

Foreign Exchange Position

Positions as at: 31 December 2015

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,350.45	361,253.41	386,603.87
Total	25,350.45	361,253.41	386,603.87

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	1,571	32,767	34,338
Total	1,571	32,767	34,338

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	194,769.80	9,166.09	30,753.42	66,295.30	18,387.34	6,635.55	50,873.27	9,723.10	386,603.87
Total	194,769.80	9,166.09	30,753.42	66,295.30	18,387.34	6,635.55	50,873.27	9,723.10	386,603.87

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,569	1,293	5,021	3,461	1,941	1,238	4,333	1,482	34,338
Total	15,569	1,293	5,021	3,461	1,941	1,238	4,333	1,482	34,338

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	240,632.98	57,052.34	48,745.80	24,563.03	13,752.42	1,771.71	85.59	386,603.87
Total	240,632.98	57,052.34	48,745.80	24,563.03	13,752.42	1,771.71	85.59	386,603.87

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	22,124	4,193	3,667	2,200	1,849	284	22	34,338
Total	22,124	4,193	3,667	2,200	1,849	284	22	34,338

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	68.35	Afghani
ALL	125.75	Lek
AMD	479	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	134.55	Kwanza
ARS	12.9259	Argentine Peso
AUD	1.3697	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.5594	Azerbaijani Manat
BAM	1.7838	Convertible Mark
BBD	2	Barbados Dollar
BDT	78.08	Taka
BGN	1.8005	Bulgarian Lev
BHD	0.376	Bahraini Dinar
BIF	1527	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 December 2015

BND	1.4174	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.9593	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.135	Ngultrum
BWP	10.9769	Pula
BYR	18573	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3848	Canadian Dollar
CDF	912	Congolese Franc
CHF	1.001	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	708.1	Chilean Peso
CNY	6.4921	Yuan Renminbi
COP	3170	Colombian Peso
COU	0.0725	Unidad de Valor Real
CRC	531.94	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	100.5	Cape Verde Escudo
CZK	24.946	Czech Koruna
DJF	176.8	Djibouti Franc
DKK	6.8722	Danish Krone
DOP	45.49	Dominican Peso
DZD	106.8799	Algerian Dinar
EGP	7.83	Egyptian Pound
ERN	15.67	Nakfa
ETB	21.082	Ethiopian Birr
EUR	0.9206	Euro
FJD	2.0894	Fiji Dollar
FKP	0.678	Falkland Islands Pound
GBP	0.6778	Pound Sterling
GEL	2.385	Lari
GHS	3.78	Cedi
GIP	0.6779	Gibraltar Pound
GMD	38.85	Dalasi
GNF	7575	Guinea Franc
GTQ	7.632	Quetzal
GYD	205.98	Guyana Dollar
HKD	7.7501	Hong Kong Dollar
HNL	22.08	Lempira
HRK	7.0338	Croatian Kuna
HTG	56.5838	Gourde
HUF	290.13	Forint
IDR	13785	Rupiah
ILS	3.8972	New Israeli Sheqel
INR	66.225	Indian Rupee

Foreign Exchange Position

Positions as at:

31 December 2015

IQD	1095	Iraqi Dinar
IRR	29830	Iranian Rial
ISK	129.93	Iceland Krona
JMD	120.02	Jamaican Dollar
JOD	0.7078	Jordanian Dinar
JPY	120.3	Yen
KES	102.2	Kenyan Shilling
KGS	76.68	Som
KHR	4021	Riel
KMF	435.3	Comoro Franc
KPW	130	North Korean Won
KRW	1174.45	Won
KWD	0.3035	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	340.86	Tenge
LAK	8115	Kip
LBP	1505.6	Lebanese Pound
LKR	143.5	Sri Lanka Rupee
LRD	88	Liberian Dollar
LSL	15.4315	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3855	Libyan Dinar
MAD	9.868	Moroccan Dirham
MDL	19.65	Moldovan Leu
MGA	3196	Malagasy Ariary
MKD	56.2	Denar
MMK	1298	Kyat
MNT	1988	Tugrik
MOP	7.978	Pataca
MRO	308	Ouguiya
MUR	35.7	Mauritius Rupee
MVR	14.96	Rufiyaa
MWK	648.35	Kwacha
MXN	17.17	Mexican Peso
MXV	3.1908	Mexican Unidad de Inversion (UDI)
MYR	4.29	Malaysian Ringgit
MZN	46.5	Metical
NAD	15.466	Namibia Dollar
NGN	199	Naira
NIO	27.38	Cordoba Oro
NOK	8.8658	Norwegian Krone
NPR	105.82	Nepalese Rupee
NZD	1.4596	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.408	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 December 2015

PGK	2.9412	Kina
PHP	46.822	Philippine Peso
PKR	104.7	Pakistan Rupee
PLN	3.9271	Zloty
PYG	5750	Guarani
QAR	3.6408	Qatari Rial
RON	4.1595	Leu
RSD	111.78	Serbian Dinar
RUB	72.88	Russian Ruble
RWF	744.42	Rwanda Franc
SAR	3.7524	Saudi Riyal
SBD	7.6336	Solomon Islands Dollar
SCR	12.72	Seychelles Rupee
SDG	6.07	Sudanese Pound
SEK	8.445	Swedish Krona
SGD	1.4177	Singapore Dollar
SHP	0.6657	Saint Helena Pound
SLL	4098	Leone
SOS	625	Somali Shilling
SRD	3.96	Surinam Dollar
SSP	17.31	South Sudanese Pound
STD	22415	Dobra
SVC	8.7222	El Salvador Colon
SYR	219.65	Syrian Pound
SZL	15.46	Lilangeni
THB	36.02	Baht
TJS	6.6915	Somoni
TMT	3.35	New Manat
TND	2.0357	Tunisian Dinar
TOP	2.1268	Paʻanga
TRY	2.9129	Turkish Lira
TTD	6.3916	Trinidad and Tobago Dollar
TWD	32.815	New Taiwan Dollar
TZS	2155	Tanzanian Shilling
UAH	23.952	Hryvnia
UGX	3367	Uganda Shilling
USD	1	US Dollar
UYU	29.89	Peso Uruguayo
UZS	2748	Uzbekistan Sum
VEF	6.2842	Bolivar Fuerte
VND	22480	Dong
VUV	107.77	Vatu
WST	2.5019	Tala
XAF	603.4	CFA Franc BEAC
XCD	2.68	East Caribbean Dollar
XOF	603.4	CFA Franc BCEAO
XPF	109.24	CFP Franc

Foreign Exchange Position

Positions as at:

31 December 2015

YER	214.85	Yemeni Rial
ZAR	15.4685	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar
XAU	0.000929	Gold
XAG	0.071837	Silver

Interest Rate Position

Positions as at:

31 December 2015

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	45,116.02	41,449.35	86,565.37
Floating vs. Fixed	707,231.55	1,439,697.88	2,146,929.43
Overnight Index Swap	12,314.74	119,983.53	132,298.27
Total	764,662.31	1,601,130.76	2,365,793.07

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	707	724	1,431
Floating vs. Fixed	16,274	53,387	69,660
Overnight Index Swap	70	5,254	5,324
Total	17,051	59,365	76,415

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	28,561.10	0.00	119.65	199.17	31,917.40	6,363.01	19,405.04	86,565.37
Floating vs. Fixed	561,556.89	200,936.62	23,201.89	7,176.97	174,159.50	300,591.76	879,305.79	2,146,929.43
Overnight Index Swap	11,505.05	0.00	162.94	0.00	3,170.17	0.00	117,460.12	132,298.27
Total	601,623.04	200,936.62	23,484.48	7,376.14	209,247.06	306,954.78	1,016,170.95	2,365,793.07

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	394	0	6	2	680	133	216	1,431
Floating vs. Fixed	17,033	8,805	692	127	4,485	12,137	26,381	69,660
Overnight Index Swap	56	0	2	0	24	0	5,242	5,324
Total	17,483	8,805	700	129	5,189	12,270	31,839	76,415

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	18,236.70	14,767.69	32,838.60	15,859.97	2,536.20	1,404.28	921.93	86,565.37
Floating vs. Fixed	736,253.92	440,757.07	616,983.10	297,886.37	25,050.55	11,171.26	18,827.16	2,146,929.43
Overnight Index Swap	100,210.31	11,716.99	19,811.18	388.24	151.55	0.00	20.00	132,298.27
Total	854,700.93	467,241.75	669,632.89	314,134.58	27,738.30	12,575.53	19,769.09	2,365,793.07

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	218	188	488	347	78	65	47	1,431
Floating vs. Fixed	16,582	12,120	24,638	13,432	1,207	652	1,029	69,660
Overnight Index Swap	2,563	840	1,901	14	5	0	1	5,324
Total	19,363	13,148	27,027	13,793	1,290	717	1,077	76,415

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

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AFN	68.35	Afghani
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DJF	176.8	Djibouti Franc
DKK	6.8722	Danish Krone
DOP	45.49	Dominican Peso
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EGP	7.83	Egyptian Pound
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LAK	8115	Kip
LBP	1505.6	Lebanese Pound
LKR	143.5	Sri Lanka Rupee
LRD	88	Liberian Dollar
LSL	15.4315	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3855	Libyan Dinar

Interest Rate Position

Positions as at:

31 December 2015

MAD	9.868 Moroccan Dirham
MDL	19.65 Moldovan Leu
MGA	3196 Malagasy Ariary
MKD	56.2 Denar
MMK	1298 Kyat
MNT	1988 Tugrik
MOP	7.978 Pataca
MRO	308 Ouguiya
MUR	35.7 Mauritius Rupee
MVR	14.96 Rufiyaa
MWK	648.35 Kwacha
MXN	17.17 Mexican Peso
MXV	3.1908 Mexican Unidad de Inversion (UDI)
MYR	4.29 Malaysian Ringgit
MZN	46.5 Metical
NAD	15.466 Namibia Dollar
NGN	199 Naira
NIO	27.38 Cordoba Oro
NOK	8.8658 Norwegian Krone
NPR	105.82 Nepalese Rupee
NZD	1.4596 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.408 Nuevo Sol
PGK	2.9412 Kina
PHP	46.822 Philippine Peso
PKR	104.7 Pakistan Rupee
PLN	3.9271 Zloty
PYG	5750 Guarani
QAR	3.6408 Qatari Rial
RON	4.1595 Leu
RSD	111.78 Serbian Dinar
RUB	72.88 Russian Ruble
RWF	744.42 Rwanda Franc
SAR	3.7524 Saudi Riyal
SBD	7.6336 Solomon Islands Dollar
SCR	12.72 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	8.445 Swedish Krona
SGD	1.4177 Singapore Dollar
SHP	0.6657 Saint Helena Pound
SLL	4098 Leone
SOS	625 Somali Shilling

Interest Rate Position

Positions as at:

31 December 2015

SRD	3.96	Surinam Dollar
SSP	17.31	South Sudanese Pound
STD	22415	Dobra
SVC	8.7222	El Salvador Colon
SYP	219.65	Syrian Pound
SZL	15.46	Lilangeni
THB	36.02	Baht
TJS	6.6915	Somoni
TMT	3.35	New Manat
TND	2.0357	Tunisian Dinar
TOP	2.1268	Paʻanga
TRY	2.9129	Turkish Lira
TTD	6.3916	Trinidad and Tobago Dollar
TWD	32.815	New Taiwan Dollar
TZS	2155	Tanzanian Shilling
UAH	23.952	Hryvnia
UGX	3367	Uganda Shilling
USD	1	US Dollar
UYU	29.89	Peso Uruguayo
UZS	2748	Uzbekistan Sum
VEF	6.2842	Bolivar Fuerte
VND	22480	Dong
VUV	107.77	Vatu
WST	2.5019	Tala
XAF	603.4	CFA Franc BEAC
XCD	2.68	East Caribbean Dollar
XOF	603.4	CFA Franc BCEAO
XPF	109.24	CFP Franc
YER	214.85	Yemeni Rial
ZAR	15.4685	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar
XAU	0.000929	Gold
XAG	0.071837	Silver

Foreign Exchange Turnover

Turnover for the period: December 2015

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,046.05	238,075.40	263,121.46
Total	25,046.05	238,075.40	263,121.46

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	1,970	20,500	22,470
Total	1,970	20,500	22,470

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	88,684.41	6,358.51	24,125.41	55,539.10	16,002.90	6,051.34	61,917.01	4,442.78	263,121.46
Total	88,684.41	6,358.51	24,125.41	55,539.10	16,002.90	6,051.34	61,917.01	4,442.78	263,121.46

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,080	940	4,337	3,292	1,799	903	5,096	1,024	22,470
Total	5,080	940	4,337	3,292	1,799	903	5,096	1,024	22,470

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	197,330.69	33,398.07	17,240.66	7,303.77	7,609.64	228.11	10.50	263,121.46
Total	197,330.69	33,398.07	17,240.66	7,303.77	7,609.64	228.11	10.50	263,121.46

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	19,032	1,710	879	367	459	23	1	22,470
Total	19,032	1,710	879	367	459	23	1	22,470

Interest Rate Turnover

Turnover for the period:

December 2015

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	3,722.81	2,096.25	5,819.06
Floating vs. Fixed	70,420.10	74,967.36	145,387.46
Overnight Index Swap	649.56	7,439.03	8,088.60
Total	74,792.47	84,502.65	159,295.12

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	51	39	90
Floating vs. Fixed	1,401	1,587	2,988
Overnight Index Swap	2	12	14
Total	1,454	1,638	3,092

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2,041.72	0.00	0.00	0.00	1,029.15	1,989.65	758.54	5,819.06
Floating vs. Fixed	52,327.02	14,379.26	1,039.62	83.78	6,964.68	12,125.26	58,467.84	145,387.46
Overnight Index Swap	0.00	0.00	0.00	0.00	890.98	0.00	7,197.62	8,088.60
Total	54,368.74	14,379.26	1,039.62	83.78	8,884.82	14,114.91	66,424.00	159,295.12

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	21	0	0	0	20	39	10	90
Floating vs. Fixed	996	249	33	4	228	387	1,092	2,988
Overnight Index Swap	0	0	0	0	4	0	10	14
Total	1,017	249	33	4	252	426	1,112	3,092

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	692.19	1,430.63	2,327.12	1,185.39	183.73	0.00	0.00	5,819.06
Floating vs. Fixed	32,063.90	32,179.46	44,603.92	25,904.21	7,720.76	544.36	2,370.84	145,387.46
Overnight Index Swap	7,847.18	241.42	0.00	0.00	0.00	0.00	0.00	8,088.60
Total	40,603.26	33,851.51	46,931.04	27,089.60	7,904.50	544.36	2,370.84	159,295.12

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	13	33	28	5	0	0	90
Floating vs. Fixed	340	426	976	795	270	25	157	2,988
Overnight Index Swap	12	2	0	0	0	0	0	14
Total	363	441	1,009	823	275	25	157	3,092