

## Foreign Exchange Position

Positions as at: 30 November 2015

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,504.47	252,019.25	272,523.72
<b>Total</b>	<b>20,504.47</b>	<b>252,019.25</b>	<b>272,523.72</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	1,412	23,320	24,732
<b>Total</b>	<b>1,412</b>	<b>23,320</b>	<b>24,732</b>

### 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	124,017.38	9,578.21	31,238.91	51,729.56	17,039.17	6,759.90	24,094.12	8,066.48	272,523.72
<b>Total</b>	<b>124,017.38</b>	<b>9,578.21</b>	<b>31,238.91</b>	<b>51,729.56</b>	<b>17,039.17</b>	<b>6,759.90</b>	<b>24,094.12</b>	<b>8,066.48</b>	<b>272,523.72</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,528	1,381	2,600	2,619	1,922	1,201	2,298	1,183	24,732
<b>Total</b>	<b>11,528</b>	<b>1,381</b>	<b>2,600</b>	<b>2,619</b>	<b>1,922</b>	<b>1,201</b>	<b>2,298</b>	<b>1,183</b>	<b>24,732</b>

### 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	171,562.50	42,505.34	30,067.74	16,994.98	9,727.09	1,587.97	78.09	272,523.72
<b>Total</b>	<b>171,562.50</b>	<b>42,505.34</b>	<b>30,067.74</b>	<b>16,994.98</b>	<b>9,727.09</b>	<b>1,587.97</b>	<b>78.09</b>	<b>272,523.72</b>

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	15,076	3,366	2,721	1,638	1,647	261	24	24,732
<b>Total</b>	<b>15,076</b>	<b>3,366</b>	<b>2,721</b>	<b>1,638</b>	<b>1,647</b>	<b>261</b>	<b>24</b>	<b>24,732</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	66.53	Afghani
ALL	130.25	Lek
AMD	481.95	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	134.6	Kwanza
ARS	9.6584	Argentine Peso
AUD	1.3829	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.0438	Azerbaijani Manat
BAM	1.8215	Convertible Mark
BBD	2	Barbados Dollar
BDT	77.97	Taka
BGN	1.851	Bulgarian Lev
BHD	0.3764	Bahraini Dinar
BIF	1532.2	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

30 November 2015

BND	1.4103	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.8675	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.66	Ngultrum
BWP	10.6952	Pula
BYR	18045	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3362	Canadian Dollar
CDF	916	Congolese Franc
CHF	1.0286	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	710.47	Chilean Peso
CNY	6.3981	Yuan Renminbi
COP	3143.6	Colombian Peso
COU	0.0731	Unidad de Valor Real
CRC	526.05	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	103.29	Cape Verde Escudo
CZK	25.565	Czech Koruna
DJF	175.9	Djibouti Franc
DKK	7.0615	Danish Krone
DOP	45.14	Dominican Peso
DZD	107.595	Algerian Dinar
EGP	7.83	Egyptian Pound
ERN	15.38	Nakfa
ETB	20.7469	Ethiopian Birr
EUR	0.9464	Euro
FJD	2.1142	Fiji Dollar
FKP	0.6651	Falkland Islands Pound
GBP	0.6641	Pound Sterling
GEL	2.38	Lari
GHS	3.7334	Cedi
GIP	0.6651	Gibraltar Pound
GMD	39.09	Dalasi
GNF	7652	Guinea Franc
GTQ	7.612	Quetzal
GYD	204.03	Guyana Dollar
HKD	7.7523	Hong Kong Dollar
HNL	21.65	Lempira
HRK	7.2199	Croatian Kuna
HTG	55.6312	Gourde
HUF	293.79	Forint
IDR	13830	Rupiah
ILS	3.8699	New Israeli Sheqel
INR	66.4524	Indian Rupee

## Foreign Exchange Position

Positions as at:

30 November 2015

IQD	1108	Iraqi Dinar
IRR	29885	Iranian Rial
ISK	132.76	Iceland Krona
JMD	119.17	Jamaican Dollar
JOD	0.7088	Jordanian Dinar
JPY	123.08	Yen
KES	102.1	Kenyan Shilling
KGS	72.87	Som
KHR	3984.8754	Riel
KMF	436.2	Comoro Franc
KPW	130	North Korean Won
KRW	1159.61	Won
KWD	0.3045	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	307.51	Tenge
LAK	8127.16	Kip
LBP	1505.7	Lebanese Pound
LKR	142.48	Sri Lanka Rupee
LRD	84	Liberian Dollar
LSL	14.4338	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4035	Libyan Dinar
MAD	10.0541	Moroccan Dirham
MDL	19.82	Moldovan Leu
MGA	3238	Malagasy Ariary
MKD	57.92	Denar
MMK	1293	Kyat
MNT	1974	Tugrik
MOP	7.974	Pataca
MRO	313	Ouguiya
MUR	36.18	Mauritius Rupee
MVR	15.29	Rufiyaa
MWK	597.25	Kwacha
MXN	16.5715	Mexican Peso
MXV	3.0915	Mexican Unidad de Inversion (UDI)
MYR	4.256	Malaysian Ringgit
MZN	53.46	Metical
NAD	14.4438	Namibia Dollar
NGN	198.8	Naira
NIO	27.75	Cordoba Oro
NOK	8.6952	Norwegian Krone
NPR	106.67	Nepalese Rupee
NZD	1.5179	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.3613	Nuevo Sol

## Foreign Exchange Position

Positions as at:

30 November 2015

PGK	2.8818	Kina
PHP	47.13	Philippine Peso
PKR	105.4	Pakistan Rupee
PLN	4.0353	Zloty
PYG	5647	Guarani
QAR	3.642	Qatari Rial
RON	4.2166	Leu
RSD	114.5	Serbian Dinar
RUB	66.3	Russian Ruble
RWF	741	Rwanda Franc
SAR	3.7516	Saudi Riyal
SBD	7.6336	Solomon Islands Dollar
SCR	12.58	Seychelles Rupee
SDG	6.06	Sudanese Pound
SEK	8.7267	Swedish Krona
SGD	1.4102	Singapore Dollar
SHP	0.6644	Saint Helena Pound
SLL	4198	Leone
SOS	627	Somali Shilling
SRD	3.959	Surinam Dollar
SSP	2.9465	South Sudanese Pound
STD	23130	Dobra
SVC	8.7232	El Salvador Colon
SYP	220.64	Syrian Pound
SZL	14.4338	Lilangeni
THB	35.79	Baht
TJS	6.6055	Somoni
TMT	3.35	New Manat
TND	2.0572	Tunisian Dinar
TOP	2.1381	Paʻanga
TRY	2.9121	Turkish Lira
TTD	6.363	Trinidad and Tobago Dollar
TWD	32.69	New Taiwan Dollar
TZS	2160	Tanzanian Shilling
UAH	23.357	Hryvnia
UGX	3345	Uganda Shilling
USD	1	US Dollar
UYU	29.61	Peso Uruguayo
UZS	2748	Uzbekistan Sum
VEF	6.2842	Bolivar Fuerte
VND	22468	Dong
VUV	108.99	Vatu
WST	2.5432	Tala
XAF	620.64	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	620.64	CFA Franc BCEAO
XPF	112.27	CFP Franc

## Foreign Exchange Position

Positions as at: 30 November 2015

YER	213.68	Yemeni Rial
ZAR	14.4479	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar
XAU	0.000935	Gold
XAG	0.070404	Silver

## Interest Rate Position

Positions as at:

30 November 2015

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	42,401.91	33,098.28	75,500.19
Floating vs. Fixed	670,907.85	1,100,298.66	1,771,206.51
Overnight Index Swap	20,505.44	107,681.08	128,186.52
<b>Total</b>	<b>733,815.20</b>	<b>1,241,078.02</b>	<b>1,974,893.21</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	677	618	1,295
Floating vs. Fixed	15,344	45,197	60,541
Overnight Index Swap	80	5,670	5,750
<b>Total</b>	<b>16,101</b>	<b>51,485</b>	<b>67,586</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	26,102.50	0.00	116.39	203.28	30,927.96	6,393.46	11,756.61	75,500.19
Floating vs. Fixed	522,521.54	173,449.82	20,605.36	6,704.64	170,690.52	288,662.44	588,572.19	1,771,206.51
Overnight Index Swap	16,356.05	0.00	158.50	3,764.49	2,883.25	0.00	105,024.22	128,186.52
<b>Total</b>	<b>564,980.09</b>	<b>173,449.82</b>	<b>20,880.25</b>	<b>10,672.41</b>	<b>204,501.73</b>	<b>295,055.89</b>	<b>705,353.02</b>	<b>1,974,893.21</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	353	0	6	2	674	121	139	1,295
Floating vs. Fixed	15,563	8,082	643	117	4,513	11,603	20,020	60,541
Overnight Index Swap	64	0	2	2	24	0	5,658	5,750
<b>Total</b>	<b>15,980</b>	<b>8,082</b>	<b>651</b>	<b>121</b>	<b>5,211</b>	<b>11,724</b>	<b>25,817</b>	<b>67,586</b>

### 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	16,726.41	10,227.05	30,017.77	13,876.39	2,403.84	1,309.69	939.03	75,500.19
Floating vs. Fixed	587,974.18	349,922.30	518,763.34	260,909.32	24,738.40	10,497.89	18,401.08	1,771,206.51
Overnight Index Swap	93,910.34	13,518.84	20,146.67	439.11	151.55	0.00	20.00	128,186.52
<b>Total</b>	<b>698,610.94</b>	<b>373,668.18</b>	<b>568,927.78</b>	<b>275,224.82</b>	<b>27,293.79</b>	<b>11,807.58</b>	<b>19,360.11</b>	<b>1,974,893.21</b>

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	202	153	447	303	78	63	49	1,295
Floating vs. Fixed	14,263	10,350	21,534	11,687	1,098	591	1,018	60,541
Overnight Index Swap	2,886	906	1,935	17	5	0	1	5,750
<b>Total</b>	<b>17,351</b>	<b>11,409</b>	<b>23,916</b>	<b>12,007</b>	<b>1,181</b>	<b>654</b>	<b>1,068</b>	<b>67,586</b>

### Foreign Exchange Rate

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## Interest Rate Position

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DOP	45.14	Dominican Peso
DZD	107.595	Algerian Dinar
EGP	7.83	Egyptian Pound
ERN	15.38	Nakfa

## Interest Rate Position

Positions as at:

30 November 2015

ETB	20.7469	Ethiopian Birr
EUR	0.9464	Euro
FJD	2.1142	Fiji Dollar
FKP	0.6651	Falkland Islands Pound
GBP	0.6641	Pound Sterling
GEL	2.38	Lari
GHS	3.7334	Cedi
GIP	0.6651	Gibraltar Pound
GMD	39.09	Dalasi
GNF	7652	Guinea Franc
GTQ	7.612	Quetzal
GYD	204.03	Guyana Dollar
HKD	7.7523	Hong Kong Dollar
HNL	21.65	Lempira
HRK	7.2199	Croatian Kuna
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LAK	8127.16	Kip
LBP	1505.7	Lebanese Pound
LKR	142.48	Sri Lanka Rupee
LRD	84	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4035	Libyan Dinar



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Positions as at:

30 November 2015

MAD	10.0541 Moroccan Dirham
MDL	19.82 Moldovan Leu
MGA	3238 Malagasy Ariary
MKD	57.92 Denar
MMK	1293 Kyat
MNT	1974 Tugrik
MOP	7.974 Pataca
MRO	313 Ouguiya
MUR	36.18 Mauritius Rupee
MVR	15.29 Rufiyaa
MWK	597.25 Kwacha
MXN	16.5715 Mexican Peso
MXV	3.0915 Mexican Unidad de Inversion (UDI)
MYR	4.256 Malaysian Ringgit
MZN	53.46 Metical
NAD	14.4438 Namibia Dollar
NGN	198.8 Naira
NIO	27.75 Cordoba Oro
NOK	8.6952 Norwegian Krone
NPR	106.67 Nepalese Rupee
NZD	1.5179 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.3613 Nuevo Sol
PGK	2.8818 Kina
PHP	47.13 Philippine Peso
PKR	105.4 Pakistan Rupee
PLN	4.0353 Zloty
PYG	5647 Guarani
QAR	3.642 Qatari Rial
RON	4.2166 Leu
RSD	114.5 Serbian Dinar
RUB	66.3 Russian Ruble
RWF	741 Rwanda Franc
SAR	3.7516 Saudi Riyal
SBD	7.6336 Solomon Islands Dollar
SCR	12.58 Seychelles Rupee
SDG	6.06 Sudanese Pound
SEK	8.7267 Swedish Krona
SGD	1.4102 Singapore Dollar
SHP	0.6644 Saint Helena Pound
SLL	4198 Leone
SOS	627 Somali Shilling

## Interest Rate Position

Positions as at:

30 November 2015

SRD	3.959	Surinam Dollar
SSP	2.9465	South Sudanese Pound
STD	23130	Dobra
SVC	8.7232	El Salvador Colon
SYP	220.64	Syrian Pound
SZL	14.4338	Lilangeni
THB	35.79	Baht
TJS	6.6055	Somoni
TMT	3.35	New Manat
TND	2.0572	Tunisian Dinar
TOP	2.1381	Paʻanga
TRY	2.9121	Turkish Lira
TTD	6.363	Trinidad and Tobago Dollar
TWD	32.69	New Taiwan Dollar
TZS	2160	Tanzanian Shilling
UAH	23.357	Hryvnia
UGX	3345	Uganda Shilling
USD	1	US Dollar
UYU	29.61	Peso Uruguayo
UZS	2748	Uzbekistan Sum
VEF	6.2842	Bolivar Fuerte
VND	22468	Dong
VUV	108.99	Vatu
WST	2.5432	Tala
XAF	620.64	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	620.64	CFA Franc BCEAO
XPF	112.27	CFP Franc
YER	213.68	Yemeni Rial
ZAR	14.4479	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar
XAU	0.000935	Gold
XAG	0.070404	Silver

## Foreign Exchange Turnover

Turnover for the period: November 2015

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,756.87	114,180.88	134,937.75
Total	20,756.87	114,180.88	134,937.75

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	1,750	9,881	11,631
Total	1,750	9,881	11,631

### 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	31,256.78	6,918.49	24,986.68	35,519.42	9,423.72	5,879.61	18,939.21	2,013.85	134,937.75
Total	31,256.78	6,918.49	24,986.68	35,519.42	9,423.72	5,879.61	18,939.21	2,013.85	134,937.75

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,769	969	2,078	1,903	1,301	972	2,010	629	11,631
Total	1,769	969	2,078	1,903	1,301	972	2,010	629	11,631

### 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	114,336.33	10,603.05	3,937.24	1,971.03	3,926.51	162.89	0.70	134,937.75
Total	114,336.33	10,603.05	3,937.24	1,971.03	3,926.51	162.89	0.70	134,937.75

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	10,590	525	192	91	214	16	3	11,631
Total	10,590	525	192	91	214	16	3	11,631

## Interest Rate Turnover

Turnover for the period:

November 2015

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,612.40	503.32	3,115.72
Floating vs. Fixed	63,650.25	99,228.81	162,879.06
Overnight Index Swap	2,064.95	7,444.23	9,509.19
<b>Total</b>	<b>68,327.60</b>	<b>107,176.37</b>	<b>175,503.96</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	37	13	50
Floating vs. Fixed	1,117	3,077	4,193
Overnight Index Swap	4	10	14
<b>Total</b>	<b>1,158</b>	<b>3,100</b>	<b>4,257</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	334.50	0.00	0.00	0.00	2,380.35	0.00	400.88	3,115.72
Floating vs. Fixed	52,395.63	8,183.89	2,031.75	1,704.49	7,994.21	16,154.60	74,414.49	162,879.06
Overnight Index Swap	2,060.00	0.00	0.00	0.00	268.45	0.00	7,180.73	9,509.19
<b>Total</b>	<b>54,790.13</b>	<b>8,183.89</b>	<b>2,031.75</b>	<b>1,704.49</b>	<b>10,643.00</b>	<b>16,154.60</b>	<b>81,996.10</b>	<b>175,503.96</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	10	0	0	0	36	0	4	50
Floating vs. Fixed	1,450	278	73	28	166	475	1,724	4,193
Overnight Index Swap	5	0	0	0	3	0	6	14
<b>Total</b>	<b>1,465</b>	<b>278</b>	<b>73</b>	<b>28</b>	<b>205</b>	<b>475</b>	<b>1,734</b>	<b>4,257</b>

### 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	40.00	791.47	1,248.10	824.82	81.22	97.63	32.49	3,115.72
Floating vs. Fixed	42,797.94	34,299.16	45,792.33	28,922.18	6,301.02	588.86	4,177.56	162,879.06
Overnight Index Swap	9,434.42	5.29	43.42	26.06	0.00	0.00	0.00	9,509.19
<b>Total</b>	<b>52,272.36</b>	<b>35,095.92</b>	<b>47,083.85</b>	<b>29,773.06</b>	<b>6,382.24</b>	<b>686.49</b>	<b>4,210.05</b>	<b>175,503.96</b>

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	1	6	14	21	2	4	2	50
Floating vs. Fixed	817	509	1,242	1,152	220	35	218	4,193
Overnight Index Swap	8	1	3	2	0	0	0	14
<b>Total</b>	<b>826</b>	<b>516</b>	<b>1,259</b>	<b>1,175</b>	<b>222</b>	<b>39</b>	<b>220</b>	<b>4,257</b>