	726	17,140

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	154,593.92	18,327.18	10,611.43	3,266.53	10,344.72	1,252.73	46.15	198,442.66
Total	154,593.92	18,327.18	10,611.43	3,266.53	10,344.72	1,252.73	46.15	198,442.66

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	14,727	852	553	232	694	71	12	17,140
Total	14,727	852	553	232	694	71	12	17,140

Interest Rate Turnover

Turnover for the period:

August 2015

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,232.87	679.57	1,912.44
Floating vs. Fixed	79,395.11	47,397.94	126,793.06
Overnight Index Swap	0.00	1,408.98	1,408.98
Total	80,627.98	49,486.49	130,114.47

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19	8	27
Floating vs. Fixed	1,463	1,586	3,048
Overnight Index Swap	0	19	19
Total	1,482	1,613	3,094

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	957.76	0.00	0.00	0.00	61.39	257.93	635.35	1,912.44
Floating vs. Fixed	53,588.84	11,770.93	27.63	157.30	10,902.94	20,921.63	29,423.79	126,793.06
Overnight Index Swap	0.00	0.00	0.00	0.00	0.00	0.00	1,408.98	1,408.98
Total	54,546.60	11,770.93	27.63	157.30	10,964.33	21,179.55	31,468.12	130,114.47

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	10	0	0	0	7	4	6	27
Floating vs. Fixed	1,095	368	2	5	272	592	714	3,048
Overnight Index Swap	0	0	0	0	0	0	19	19
Total	1,105	368	2	5	279	596	739	3,094

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	200.00	922.89	581.38	146.78	0.00	61.39	1,912.44
Floating vs. Fixed	7,865.37	28,651.79	45,995.17	32,860.07	9,859.94	250.51	1,310.22	126,793.06
Overnight Index Swap	958.99	53.50	236.51	159.99	0.00	0.00	0.00	1,408.98
Total	8,824.35	28,905.29	47,154.57	33,601.43	10,006.71	250.51	1,371.61	130,114.47

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	1	11	6	2	0	7	27
Floating vs. Fixed	125	441	1,106	991	273	17	95	3,048
Overnight Index Swap	5	1	4	9	0	0	0	19
Total	130	443	1,121	1,006	275	17	102	3,094