

Foreign Exchange Position

Positions as at: 30 November 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	132,186.78	1,116,613.19	1,248,799.97
Total	132,186.78	1,116,613.19	1,248,799.97

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,758	119,804	131,562
Total	11,758	119,804	131,562

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	301,788.52	37,951.19	146,511.34	368,835.05	73,049.80	32,205.35	251,538.51	36,920.22	1,248,799.97
Total	301,788.52	37,951.19	146,511.34	368,835.05	73,049.80	32,205.35	251,538.51	36,920.22	1,248,799.97

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	19,245	6,472	19,203	34,299	12,507	7,143	26,447	6,246	131,562
Total	19,245	6,472	19,203	34,299	12,507	7,143	26,447	6,246	131,562

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	919,942.15	181,394.65	68,292.59	54,303.68	17,504.16	7,087.48	275.27	1,248,799.97
Total	919,942.15	181,394.65	68,292.59	54,303.68	17,504.16	7,087.48	275.27	1,248,799.97

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	111,143	9,926	4,329	3,402	1,668	1,058	36	131,562
Total	111,143	9,926	4,329	3,402	1,668	1,058	36	131,562

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6723	UAE Dirham
AFN	66.51	Afghani
ALL	128.05	Lek
AMD	479.1	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	164.851	Kwanza
ARS	15.852	Argentine Peso
AUD	1.3534	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.7336	Azerbaijani Manat
BAM	1.8432	Convertible Mark
BBD	1.998	Barbados Dollar
BDT	79.11	Taka
BGN	1.8469	Bulgarian Lev
BHD	0.3761	Bahraini Dinar
BIF	1678.46	Burundi Franc
BMD	1	Bermudian Dollar

BND	1.4334	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.3827	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.385	Ngultrum
BWP	10.7991	Pula
BYR	19580	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3433	Canadian Dollar
CDF	1143	Congolese Franc
CHF	1.0172	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	675.49	Chilean Peso
CNY	6.8837	Yuan Renminbi
COP	3074	Colombian Peso
COU	0.0766	Unidad de Valor Real
CRC	548.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	103.4	Cape Verde Escudo
CZK	25.533	Czech Koruna
DJF	177.8	Djibouti Franc
DKK	7.0255	Danish Krone
DOP	46.54	Dominican Peso
DZD	110.58	Algerian Dinar
EGP	17.68	Egyptian Pound
ERN	15.53	Nakfa
ETB	22.3441	Ethiopian Birr
EUR	0.9443	Euro
FJD	2.0648	Fiji Dollar
FKP	0.7988	Falkland Islands Pound
GBP	0.7995	Pound Sterling
GEL	2.535	Lari
GHS	4.1806	Cedi
GIP	0.8001	Gibraltar Pound
GMD	40.59	Dalasi
GNF	9106.8	Guinea Franc
GTQ	7.502	Quetzal
GYD	204.91	Guyana Dollar
HKD	7.7563	Hong Kong Dollar
HNL	23.36	Lempira
HRK	7.1139	Croatian Kuna
HTG	66.5261	Gourde
HUF	295.09	Forint
IDR	13550	Rupiah
ILS	3.8288	New Israeli Sheqel
INR	68.5881	Indian Rupee
IQD	1160.3	Iraqi Dinar
IRR	32091	Iranian Rial
ISK	112.38	Iceland Krona
JMD	128.71	Jamaican Dollar

JOD	0.7077	Jordanian Dinar
JPY	114.44	Yen
KES	101.7	Kenyan Shilling
KGS	69.1565	Som
KHR	4010	Riel
KMF	464	Comoro Franc
KPW	130	North Korean Won
KRW	1176.39	Won
KWD	0.3046	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	339.67	Tenge
LAK	8161.83	Kip
LBP	1511.49	Lebanese Pound
LKR	148.55	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	14.0472	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4237	Libyan Dinar
MAD	10.0395	Moroccan Dirham
MDL	20.1798	Moldovan Leu
MGA	3315.04	Malagasy Ariary
MKD	57.84	Denar
MMK	1317	Kyat
MNT	2457	Tugrik
MOP	7.981	Pataca
MRO	355	Ouguiya
MUR	35.84	Mauritius Rupee
MVR	15	Rufiyaa
MWK	715.58	Kwacha
MXN	20.567	Mexican Peso
MXV	3.7207	Mexican Unidad de Inversion (UDI)
MYR	4.464	Malaysian Ringgit
MZN	73.35	Metical
NAD	14.0472	Namibia Dollar
NGN	304.25	Naira
NIO	28.72	Cordoba Oro
NOK	8.5185	Norwegian Krone
NPR	109.75	Nepalese Rupee
NZD	1.4114	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.4096	Nuevo Sol
PGK	3.096	Kina
PHP	49.69	Philippine Peso
PKR	104.75	Pakistan Rupee
PLN	4.2016	Zloty
PYG	5834	Guarani
QAR	3.6408	Qatari Rial
RON	4.2657	Leu
RSD	116.11	Serbian Dinar

RUB	64.077	Russian Ruble
RWF	808	Rwanda Franc
SAR	3.7498	Saudi Riyal
SBD	7.5472	Solomon Islands Dollar
SCR	13.255	Seychelles Rupee
SDG	6.48	Sudanese Pound
SEK	9.224	Swedish Krona
SGD	1.4332	Singapore Dollar
SHP	0.7988	Saint Helena Pound
SLL	5540	Leone
SOS	573	Somali Shilling
SRD	7.26	Surinam Dollar
SSP	75	South Sudanese Pound
STD	23049	Dobra
SVC	8.7135	El Salvador Colon
SYP	515	Syrian Pound
SZL	14.0472	Lilangeni
THB	35.69	Baht
TJS	7.81	Somoni
TMT	3.487	New Manat
TND	2.3074	Tunisian Dinar
TOP	2.1195	Pa'anga
TRY	3.436	Turkish Lira
TTD	6.6765	Trinidad and Tobago Dollar
TWD	31.883	New Taiwan Dollar
TZS	2175	Tanzanian Shilling
UAH	25.52	Hryvnia
UGX	3622.37	Uganda Shilling
USD	1	US Dollar
UYU	28.96	Peso Uruguayo
UZS	3164.1	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22640	Dong
VUV	110.33	Vatu
WST	2.4685	Tala
XAF	618.65	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	619.35	CFA Franc BCEAO
XPF	112.14	CFP Franc
YER	249.45	Yemeni Rial
ZAR	14.08	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

30 November 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	174,800.74	299,601.19	474,401.93
Floating vs. Fixed	2,071,866.75	6,318,615.77	8,390,482.52
Overnight Index Swap	93,851.22	1,174,273.68	1,268,124.91
Total	2,340,518.71	7,792,490.65	10,133,009.35

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,496	4,062	6,557
Floating vs. Fixed	44,302	157,272	201,574
Overnight Index Swap	1,047	9,640	10,686
Total	47,844	170,973	218,817

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	146,418.09	0.00	2,783.49	6,741.91	120,467.31	32,325.59	165,665.54	474,401.93
Floating vs. Fixed	2,026,654.24	528,248.24	304,871.18	16,416.91	808,578.33	1,036,043.71	3,669,669.92	8,390,482.52
Overnight Index Swap	177,873.68	0.00	280,940.74	25,666.12	73,757.33	0.00	709,887.04	1,268,124.91
Total	2,350,946.00	528,248.24	588,595.40	48,824.94	1,002,802.97	1,068,369.30	4,545,222.50	10,133,009.35

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,662	0	73	87	1,578	961	2,196	6,557
Floating vs. Fixed	42,572	22,510	4,647	410	14,017	34,648	82,771	201,574
Overnight Index Swap	436	0	673	71	200	0	9,306	10,686
Total	44,670	22,510	5,393	568	15,795	35,609	94,273	218,817

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	131,022.57	80,888.77	162,944.65	78,009.30	12,350.61	6,219.26	2,966.77	474,401.93
Floating vs. Fixed	2,933,614.06	1,595,861.88	2,477,102.97	1,100,035.49	149,592.33	53,864.57	80,411.22	8,390,482.52
Overnight Index Swap	1,073,420.59	95,651.41	90,611.63	6,503.43	1,019.18	397.42	521.25	1,268,124.91
Total	4,138,057.22	1,772,402.06	2,730,659.25	1,184,548.22	162,962.12	60,481.25	83,899.23	10,133,009.35

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	908	777	2,348	1,615	361	271	277	6,557
Floating vs. Fixed	38,791	30,966	73,295	44,061	6,409	3,119	4,934	201,574
Overnight Index Swap	3,781	1,534	5,000	293	36	23	19	10,686
Total	43,480	33,277	80,643	45,969	6,806	3,413	5,230	218,817

Foreign Exchange Rate

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AED	3.6723	UAE Dirham

AFN	66.51 Afghani
ALL	128.05 Lek
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CUP	1 Cuban Peso
CVE	103.4 Cape Verde Escudo
CZK	25.533 Czech Koruna
DJF	177.8 Djibouti Franc
DKK	7.0255 Danish Krone
DOP	46.54 Dominican Peso
DZD	110.58 Algerian Dinar
EGP	17.68 Egyptian Pound
ERN	15.53 Nakfa
ETB	22.3441 Ethiopian Birr
EUR	0.9443 Euro
FJD	2.0648 Fiji Dollar

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GBP	0.7995	Pound Sterling
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GHS	4.1806	Cedi
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HTG	66.5261	Gourde
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JMD	128.71	Jamaican Dollar
JOD	0.7077	Jordanian Dinar
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KES	101.7	Kenyan Shilling
KGS	69.1565	Som
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KMF	464	Comoro Franc
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KRW	1176.39	Won
KWD	0.3046	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4237	Libyan Dinar
MAD	10.0395	Moroccan Dirham
MDL	20.1798	Moldovan Leu
MGA	3315.04	Malagasy Ariary
MKD	57.84	Denar
MMK	1317	Kyat
MNT	2457	Tugrik

MOP	7.981 Pataca
MRO	355 Ouguiya
MUR	35.84 Mauritius Rupee
MVR	15 Rufiyaa
MWK	715.58 Kwacha
MXN	20.567 Mexican Peso
MXV	3.7207 Mexican Unidad de Inversion (UDI)
MYR	4.464 Malaysian Ringgit
MZN	73.35 Metical
NAD	14.0472 Namibia Dollar
NGN	304.25 Naira
NIO	28.72 Cordoba Oro
NOK	8.5185 Norwegian Krone
NPR	109.75 Nepalese Rupee
NZD	1.4114 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.4096 Nuevo Sol
PGK	3.096 Kina
PHP	49.69 Philippine Peso
PKR	104.75 Pakistan Rupee
PLN	4.2016 Zloty
PYG	5834 Guarani
QAR	3.6408 Qatari Rial
RON	4.2657 Leu
RSD	116.11 Serbian Dinar
RUB	64.077 Russian Ruble
RWF	808 Rwanda Franc
SAR	3.7498 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.255 Seychelles Rupee
SDG	6.48 Sudanese Pound
SEK	9.224 Swedish Krona
SGD	1.4332 Singapore Dollar
SHP	0.7988 Saint Helena Pound
SLL	5540 Leone
SOS	573 Somali Shilling
SRD	7.26 Surinam Dollar
SSP	75 South Sudanese Pound
STD	23049 Dobra
SVC	8.7135 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.0472 Lilangeni
THB	35.69 Baht
TJS	7.81 Somoni
TMT	3.487 New Manat

TND	2.3074	Tunisian Dinar
TOP	2.1195	Pa'anga
TRY	3.436	Turkish Lira
TTD	6.6765	Trinidad and Tobago Dollar
TWD	31.883	New Taiwan Dollar
TZS	2175	Tanzanian Shilling
UAH	25.52	Hryvnia
UGX	3622.37	Uganda Shilling
USD	1	US Dollar
UYU	28.96	Peso Uruguayo
UZS	3164.1	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22640	Dong
VUV	110.33	Vatu
WST	2.4685	Tala
XAF	618.65	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	619.35	CFA Franc BCEAO
XPF	112.14	CFP Franc
YER	249.45	Yemeni Rial
ZAR	14.08	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

November 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	207,752.88	846,527.16	1,054,280.04
Total	207,752.88	846,527.16	1,054,280.04

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,614	99,882	120,496
Total	20,614	99,882	120,496

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	176,202.07	45,923.08	152,865.86	321,343.03	79,260.52	31,357.26	229,929.57	17,398.65	1,054,280.04
Total	176,202.07	45,923.08	152,865.86	321,343.03	79,260.52	31,357.26	229,929.57	17,398.65	1,054,280.04

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,221	7,054	20,831	31,576	13,508	6,247	25,546	4,514	120,496
Total	11,221	7,054	20,831	31,576	13,508	6,247	25,546	4,514	120,496

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	889,906.77	82,264.12	41,643.13	19,177.29	19,213.26	2,053.09	22.38	1,054,280.04
Total	889,906.77	82,264.12	41,643.13	19,177.29	19,213.26	2,053.09	22.38	1,054,280.04

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	110,867	5,197	1,889	1,014	1,302	219	10	120,496
Total	110,867	5,197	1,889	1,014	1,302	219	10	120,496

Interest Rate Turnover

Turnover for the period:

November 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	37,893.05	205,003.05	242,896.10
Floating vs. Fixed	470,953.13	2,782,552.71	3,253,505.84
Overnight Index Swap	37,143.60	623,675.70	660,819.30
Total	545,989.78	3,611,231.46	4,157,221.23

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	348	4,614	4,961
Floating vs. Fixed	7,079	49,839	56,918
Overnight Index Swap	291	3,368	3,659
Total	7,717	57,821	65,538

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	70,702.47	0.00	4,334.22	1,322.10	23,512.75	5,425.01	137,599.56	242,896.10
Floating vs. Fixed	677,311.50	162,079.28	52,981.32	1,202.67	194,356.85	202,650.29	1,962,923.93	3,253,505.84
Overnight Index Swap	44,421.69	0.00	61,950.63	5,957.45	32,459.13	0.00	516,030.40	660,819.30
Total	792,435.66	162,079.28	119,266.16	8,482.22	250,328.72	208,075.30	2,616,553.89	4,157,221.23

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,232	0	209	136	251	154	2,980	4,961
Floating vs. Fixed	7,592	5,568	833	119	2,165	5,862	34,781	56,918
Overnight Index Swap	77	0	159	18	38	0	3,368	3,659
Total	8,900	5,568	1,201	273	2,454	6,015	41,128	65,538

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	74,916.23	35,605.46	91,952.92	26,078.69	11,037.41	1,596.80	1,708.59	242,896.10
Floating vs. Fixed	1,157,042.66	640,582.56	877,824.93	403,988.32	117,554.13	14,496.19	42,017.07	3,253,505.84
Overnight Index Swap	583,647.02	34,945.40	33,430.74	7,968.03	632.57	80.69	114.85	660,819.30
Total	1,815,605.90	711,133.42	1,003,208.59	438,035.04	129,224.11	16,173.67	43,840.51	4,157,221.23

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	454	306	1,213	1,272	556	332	830	4,961
Floating vs. Fixed	8,533	7,711	19,332	13,893	4,520	835	2,095	56,918
Overnight Index Swap	1,021	500	1,634	478	20	5	2	3,659
Total	10,008	8,517	22,179	15,642	5,095	1,172	2,927	65,538