

Foreign Exchange Position

Positions as at: 30 September 2015

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,557.82	259,305.54	281,863.36
Total	22,557.82	259,305.54	281,863.36

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	1,545	23,833	25,378
Total	1,545	23,833	25,378

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	126,579.98	8,007.21	29,995.41	54,553.08	22,663.26	5,471.96	28,048.53	6,543.94	281,863.36
Total	126,579.98	8,007.21	29,995.41	54,553.08	22,663.26	5,471.96	28,048.53	6,543.94	281,863.36

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,025	1,101	2,525	2,720	2,355	945	2,543	1,164	25,378
Total	12,025	1,101	2,525	2,720	2,355	945	2,543	1,164	25,378

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	165,730.71	54,733.27	24,266.18	24,713.52	10,430.90	1,903.02	85.77	281,863.36
Total	165,730.71	54,733.27	24,266.18	24,713.52	10,430.90	1,903.02	85.77	281,863.36

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	14,366	4,027	2,306	2,260	2,111	284	24	25,378
Total	14,366	4,027	2,306	2,260	2,111	284	24	25,378

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	64.05	Afghani
ALL	124.3	Lek
AMD	471.45	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	134.85	Kwanza
ARS	9.4217	Argentine Peso
AUD	1.4241	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.0435	Azerbaijani Manat
BAM	1.7133	Convertible Mark
BBD	1.9998	Barbados Dollar
BDT	77.75	Taka
BGN	1.7498	Bulgarian Lev
BHD	0.3772	Bahraini Dinar
BIF	1565	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 September 2015

BND	1.4219	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.9478	Brazilian Real
BSD	1	Bahamian Dollar
BTN	65.976	Ngultrum
BWP	10.5263	Pula
BYR	17645	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3312	Canadian Dollar
CDF	914	Congolese Franc
CHF	0.9727	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	696.2	Chilean Peso
CNY	6.3556	Yuan Renminbi
COP	3086.81	Colombian Peso
COU	0.0717	Unidad de Valor Real
CRC	529.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.61	Cape Verde Escudo
CZK	24.302	Czech Koruna
DJF	176.5	Djibouti Franc
DKK	6.6748	Danish Krone
DOP	45.21	Dominican Peso
DZD	105.8507	Algerian Dinar
EGP	7.83	Egyptian Pound
ERN	15.1	Nakfa
ETB	20.885	Ethiopian Birr
EUR	0.8946	Euro
FJD	2.1725	Fiji Dollar
FKP	0.6603	Falkland Islands Pound
GBP	0.6609	Pound Sterling
GEL	2.34	Lari
GHS	3.73	Cedi
GIP	0.6609	Gibraltar Pound
GMD	38.6	Dalasi
GNF	7612	Guinea Franc
GTQ	7.676	Quetzal
GYD	203.36	Guyana Dollar
HKD	7.7499	Hong Kong Dollar
HNL	21.77	Lempira
HRK	6.8447	Croatian Kuna
HTG	52.0351	Gourde
HUF	280.12	Forint
IDR	14645	Rupiah
ILS	3.92	New Israeli Sheqel
INR	65.5067	Indian Rupee

Foreign Exchange Position

Positions as at:

30 September 2015

IQD	1131	Iraqi Dinar
IRR	29956	Iranian Rial
ISK	127.47	Iceland Krona
JMD	117.87	Jamaican Dollar
JOD	0.7078	Jordanian Dinar
JPY	119.84	Yen
KES	104.6	Kenyan Shilling
KGS	68.8325	Som
KHR	4060	Riel
KMF	437.2	Comoro Franc
KPW	130	North Korean Won
KRW	1184.44	Won
KWD	0.3021	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	271.93	Tenge
LAK	8120	Kip
LBP	1505.2	Lebanese Pound
LKR	140.89	Sri Lanka Rupee
LRD	88	Liberian Dollar
LSL	13.83	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3678	Libyan Dinar
MAD	9.7296	Moroccan Dirham
MDL	19.965	Moldovan Leu
MGA	3195	Malagasy Ariary
MKD	54.41	Denar
MMK	1285	Kyat
MNT	1971	Tugrik
MOP	7.982	Pataca
MRO	288	Ouguiya
MUR	35.27	Mauritius Rupee
MVR	15.35	Rufiyaa
MWK	555.05	Kwacha
MXN	16.9173	Mexican Peso
MXV	3.1811	Mexican Unidad de Inversion (UDI)
MYR	4.394	Malaysian Ringgit
MZN	42.05	Metical
NAD	13.85	Namibia Dollar
NGN	198.98	Naira
NIO	27.08	Cordoba Oro
NOK	8.5135	Norwegian Krone
NPR	104.93	Nepalese Rupee
NZD	1.5632	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.2223	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 September 2015

PGK	2.809	Kina
PHP	46.7	Philippine Peso
PKR	104.35	Pakistan Rupee
PLN	3.7983	Zloty
PYG	5631.08	Guarani
QAR	3.6417	Qatari Rial
RON	3.951	Leu
RSD	107.02	Serbian Dinar
RUB	65.3218	Russian Ruble
RWF	729.92	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	8.1169	Solomon Islands Dollar
SCR	12.925	Seychelles Rupee
SDG	6.07	Sudanese Pound
SEK	8.3675	Swedish Krona
SGD	1.422	Singapore Dollar
SHP	0.643	Saint Helena Pound
SLL	4145	Leone
SOS	640	Somali Shilling
SRD	3.25	Surinam Dollar
SSP	3	South Sudanese Pound
STD	21860	Dobra
SVC	8.7248	El Salvador Colon
SYP	220.4	Syrian Pound
SZL	13.829	Lilangeni
THB	36.36	Baht
TJS	6.4075	Somoni
TMT	3.3495	New Manat
TND	1.9681	Tunisian Dinar
TOP	2.1542	Paʻanga
TRY	3.0247	Turkish Lira
TTD	6.3242	Trinidad and Tobago Dollar
TWD	32.988	New Taiwan Dollar
TZS	2155	Tanzanian Shilling
UAH	21.264	Hryvnia
UGX	3687	Uganda Shilling
USD	1	US Dollar
UYU	29.05	Peso Uruguayo
UZS	2612	Uzbekistan Sum
VEF	6.2842	Bolivar Fuerte
VND	22471	Dong
VUV	110.2	Vatu
WST	2.5733	Tala
XAF	586.67	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	586.99	CFA Franc BCEAO
XPF	106.11	CFP Franc

Foreign Exchange Position

Positions as at: 30 September 2015

YER	214.8	Yemeni Rial
ZAR	13.8406	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar
XAU	0.000882	Gold
XAG	0.068655	Silver

Interest Rate Position

Positions as at:

30 September 2015

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	30,757.50	34,567.37	65,324.88
Floating vs. Fixed	527,487.73	1,002,970.59	1,530,458.32
Overnight Index Swap	24,339.98	96,387.44	120,727.43
Total	582,585.21	1,133,925.41	1,716,510.62

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	491	626	1,117
Floating vs. Fixed	11,685	42,371	54,056
Overnight Index Swap	75	5,821	5,896
Total	12,251	48,818	61,069

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	22,467.00	0.00	27.05	204.30	25,922.64	7,401.07	9,302.83	65,324.88
Floating vs. Fixed	501,265.65	150,473.73	14,732.69	5,361.00	130,015.96	272,679.83	455,929.46	1,530,458.32
Overnight Index Swap	14,176.05	0.00	167.99	8,512.41	2,425.54	0.00	95,445.43	120,727.43
Total	537,908.69	150,473.73	14,927.73	14,077.71	158,364.14	280,080.89	560,677.72	1,716,510.62

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	322	0	2	2	537	141	113	1,117
Floating vs. Fixed	14,913	7,135	433	93	3,232	11,242	17,008	54,056
Overnight Index Swap	56	0	2	4	20	0	5,814	5,896
Total	15,291	7,135	437	99	3,789	11,383	22,935	61,069

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	16,559.41	8,627.99	22,814.27	13,136.73	2,095.92	1,067.64	1,022.91	65,324.88
Floating vs. Fixed	498,523.14	317,351.97	440,638.41	230,773.60	20,475.83	8,313.80	14,381.56	1,530,458.32
Overnight Index Swap	90,172.73	13,549.51	16,311.08	522.55	151.55	0.00	20.00	120,727.43
Total	605,255.29	339,529.47	479,763.76	244,432.88	22,723.30	9,381.44	15,424.46	1,716,510.62

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	204	136	352	266	65	51	43	1,117
Floating vs. Fixed	12,977	9,752	19,239	10,131	847	433	677	54,056
Overnight Index Swap	3,177	959	1,733	21	5	0	1	5,896
Total	16,358	10,847	21,324	10,418	917	484	721	61,069

Foreign Exchange Rate

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AED	3.6724	UAE Dirham

Interest Rate Position

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ALL	124.3	Lek
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DJF	176.5	Djibouti Franc
DKK	6.6748	Danish Krone
DOP	45.21	Dominican Peso
DZD	105.8507	Algerian Dinar
EGP	7.83	Egyptian Pound
ERN	15.1	Nakfa

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ETB	20.885	Ethiopian Birr
EUR	0.8946	Euro
FJD	2.1725	Fiji Dollar
FKP	0.6603	Falkland Islands Pound
GBP	0.6609	Pound Sterling
GEL	2.34	Lari
GHS	3.73	Cedi
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HUF	280.12	Forint
IDR	14645	Rupiah
ILS	3.92	New Israeli Sheqel
INR	65.5067	Indian Rupee
IQD	1131	Iraqi Dinar
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KPW	130	North Korean Won
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KWD	0.3021	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	271.93	Tenge
LAK	8120	Kip
LBP	1505.2	Lebanese Pound
LKR	140.89	Sri Lanka Rupee
LRD	88	Liberian Dollar
LSL	13.83	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3678	Libyan Dinar

Interest Rate Position

Positions as at:

30 September 2015

MAD	9.7296 Moroccan Dirham
MDL	19.965 Moldovan Leu
MGA	3195 Malagasy Ariary
MKD	54.41 Denar
MMK	1285 Kyat
MNT	1971 Tugrik
MOP	7.982 Pataca
MRO	288 Ouguiya
MUR	35.27 Mauritius Rupee
MVR	15.35 Rufiyaa
MWK	555.05 Kwacha
MXN	16.9173 Mexican Peso
MXV	3.1811 Mexican Unidad de Inversion (UDI)
MYR	4.394 Malaysian Ringgit
MZN	42.05 Metical
NAD	13.85 Namibia Dollar
NGN	198.98 Naira
NIO	27.08 Cordoba Oro
NOK	8.5135 Norwegian Krone
NPR	104.93 Nepalese Rupee
NZD	1.5632 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.2223 Nuevo Sol
PGK	2.809 Kina
PHP	46.7 Philippine Peso
PKR	104.35 Pakistan Rupee
PLN	3.7983 Zloty
PYG	5631.08 Guarani
QAR	3.6417 Qatari Rial
RON	3.951 Leu
RSD	107.02 Serbian Dinar
RUB	65.3218 Russian Ruble
RWF	729.92 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	8.1169 Solomon Islands Dollar
SCR	12.925 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	8.3675 Swedish Krona
SGD	1.422 Singapore Dollar
SHP	0.643 Saint Helena Pound
SLL	4145 Leone
SOS	640 Somali Shilling

Interest Rate Position

Positions as at:

30 September 2015

SRD	3.25 Surinam Dollar
SSP	3 South Sudanese Pound
STD	21860 Dobra
SVC	8.7248 El Salvador Colon
SYP	220.4 Syrian Pound
SZL	13.829 Lilangeni
THB	36.36 Baht
TJS	6.4075 Somoni
TMT	3.3495 New Manat
TND	1.9681 Tunisian Dinar
TOP	2.1542 Paʻnga
TRY	3.0247 Turkish Lira
TTD	6.3242 Trinidad and Tobago Dollar
TWD	32.988 New Taiwan Dollar
TZS	2155 Tanzanian Shilling
UAH	21.264 Hryvnia
UGX	3687 Uganda Shilling
USD	1 US Dollar
UYU	29.05 Peso Uruguayo
UZS	2612 Uzbekistan Sum
VEF	6.2842 Bolivar Fuerte
VND	22471 Dong
VUV	110.2 Vatu
WST	2.5733 Tala
XAF	586.67 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	586.99 CFA Franc BCEAO
XPF	106.11 CFP Franc
YER	214.8 Yemeni Rial
ZAR	13.8406 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar
XAU	0.000882 Gold
XAG	0.068655 Silver

Foreign Exchange Turnover

Turnover for the period:

September 2015

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,199.96	130,188.86	154,388.82
Total	24,199.96	130,188.86	154,388.82

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	2,009	12,399	14,408
Total	2,009	12,399	14,408

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	40,105.96	6,225.07	24,118.52	40,332.94	13,052.37	5,500.14	22,226.13	2,827.69	154,388.82
Total	40,105.96	6,225.07	24,118.52	40,332.94	13,052.37	5,500.14	22,226.13	2,827.69	154,388.82

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,022	847	3,242	2,422	1,843	890	2,414	728	14,408
Total	2,022	847	3,242	2,422	1,843	890	2,414	728	14,408

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	127,652.08	11,950.42	6,757.90	1,941.71	5,369.98	660.67	56.06	154,388.82
Total	127,652.08	11,950.42	6,757.90	1,941.71	5,369.98	660.67	56.06	154,388.82

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	13,006	688	313	78	286	35	3	14,408
Total	13,006	688	313	78	286	35	3	14,408

Interest Rate Turnover

Turnover for the period:

September 2015

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	920.03	3,261.60	4,181.63
Floating vs. Fixed	82,871.65	66,224.80	149,096.45
Overnight Index Swap	15,497.53	5,680.64	21,178.17
Total	99,289.21	75,167.04	174,456.25

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18	42	60
Floating vs. Fixed	1,259	2,136	3,395
Overnight Index Swap	19	150	169
Total	1,296	2,328	3,624

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	90.00	0.00	0.00	0.00	2,750.53	991.60	349.50	4,181.63
Floating vs. Fixed	57,675.59	9,471.74	2,272.56	0.00	11,223.05	20,263.99	48,189.51	149,096.45
Overnight Index Swap	12,640.00	0.00	0.00	0.00	2,907.53	0.00	5,630.64	21,178.17
Total	70,405.59	9,471.74	2,272.56	0.00	16,881.11	21,255.59	54,169.66	174,456.25

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3	0	0	0	43	12	2	60
Floating vs. Fixed	942	325	51	0	239	566	1,272	3,395
Overnight Index Swap	8	0	0	0	12	0	149	169
Total	953	325	51	0	294	578	1,423	3,624

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	1,323.56	76.57	1,224.46	1,288.79	249.96	18.30	0.00	4,181.63
Floating vs. Fixed	33,733.75	26,176.37	44,465.24	34,618.04	7,387.91	75.51	2,639.64	149,096.45
Overnight Index Swap	18,870.12	1,170.95	1,073.12	63.98	0.00	0.00	0.00	21,178.17
Total	53,927.43	27,423.88	46,762.83	35,970.80	7,637.86	93.81	2,639.64	174,456.25

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	11	3	22	18	6	1	0	60
Floating vs. Fixed	386	458	1,167	991	304	6	83	3,395
Overnight Index Swap	85	35	46	3	0	0	0	169
Total	482	496	1,235	1,012	310	7	83	3,624