

Foreign Exchange Position

Positions as at: 30 December 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	157,855.48	871,968.97	1,029,824.45
Total	157,855.48	871,968.97	1,029,824.45

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,918	79,489	92,406
Total	12,918	79,489	92,406

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	316,656.93	24,937.88	118,239.45	254,542.38	40,772.94	23,413.38	217,142.86	34,118.64	1,029,824.45
Total	316,656.93	24,937.88	118,239.45	254,542.38	40,772.94	23,413.38	217,142.86	34,118.64	1,029,824.45

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	19,775	4,023	11,685	21,812	6,306	4,208	20,441	4,156	92,406
Total	19,775	4,023	11,685	21,812	6,306	4,208	20,441	4,156	92,406

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	717,858.96	149,871.86	76,492.90	62,897.03	15,691.65	6,759.01	253.05	1,029,824.45
Total	717,858.96	149,871.86	76,492.90	62,897.03	15,691.65	6,759.01	253.05	1,029,824.45

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	72,573	8,495	4,822	3,860	1,586	1,043	29	92,406
Total	72,573	8,495	4,822	3,860	1,586	1,043	29	92,406

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	66.81	Afghani
ALL	127.77	Lek
AMD	482.94	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	165.077	Kwanza
ARS	15.935	Argentine Peso
AUD	1.3908	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.7697	Azerbaijani Manat
BAM	1.8508	Convertible Mark
BBD	2	Barbados Dollar
BDT	78.88	Taka
BGN	1.8694	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	1675.3	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 December 2016

BND	1.45	Brunei Dollar
BOB	6.87	Boliviano
BRL	3.2851	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.2225	Ngultrum
BWP	10.661	Pula
BYR	19560	Belarussian Ruble
BZD	1.9802	Belize Dollar
CAD	1.3437	Canadian Dollar
CDF	1160	Congolese Franc
CHF	1.0234	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	669.29	Chilean Peso
CNY	6.943	Yuan Renminbi
COP	3001.5	Colombian Peso
COU	0.0808	Unidad de Valor Real
CRC	548.18	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	105.16	Cape Verde Escudo
CZK	25.822	Czech Koruna
DJF	177.62	Djibouti Franc
DKK	7.1106	Danish Krone
DOP	46.3	Dominican Peso
DZD	110.5159	Algerian Dinar
EGP	17.95	Egyptian Pound
ERN	15.3	Nakfa
ETB	22.3	Ethiopian Birr
EUR	0.9558	Euro
FJD	2.0956	Fiji Dollar
FKP	0.81	Falkland Islands Pound
GBP	0.8146	Pound Sterling
GEL	2.646	Lari
GHS	4.2771	Cedi
GIP	0.8134	Gibraltar Pound
GMD	42	Dalasi
GNF	9375	Guinea Franc
GTQ	7.522	Quetzal
GYD	203.21	Guyana Dollar
HKD	7.7568	Hong Kong Dollar
HNL	23.17	Lempira
HRK	7.2185	Croatian Kuna
HTG	66.4596	Gourde
HUF	295.74	Forint
IDR	13470	Rupiah
ILS	3.847	New Israeli Sheqel
INR	68.1389	Indian Rupee

Foreign Exchange Position

Positions as at:

30 December 2016

IQD	1181	Iraqi Dinar
IRR	32399	Iranian Rial
ISK	113.65	Iceland Krona
JMD	128.43	Jamaican Dollar
JOD	0.7077	Jordanian Dinar
JPY	117.51	Yen
KES	102.37	Kenyan Shilling
KGS	69.408	Som
KHR	3990.35	Riel
KMF	462.55	Comoro Franc
KPW	130	North Korean Won
KRW	1202.93	Won
KWD	0.306	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	333.33	Tenge
LAK	8167.82	Kip
LBP	1505.5	Lebanese Pound
LKR	149.5	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	13.735	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4379	Libyan Dinar
MAD	10.169	Moroccan Dirham
MDL	19.93	Moldovan Leu
MGA	3340	Malagasy Ariary
MKD	58.19	Denar
MMK	1356	Kyat
MNT	2484	Tugrik
MOP	7.983	Pataca
MRO	356	Ouguiya
MUR	35.84	Mauritius Rupee
MVR	14.98	Rufiyaa
MWK	715.77	Kwacha
MXN	20.7277	Mexican Peso
MXV	3.7224	Mexican Unidad de Inversion (UDI)
MYR	4.4845	Malaysian Ringgit
MZN	71.29	Metical
NAD	14.02	Namibia Dollar
NGN	304	Naira
NIO	28.98	Cordoba Oro
NOK	8.6529	Norwegian Krone
NPR	109.15	Nepalese Rupee
NZD	1.4426	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.368	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 December 2016

PGK	3.1008	Kina
PHP	49.615	Philippine Peso
PKR	104.35	Pakistan Rupee
PLN	4.2228	Zloty
PYG	5736.03	Guarani
QAR	3.641	Qatari Rial
RON	4.3339	Leu
RSD	117.88	Serbian Dinar
RUB	61.1771	Russian Ruble
RWF	811.67	Rwanda Franc
SAR	3.7496	Saudi Riyal
SBD	7.5472	Solomon Islands Dollar
SCR	12.9699	Seychelles Rupee
SDG	6.4802	Sudanese Pound
SEK	9.1416	Swedish Krona
SGD	1.4505	Singapore Dollar
SHP	0.8125	Saint Helena Pound
SLL	5465	Leone
SOS	575	Somali Shilling
SRD	7.36	Surinam Dollar
SSP	73	South Sudanese Pound
STD	23488	Dobra
SVC	8.722	El Salvador Colon
SYR	515	Syrian Pound
SZL	13.735	Lilangeni
THB	35.8	Baht
TJS	7.8742	Somoni
TMT	3.4965	New Manat
TND	2.3124	Tunisian Dinar
TOP	2.1519	Pa'anga
TRY	3.5435	Turkish Lira
TTD	6.6895	Trinidad and Tobago Dollar
TWD	32.335	New Taiwan Dollar
TZS	2176	Tanzanian Shilling
UAH	27	Hryvnia
UGX	3605	Uganda Shilling
USD	1	US Dollar
UYU	29.3	Peso Uruguayo
UZS	3195	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22770	Dong
VUV	109.52	Vatu
WST	2.4925	Tala
XAF	620.32	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	625.14	CFA Franc BCEAO
XPF	113.56	CFP Franc

Foreign Exchange Position

Positions as at: 30 December 2016

YER	250 Yemeni Rial
ZAR	13.74 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Interest Rate Position

Positions as at:

30 December 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	162,629.87	289,546.01	452,175.88
Floating vs. Fixed	1,968,627.03	6,211,526.64	8,180,153.68
Overnight Index Swap	66,203.41	1,032,873.35	1,099,076.76
Total	2,197,460.32	7,533,946.00	9,731,406.31

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,370	3,822	6,192
Floating vs. Fixed	42,848	159,615	202,463
Overnight Index Swap	1,168	9,675	10,843
Total	46,385	173,112	219,497

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	152,919.66	0.00	3,108.85	6,703.34	94,504.49	33,184.69	161,754.85	452,175.88
Floating vs. Fixed	1,918,487.27	552,712.66	294,271.68	16,391.87	698,573.36	1,100,166.35	3,599,550.48	8,180,153.68
Overnight Index Swap	122,305.68	0.00	215,664.14	14,657.58	50,211.37	0.00	696,237.99	1,099,076.76
Total	2,193,712.60	552,712.66	513,044.67	37,752.79	843,289.22	1,133,351.04	4,457,543.33	9,731,406.31

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,686	0	73	87	1,310	1,000	2,036	6,192
Floating vs. Fixed	41,681	23,742	4,680	409	11,797	35,847	84,307	202,463
Overnight Index Swap	361	0	614	55	173	0	9,640	10,843
Total	43,728	23,742	5,367	551	13,280	36,847	95,982	219,497

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	124,615.07	79,882.21	157,804.33	70,432.40	10,755.78	5,696.33	2,989.77	452,175.88
Floating vs. Fixed	2,861,397.78	1,539,386.16	2,457,483.64	1,046,958.75	136,490.96	50,617.93	87,818.46	8,180,153.68
Overnight Index Swap	908,494.77	91,228.07	90,834.41	6,571.09	994.98	390.30	563.13	1,099,076.76
Total	3,894,507.62	1,710,496.44	2,706,122.37	1,123,962.23	148,241.72	56,704.56	91,371.36	9,731,406.31

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	917	788	2,323	1,423	298	231	213	6,192
Floating vs. Fixed	39,407	31,313	75,442	42,673	5,964	3,004	4,662	202,463
Overnight Index Swap	3,702	1,525	5,288	249	35	23	21	10,843
Total	44,025	33,626	83,053	44,345	6,297	3,258	4,895	219,497

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	66.81	Afghani
ALL	127.77	Lek
AMD	482.94	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	165.077	Kwanza
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DZD	110.5159	Algerian Dinar
EGP	17.95	Egyptian Pound
ERN	15.3	Nakfa

Interest Rate Position

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ETB	22.3	Ethiopian Birr
EUR	0.9558	Euro
FJD	2.0956	Fiji Dollar
FKP	0.81	Falkland Islands Pound
GBP	0.8146	Pound Sterling
GEL	2.646	Lari
GHS	4.2771	Cedi
GIP	0.8134	Gibraltar Pound
GMD	42	Dalasi
GNF	9375	Guinea Franc
GTQ	7.522	Quetzal
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HRK	7.2185	Croatian Kuna
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IDR	13470	Rupiah
ILS	3.847	New Israeli Sheqel
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JMD	128.43	Jamaican Dollar
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KWD	0.306	Kuwaiti Dinar
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LKR	149.5	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	13.735	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4379	Libyan Dinar

Interest Rate Position

Positions as at:

30 December 2016

MAD	10.169	Moroccan Dirham
MDL	19.93	Moldovan Leu
MGA	3340	Malagasy Ariary
MKD	58.19	Denar
MMK	1356	Kyat
MNT	2484	Tugrik
MOP	7.983	Pataca
MRO	356	Ouguiya
MUR	35.84	Mauritius Rupee
MVR	14.98	Rufiyaa
MWK	715.77	Kwacha
MXN	20.7277	Mexican Peso
MXV	3.7224	Mexican Unidad de Inversion (UDI)
MYR	4.4845	Malaysian Ringgit
MZN	71.29	Metical
NAD	14.02	Namibia Dollar
NGN	304	Naira
NIO	28.98	Cordoba Oro
NOK	8.6529	Norwegian Krone
NPR	109.15	Nepalese Rupee
NZD	1.4426	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.368	Nuevo Sol
PGK	3.1008	Kina
PHP	49.615	Philippine Peso
PKR	104.35	Pakistan Rupee
PLN	4.2228	Zloty
PYG	5736.03	Guarani
QAR	3.641	Qatari Rial
RON	4.3339	Leu
RSD	117.88	Serbian Dinar
RUB	61.1771	Russian Ruble
RWF	811.67	Rwanda Franc
SAR	3.7496	Saudi Riyal
SBD	7.5472	Solomon Islands Dollar
SCR	12.9699	Seychelles Rupee
SDG	6.4802	Sudanese Pound
SEK	9.1416	Swedish Krona
SGD	1.4505	Singapore Dollar
SHP	0.8125	Saint Helena Pound
SLL	5465	Leone
SOS	575	Somali Shilling

Interest Rate Position

Positions as at:

30 December 2016

SRD	7.36 Surinam Dollar
SSP	73 South Sudanese Pound
STD	23488 Dobra
SVC	8.722 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.735 Lilangeni
THB	35.8 Baht
TJS	7.8742 Somoni
TMT	3.4965 New Manat
TND	2.3124 Tunisian Dinar
TOP	2.1519 Pa'anga
TRY	3.5435 Turkish Lira
TTD	6.6895 Trinidad and Tobago Dollar
TWD	32.335 New Taiwan Dollar
TZS	2176 Tanzanian Shilling
UAH	27 Hryvnia
UGX	3605 Uganda Shilling
USD	1 US Dollar
UYU	29.3 Peso Uruguayo
UZS	3195 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22770 Dong
VUV	109.52 Vatu
WST	2.4925 Tala
XAF	620.32 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	625.14 CFA Franc BCEAO
XPF	113.56 CFP Franc
YER	250 Yemeni Rial
ZAR	13.74 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: December 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	284,829.78	584,391.60	869,221.37
Total	284,829.78	584,391.60	869,221.37

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,225	62,556	82,781
Total	20,225	62,556	82,781

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	197,552.96	21,466.71	103,479.99	281,488.42	25,283.58	25,522.48	188,276.92	26,150.31	869,221.37
Total	197,552.96	21,466.71	103,479.99	281,488.42	25,283.58	25,522.48	188,276.92	26,150.31	869,221.37

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,353	3,578	11,576	22,499	5,332	4,676	19,703	3,065	82,781
Total	12,353	3,578	11,576	22,499	5,332	4,676	19,703	3,065	82,781

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	655,892.99	152,928.15	23,013.30	14,976.03	21,288.35	1,083.31	39.25	869,221.37
Total	655,892.99	152,928.15	23,013.30	14,976.03	21,288.35	1,083.31	39.25	869,221.37

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	74,095	5,290	1,178	864	1,263	85	7	82,781
Total	74,095	5,290	1,178	864	1,263	85	7	82,781

Interest Rate Turnover

Turnover for the period:

December 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	34,479.33	196,849.55	231,328.87
Floating vs. Fixed	496,607.87	2,265,521.03	2,762,128.90
Overnight Index Swap	43,746.99	386,608.83	430,355.82
Total	574,834.19	2,848,979.40	3,423,813.59

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	401	4,102	4,503
Floating vs. Fixed	7,964	34,332	42,295
Overnight Index Swap	220	2,269	2,489
Total	8,585	40,703	49,287

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	74,373.76	0.00	7,078.39	1,954.60	11,006.97	2,942.09	133,973.07	231,328.87
Floating vs. Fixed	703,468.30	116,588.89	16,243.02	2,411.91	182,059.84	248,544.98	1,492,811.96	2,762,128.90
Overnight Index Swap	37,284.50	0.00	19,546.60	0.00	34,296.37	0.00	339,228.34	430,355.82
Total	815,126.56	116,588.89	42,868.01	4,366.50	227,363.19	251,487.07	1,966,013.38	3,423,813.59

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	914	0	354	170	255	101	2,710	4,503
Floating vs. Fixed	4,425	3,564	362	141	2,045	5,643	26,117	42,295
Overnight Index Swap	49	0	32	0	42	0	2,366	2,489
Total	5,388	3,564	748	311	2,342	5,744	31,192	49,287

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	67,726.68	33,596.08	80,633.18	33,273.63	11,997.32	2,250.12	1,851.87	231,328.87
Floating vs. Fixed	1,127,034.34	517,470.72	695,979.12	284,880.30	83,745.06	11,760.34	41,259.01	2,762,128.90
Overnight Index Swap	362,247.44	37,934.19	24,752.62	5,239.60	118.52	14.55	48.89	430,355.82
Total	1,557,008.46	589,001.00	801,364.92	323,393.53	95,860.89	14,025.02	43,159.77	3,423,813.59

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	365	296	1,009	1,192	534	318	790	4,503
Floating vs. Fixed	6,080	6,129	14,756	10,228	2,932	731	1,441	42,295
Overnight Index Swap	674	308	1,223	275	6	2	2	2,489
Total	7,118	6,733	16,988	11,694	3,472	1,051	2,233	49,287