

Foreign Exchange Position

Positions as at: 29 April 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,323.86	1,335,437.24	1,395,761.10
Total	60,323.86	1,335,437.24	1,395,761.10

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	4,091	112,946	117,037
Total	4,091	112,946	117,037

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	495,874.11	30,503.61	143,919.05	396,705.27	98,350.71	31,578.67	164,567.02	34,262.66	1,395,761.10
Total	495,874.11	30,503.61	143,919.05	396,705.27	98,350.71	31,578.67	164,567.02	34,262.66	1,395,761.10

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	30,174	5,139	13,217	28,356	13,530	6,318	15,897	4,406	117,037
Total	30,174	5,139	13,217	28,356	13,530	6,318	15,897	4,406	117,037

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	936,158.50	240,753.89	119,586.32	73,320.37	20,319.13	5,467.17	155.71	1,395,761.10
Total	936,158.50	240,753.89	119,586.32	73,320.37	20,319.13	5,467.17	155.71	1,395,761.10

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	89,043	13,069	7,271	4,768	2,150	705	32	117,037
Total	89,043	13,069	7,271	4,768	2,150	705	32	117,037

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	68.2	Afghani
ALL	120.18	Lek
AMD	477	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	165.055	Kwanza
ARS	14.166	Argentine Peso
AUD	1.3041	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.507	Azerbaijani Manat
BAM	1.7151	Convertible Mark
BBD	2	Barbados Dollar
BDT	78.27	Taka
BGN	1.6958	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1545.9	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

29 April 2016

BND	1.3402	Brunei Dollar
BOB	6.84	Boliviano
BRL	3.5006	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.45	Ngultrum
BWP	10.4058	Pula
BYR	19160	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.2527	Canadian Dollar
CDF	914	Congolese Franc
CHF	0.9541	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	660.66	Chilean Peso
CNY	6.4738	Yuan Renminbi
COP	2832	Colombian Peso
COU	0.0833	Unidad de Valor Real
CRC	531.48	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	94.68	Cape Verde Escudo
CZK	23.41	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.452	Danish Krone
DOP	45.54	Dominican Peso
DZD	108.4352	Algerian Dinar
EGP	8.8799	Egyptian Pound
ERN	16.05	Nakfa
ETB	21.4166	Ethiopian Birr
EUR	0.8669	Euro
FJD	2.0276	Fiji Dollar
FKP	0.6814	Falkland Islands Pound
GBP	0.6815	Pound Sterling
GEL	2.213	Lari
GHS	3.7724	Cedi
GIP	0.6813	Gibraltar Pound
GMD	41.85	Dalasi
GNF	7450	Guinea Franc
GTQ	7.734	Quetzal
GYD	203.21	Guyana Dollar
HKD	7.7577	Hong Kong Dollar
HNL	22.53	Lempira
HRK	6.5109	Croatian Kuna
HTG	61.5017	Gourde
HUF	269.54	Forint
IDR	13175	Rupiah
ILS	3.7488	New Israeli Sheqel
INR	66.3365	Indian Rupee

Foreign Exchange Position

Positions as at:

29 April 2016

IQD	1165.6	Iraqi Dinar
IRR	30167	Iranian Rial
ISK	121.23	Iceland Krona
JMD	122.25	Jamaican Dollar
JOD	0.7076	Jordanian Dinar
JPY	106.4	Yen
KES	101	Kenyan Shilling
KGS	67.88	Som
KHR	3997.5941	Riel
KMF	426.7	Comoro Franc
KPW	130	North Korean Won
KRW	1135.79	Won
KWD	0.3004	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	327.2	Tenge
LAK	8103.89	Kip
LBP	1505.6	Lebanese Pound
LKR	145.7	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	14.28	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3625	Libyan Dinar
MAD	9.5352	Moroccan Dirham
MDL	19.73	Moldovan Leu
MGA	3137	Malagasy Ariary
MKD	54.43	Denar
MMK	1160	Kyat
MNT	2007	Tugrik
MOP	7.984	Pataca
MRO	339	Ouguiya
MUR	34.8	Mauritius Rupee
MVR	14.94	Rufiyaa
MWK	677.75	Kwacha
MXN	17.197	Mexican Peso
MXV	3.1585	Mexican Unidad de Inversion (UDI)
MYR	3.903	Malaysian Ringgit
MZN	53.37	Metical
NAD	14.2702	Namibia Dollar
NGN	198.8	Naira
NIO	28.36	Cordoba Oro
NOK	8.0139	Norwegian Krone
NPR	106.2	Nepalese Rupee
NZD	1.4237	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.2967	Nuevo Sol

Foreign Exchange Position

Positions as at:

29 April 2016

PGK	3.0769	Kina
PHP	47	Philippine Peso
PKR	104.64	Pakistan Rupee
PLN	3.7977	Zloty
PYG	5563	Guarani
QAR	3.6402	Qatari Rial
RON	3.8872	Leu
RSD	106.19	Serbian Dinar
RUB	65.1709	Russian Ruble
RWF	773.77	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.5472	Solomon Islands Dollar
SCR	13.161	Seychelles Rupee
SDG	6.07	Sudanese Pound
SEK	7.9573	Swedish Krona
SGD	1.34	Singapore Dollar
SHP	0.6825	Saint Helena Pound
SLL	3895	Leone
SOS	603	Somali Shilling
SRD	5.649	Surinam Dollar
SSP	32.47	South Sudanese Pound
STD	20610	Dobra
SVC	8.722	El Salvador Colon
SYR	218.65	Syrian Pound
SZL	14.264	Lilangeni
THB	34.84	Baht
TJS	7.865	Somoni
TMT	3.3325	New Manat
TND	1.988	Tunisian Dinar
TOP	2.1155	Paʻanga
TRY	2.8034	Turkish Lira
TTD	6.6175	Trinidad and Tobago Dollar
TWD	32.247	New Taiwan Dollar
TZS	2185	Tanzanian Shilling
UAH	25	Hryvnia
UGX	3310	Uganda Shilling
USD	1	US Dollar
UYU	31.5	Peso Uruguayo
UZS	2890	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22222	Dong
VUV	104.59	Vatu
WST	2.46	Tala
XAF	568.74	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	567.86	CFA Franc BCEAO
XPF	102.83	CFP Franc

Foreign Exchange Position

Positions as at:

29 April 2016

YER	249.9	Yemeni Rial
ZAR	14.2615	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 April 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	90,741.50	184,000.25	274,741.75
Floating vs. Fixed	1,236,385.94	4,332,003.27	5,568,389.21
Overnight Index Swap	26,631.63	991,122.05	1,017,753.69
Total	1,353,759.08	5,507,125.57	6,860,884.65

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,248	2,755	4,003
Floating vs. Fixed	26,361	119,747	146,108
Overnight Index Swap	119	7,247	7,366
Total	27,728	129,749	157,477

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	64,464.94	0.00	2,835.71	1,253.04	88,947.08	15,120.33	102,120.65	274,741.75
Floating vs. Fixed	924,323.26	597,154.84	53,990.51	10,127.12	554,694.32	772,383.24	2,655,715.93	5,568,389.21
Overnight Index Swap	71,639.15	0.00	32,338.79	880.41	49,642.96	0.00	863,252.37	1,017,753.69
Total	1,060,427.34	597,154.84	89,165.02	12,260.57	693,284.36	787,503.57	3,621,088.95	6,860,884.65

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	845	0	76	53	1,193	434	1,402	4,003
Floating vs. Fixed	26,812	21,953	1,239	196	9,495	25,714	60,699	146,108
Overnight Index Swap	197	0	41	1	133	0	6,994	7,366
Total	27,854	21,953	1,356	250	10,821	26,148	69,095	157,477

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	71,869.00	45,991.42	95,871.69	48,256.82	7,587.67	3,118.59	2,046.58	274,741.75
Floating vs. Fixed	2,061,987.35	1,189,070.76	1,512,513.13	654,532.92	84,810.00	28,911.07	36,563.98	5,568,389.21
Overnight Index Swap	923,438.45	37,891.53	52,865.49	2,746.13	641.51	126.60	43.96	1,017,753.69
Total	3,057,294.80	1,272,953.71	1,661,250.31	705,535.87	93,039.18	32,156.26	38,654.52	6,860,884.65

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	499	457	1,394	1,002	247	180	224	4,003
Floating vs. Fixed	30,352	25,256	52,829	28,658	4,346	1,922	2,747	146,108
Overnight Index Swap	2,838	1,030	3,364	96	23	9	6	7,366
Total	33,689	26,743	57,587	29,756	4,616	2,111	2,977	157,477

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AED	3.6728	UAE Dirham

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DOP	45.54 Dominican Peso
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GTQ	7.734	Quetzal
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LKR	145.7	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	14.28	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3625	Libyan Dinar

Interest Rate Position

Positions as at:

29 April 2016

MAD	9.5352 Moroccan Dirham
MDL	19.73 Moldovan Leu
MGA	3137 Malagasy Ariary
MKD	54.43 Denar
MMK	1160 Kyat
MNT	2007 Tugrik
MOP	7.984 Pataca
MRO	339 Ouguiya
MUR	34.8 Mauritius Rupee
MVR	14.94 Rufiyaa
MWK	677.75 Kwacha
MXN	17.197 Mexican Peso
MXV	3.1585 Mexican Unidad de Inversion (UDI)
MYR	3.903 Malaysian Ringgit
MZN	53.37 Metical
NAD	14.2702 Namibia Dollar
NGN	198.8 Naira
NIO	28.36 Cordoba Oro
NOK	8.0139 Norwegian Krone
NPR	106.2 Nepalese Rupee
NZD	1.4237 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.2967 Nuevo Sol
PGK	3.0769 Kina
PHP	47 Philippine Peso
PKR	104.64 Pakistan Rupee
PLN	3.7977 Zloty
PYG	5563 Guarani
QAR	3.6402 Qatari Rial
RON	3.8872 Leu
RSD	106.19 Serbian Dinar
RUB	65.1709 Russian Ruble
RWF	773.77 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.161 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	7.9573 Swedish Krona
SGD	1.34 Singapore Dollar
SHP	0.6825 Saint Helena Pound
SLL	3895 Leone
SOS	603 Somali Shilling

Interest Rate Position

Positions as at:

29 April 2016

SRD	5.649 Surinam Dollar
SSP	32.47 South Sudanese Pound
STD	20610 Dobra
SVC	8.722 El Salvador Colon
SYP	218.65 Syrian Pound
SZL	14.264 Lilangeni
THB	34.84 Baht
TJS	7.865 Somoni
TMT	3.3325 New Manat
TND	1.988 Tunisian Dinar
TOP	2.1155 Paʻanga
TRY	2.8034 Turkish Lira
TTD	6.6175 Trinidad and Tobago Dollar
TWD	32.247 New Taiwan Dollar
TZS	2185 Tanzanian Shilling
UAH	25 Hryvnia
UGX	3310 Uganda Shilling
USD	1 US Dollar
UYU	31.5 Peso Uruguayo
UZS	2890 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22222 Dong
VUV	104.59 Vatu
WST	2.46 Tala
XAF	568.74 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	567.86 CFA Franc BCEAO
XPF	102.83 CFP Franc
YER	249.9 Yemeni Rial
ZAR	14.2615 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

April 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	43,167.13	796,814.71	839,981.83
Total	43,167.13	796,814.71	839,981.83

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	3,833	75,667	79,500
Total	3,833	75,667	79,500

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	173,966.65	19,401.89	119,685.75	277,362.85	82,197.78	24,916.76	117,485.77	24,964.37	839,981.83
Total	173,966.65	19,401.89	119,685.75	277,362.85	82,197.78	24,916.76	117,485.77	24,964.37	839,981.83

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,013	3,345	11,943	23,237	11,170	4,536	12,053	2,204	79,500
Total	11,013	3,345	11,943	23,237	11,170	4,536	12,053	2,204	79,500

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	708,135.30	70,522.98	32,381.81	11,067.88	17,011.03	853.33	9.50	839,981.83
Total	708,135.30	70,522.98	32,381.81	11,067.88	17,011.03	853.33	9.50	839,981.83

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	72,465	3,617	1,561	691	1,081	85	1	79,500
Total	72,465	3,617	1,561	691	1,081	85	1	79,500

Interest Rate Turnover

Turnover for the period:

April 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,158.36	118,149.42	130,307.78
Floating vs. Fixed	338,224.34	1,027,001.65	1,365,225.99
Overnight Index Swap	32,990.18	416,697.45	449,687.63
Total	383,372.88	1,561,848.52	1,945,221.40

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	150	3,441	3,591
Floating vs. Fixed	5,354	20,452	25,806
Overnight Index Swap	46	681	727
Total	5,550	24,574	30,124

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	20,490.31	0.00	7,007.86	3,700.09	27,602.32	2,361.30	69,145.90	130,307.78
Floating vs. Fixed	212,177.00	156,232.30	9,749.72	2,638.16	285,564.27	156,408.62	542,455.92	1,365,225.99
Overnight Index Swap	33,037.10	0.00	14,141.66	0.00	16,348.50	0.00	386,160.38	449,687.63
Total	265,704.41	156,232.30	30,899.23	6,338.25	329,515.09	158,769.91	997,762.20	1,945,221.40

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	452	0	184	138	320	88	2,409	3,591
Floating vs. Fixed	3,800	4,253	178	91	3,505	4,672	9,309	25,806
Overnight Index Swap	75	0	8	0	63	0	581	727
Total	4,327	4,253	370	229	3,888	4,760	12,299	30,124

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	37,586.58	20,585.40	33,549.80	25,002.80	11,466.83	1,189.92	926.44	130,307.78
Floating vs. Fixed	440,968.00	286,527.56	356,085.28	204,647.02	54,566.85	8,614.82	13,816.46	1,365,225.99
Overnight Index Swap	433,226.26	9,885.83	4,901.66	1,306.25	239.36	73.10	55.19	449,687.63
Total	911,780.84	316,998.79	394,536.73	230,956.08	66,273.04	9,877.84	14,798.08	1,945,221.40

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	206	206	701	1,084	503	258	633	3,591
Floating vs. Fixed	3,980	3,434	7,544	6,828	2,207	520	1,294	25,806
Overnight Index Swap	392	79	186	54	5	5	6	727
Total	4,578	3,719	8,431	7,966	2,715	783	1,933	30,124