

Foreign Exchange Position

Positions as at: 29 February 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	59,604.41	1,266,665.39	1,326,269.79
Total	59,604.41	1,266,665.39	1,326,269.79

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	4,348	113,473	117,821
Total	4,348	113,473	117,821

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	491,704.15	30,252.94	124,913.44	383,054.73	75,322.22	27,903.93	162,480.94	30,637.44	1,326,269.79
Total	491,704.15	30,252.94	124,913.44	383,054.73	75,322.22	27,903.93	162,480.94	30,637.44	1,326,269.79

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	29,146	5,096	14,703	32,512	11,142	5,666	15,183	4,373	117,821
Total	29,146	5,096	14,703	32,512	11,142	5,666	15,183	4,373	117,821

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	889,648.47	222,012.09	101,831.89	88,507.90	19,449.20	4,652.96	167.27	1,326,269.79
Total	889,648.47	222,012.09	101,831.89	88,507.90	19,449.20	4,652.96	167.27	1,326,269.79

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	90,705	13,068	5,963	5,277	2,146	621	42	117,821
Total	90,705	13,068	5,963	5,277	2,146	621	42	117,821

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	68.56	Afghani
ALL	126.42	Lek
AMD	490.34	Armenian Dram
ANG	1.78	Netherlands Antillean Guilder
AOA	157.996	Kwanza
ARS	15.815	Argentine Peso
AUD	1.3994	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.5629	Azerbaijani Manat
BAM	1.7958	Convertible Mark
BBD	1.998	Barbados Dollar
BDT	78.35	Taka
BGN	1.7985	Bulgarian Lev
BHD	0.3761	Bahraini Dinar
BIF	1566.79	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

29 February 2016

BND	1.4062	Brunei Dollar
BOB	6.79	Boliviano
BRL	4.0156	Brazilian Real
BSD	1	Bahamian Dollar
BTN	68.415	Ngultrum
BWP	11.2233	Pula
BYR	21250	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3538	Canadian Dollar
CDF	906	Congolese Franc
CHF	0.998	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	696.1	Chilean Peso
CNY	6.5525	Yuan Renminbi
COP	3290.23	Colombian Peso
COU	0.0701	Unidad de Valor Real
CRC	534.61	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.47	Cape Verde Escudo
CZK	24.888	Czech Koruna
DJF	176.6	Djibouti Franc
DKK	6.8597	Danish Krone
DOP	45.61	Dominican Peso
DZD	108.417	Algerian Dinar
EGP	7.83	Egyptian Pound
ERN	15.47	Nakfa
ETB	21.1905	Ethiopian Birr
EUR	0.9195	Euro
FJD	2.1119	Fiji Dollar
FKP	0.6918	Falkland Islands Pound
GBP	0.7185	Pound Sterling
GEL	2.445	Lari
GHS	3.8362	Cedi
GIP	0.7186	Gibraltar Pound
GMD	38.77	Dalasi
GNF	7540.45	Guinea Franc
GTQ	7.675	Quetzal
GYD	203.21	Guyana Dollar
HKD	7.777	Hong Kong Dollar
HNL	22.59	Lempira
HRK	7.0106	Croatian Kuna
HTG	61.3587	Gourde
HUF	284.61	Forint
IDR	13367	Rupiah
ILS	3.9026	New Israeli Sheqel
INR	68.1983	Indian Rupee

Foreign Exchange Position

Positions as at:

29 February 2016

IQD	1176.46	Iraqi Dinar
IRR	30195	Iranian Rial
ISK	129.92	Iceland Krona
JMD	120.38	Jamaican Dollar
JOD	0.7071	Jordanian Dinar
JPY	112.66	Yen
KES	101.8	Kenyan Shilling
KGS	74.8997	Som
KHR	4027.6455	Riel
KMF	441.15	Comoro Franc
KPW	130	North Korean Won
KRW	1237.24	Won
KWD	0.3007	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	349	Tenge
LAK	8121.87	Kip
LBP	1504.99	Lebanese Pound
LKR	144.17	Sri Lanka Rupee
LRD	89	Liberian Dollar
LSL	16.0335	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3911	Libyan Dinar
MAD	9.87	Moroccan Dirham
MDL	19.9251	Moldovan Leu
MGA	3155.84	Malagasy Ariary
MKD	56.34	Denar
MMK	1231	Kyat
MNT	2024	Tugrik
MOP	8.003	Pataca
MRO	339	Ouguiya
MUR	35.81	Mauritius Rupee
MVR	14.94	Rufiyaa
MWK	733.67	Kwacha
MXN	18.125	Mexican Peso
MXV	3.3352	Mexican Unidad de Inversion (UDI)
MYR	4.2	Malaysian Ringgit
MZN	48.18	Metical
NAD	15.8579	Namibia Dollar
NGN	198.8	Naira
NIO	27.73	Cordoba Oro
NOK	8.6859	Norwegian Krone
NPR	109.5	Nepalese Rupee
NZD	1.5168	New Zealand Dollar
OMR	0.3845	Rial Omani
PAB	1	Balboa
PEN	3.5185	Nuevo Sol

Foreign Exchange Position

Positions as at:

29 February 2016

PGK	2.9674	Kina
PHP	47.46	Philippine Peso
PKR	104.65	Pakistan Rupee
PLN	3.9997	Zloty
PYG	5708	Guarani
QAR	3.6407	Qatari Rial
RON	4.1112	Leu
RSD	113.31	Serbian Dinar
RUB	75.2506	Russian Ruble
RWF	761.54	Rwanda Franc
SAR	3.7495	Saudi Riyal
SBD	7.722	Solomon Islands Dollar
SCR	14.3356	Seychelles Rupee
SDG	6.08	Sudanese Pound
SEK	8.5653	Swedish Krona
SGD	1.4064	Singapore Dollar
SHP	0.7176	Saint Helena Pound
SLL	4028.84	Leone
SOS	611	Somali Shilling
SRD	3.96	Surinam Dollar
SSP	27.241	South Sudanese Pound
STD	22487	Dobra
SVC	8.7222	El Salvador Colon
SYP	219.75	Syrian Pound
SZL	16.0078	Lilangeni
THB	35.61	Baht
TJS	7.832	Somoni
TMT	3.3465	New Manat
TND	2.0497	Tunisian Dinar
TOP	2.1659	Paʻanga
TRY	2.9644	Turkish Lira
TTD	6.478	Trinidad and Tobago Dollar
TWD	33.24	New Taiwan Dollar
TZS	2184	Tanzanian Shilling
UAH	26.8	Hryvnia
UGX	3336.66	Uganda Shilling
USD	1	US Dollar
UYU	32.18	Peso Uruguayo
UZS	2843.88	Uzbekistan Sum
VEF	6.2842	Bolivar Fuerte
VND	22277	Dong
VUV	108.94	Vatu
WST	2.5445	Tala
XAF	602.3	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	596.4	CFA Franc BCEAO
XPF	109.12	CFP Franc

Foreign Exchange Position

Positions as at:

29 February 2016

YER	214.49	Yemeni Rial
ZAR	15.8565	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 February 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	65,699.78	107,004.84	172,704.61
Floating vs. Fixed	800,075.31	2,931,968.83	3,732,044.14
Overnight Index Swap	9,023.89	578,351.61	587,375.50
Total	874,798.98	3,617,325.27	4,492,124.25

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	925	1,833	2,758
Floating vs. Fixed	18,535	86,604	105,139
Overnight Index Swap	80	6,513	6,593
Total	19,540	94,950	114,490

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	45,848.33	0.00	2,092.30	748.14	49,955.10	11,645.36	62,415.37	172,704.61
Floating vs. Fixed	707,969.58	372,828.80	38,906.59	7,375.08	252,204.40	588,505.78	1,764,253.91	3,732,044.14
Overnight Index Swap	47,626.25	0.00	5,893.96	0.00	9,385.95	0.00	524,469.33	587,375.50
Total	801,444.16	372,828.80	46,892.86	8,123.22	311,545.46	600,151.14	2,351,138.62	4,492,124.25

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	621	0	53	40	840	274	930	2,758
Floating vs. Fixed	21,909	13,615	1,015	166	5,542	19,957	42,936	105,139
Overnight Index Swap	120	0	21	0	38	0	6,414	6,593
Total	22,650	13,615	1,089	206	6,420	20,231	50,280	114,490

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	37,604.09	28,749.04	68,073.88	29,994.27	4,757.94	2,015.81	1,509.58	172,704.61
Floating vs. Fixed	1,359,085.21	803,555.33	1,022,906.22	445,598.80	55,404.56	17,600.02	27,893.99	3,732,044.14
Overnight Index Swap	530,596.01	19,428.93	35,474.48	1,701.55	152.35	2.18	20.00	587,375.50
Total	1,927,285.31	851,733.31	1,126,454.58	477,294.62	60,314.86	19,618.00	29,423.57	4,492,124.25

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	347	343	943	687	170	116	152	2,758
Floating vs. Fixed	23,244	18,324	37,096	20,748	3,053	1,167	1,508	105,139
Overnight Index Swap	2,813	844	2,847	81	6	1	1	6,593
Total	26,404	19,511	40,886	21,516	3,229	1,284	1,661	114,490

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	68.56	Afghani
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LKR	144.17	Sri Lanka Rupee
LRD	89	Liberian Dollar
LSL	16.0335	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3911	Libyan Dinar

Interest Rate Position

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29 February 2016

MAD	9.87 Moroccan Dirham
MDL	19.9251 Moldovan Leu
MGA	3155.84 Malagasy Ariary
MKD	56.34 Denar
MMK	1231 Kyat
MNT	2024 Tugrik
MOP	8.003 Pataca
MRO	339 Ouguiya
MUR	35.81 Mauritius Rupee
MVR	14.94 Rufiyaa
MWK	733.67 Kwacha
MXN	18.125 Mexican Peso
MXV	3.3352 Mexican Unidad de Inversion (UDI)
MYR	4.2 Malaysian Ringgit
MZN	48.18 Metical
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NGN	198.8 Naira
NIO	27.73 Cordoba Oro
NOK	8.6859 Norwegian Krone
NPR	109.5 Nepalese Rupee
NZD	1.5168 New Zealand Dollar
OMR	0.3845 Rial Omani
PAB	1 Balboa
PEN	3.5185 Nuevo Sol
PGK	2.9674 Kina
PHP	47.46 Philippine Peso
PKR	104.65 Pakistan Rupee
PLN	3.9997 Zloty
PYG	5708 Guarani
QAR	3.6407 Qatari Rial
RON	4.1112 Leu
RSD	113.31 Serbian Dinar
RUB	75.2506 Russian Ruble
RWF	761.54 Rwanda Franc
SAR	3.7495 Saudi Riyal
SBD	7.722 Solomon Islands Dollar
SCR	14.3356 Seychelles Rupee
SDG	6.08 Sudanese Pound
SEK	8.5653 Swedish Krona
SGD	1.4064 Singapore Dollar
SHP	0.7176 Saint Helena Pound
SLL	4028.84 Leone
SOS	611 Somali Shilling

Interest Rate Position

Positions as at:

29 February 2016

SRD	3.96	Surinam Dollar
SSP	27.241	South Sudanese Pound
STD	22487	Dobra
SVC	8.7222	El Salvador Colon
SYP	219.75	Syrian Pound
SZL	16.0078	Lilangeni
THB	35.61	Baht
TJS	7.832	Somoni
TMT	3.3465	New Manat
TND	2.0497	Tunisian Dinar
TOP	2.1659	Paʻanga
TRY	2.9644	Turkish Lira
TTD	6.478	Trinidad and Tobago Dollar
TWD	33.24	New Taiwan Dollar
TZS	2184	Tanzanian Shilling
UAH	26.8	Hryvnia
UGX	3336.66	Uganda Shilling
USD	1	US Dollar
UYU	32.18	Peso Uruguayo
UZS	2843.88	Uzbekistan Sum
VEF	6.2842	Bolivar Fuerte
VND	22277	Dong
VUV	108.94	Vatu
WST	2.5445	Tala
XAF	602.3	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	596.4	CFA Franc BCEAO
XPF	109.12	CFP Franc
YER	214.49	Yemeni Rial
ZAR	15.8565	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

February 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,703.99	977,906.59	1,025,610.58
Total	47,703.99	977,906.59	1,025,610.58

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	4,700	84,334	89,034
Total	4,700	84,334	89,034

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	221,922.69	21,170.85	104,168.53	425,346.50	70,776.23	24,088.56	137,557.56	20,579.66	1,025,610.58
Total	221,922.69	21,170.85	104,168.53	425,346.50	70,776.23	24,088.56	137,557.56	20,579.66	1,025,610.58

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,803	3,831	14,367	30,123	9,691	4,080	12,294	2,846	89,034
Total	11,803	3,831	14,367	30,123	9,691	4,080	12,294	2,846	89,034

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	833,255.18	106,034.53	47,140.34	19,467.02	18,223.09	1,468.22	22.19	1,025,610.58
Total	833,255.18	106,034.53	47,140.34	19,467.02	18,223.09	1,468.22	22.19	1,025,610.58

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	78,183	5,921	2,419	1,135	1,177	189	11	89,034
Total	78,183	5,921	2,419	1,135	1,177	189	11	89,034

Interest Rate Turnover

Turnover for the period:

February 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18,143.18	86,610.70	104,753.88
Floating vs. Fixed	196,294.20	545,846.28	742,140.48
Overnight Index Swap	2,998.61	194,976.38	197,974.99
Total	217,435.99	827,433.36	1,044,869.35

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	222	3,667	3,889
Floating vs. Fixed	3,668	10,581	14,249
Overnight Index Swap	16	716	732
Total	3,906	14,964	18,869

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	15,335.66	0.00	8,417.62	2,706.59	19,923.45	3,626.99	54,743.58	104,753.88
Floating vs. Fixed	126,612.65	56,083.87	14,887.88	473.01	93,075.51	60,317.70	390,689.85	742,140.48
Overnight Index Swap	19,595.70	0.00	5,055.01	0.00	7,555.14	0.00	165,769.14	197,974.99
Total	161,544.01	56,083.87	28,360.51	3,179.60	120,554.10	63,944.70	611,202.57	1,044,869.35

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	450	0	259	156	314	115	2,595	3,889
Floating vs. Fixed	2,521	1,280	234	74	1,598	1,832	6,711	14,249
Overnight Index Swap	19	0	11	0	21	0	681	732
Total	2,990	1,280	504	230	1,933	1,946	9,987	18,869

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	18,376.98	20,178.71	39,107.95	19,047.06	6,697.49	505.62	840.07	104,753.88
Floating vs. Fixed	146,489.01	152,269.39	259,368.03	128,207.09	39,849.12	4,283.87	11,673.97	742,140.48
Overnight Index Swap	183,365.25	7,028.51	4,339.90	3,241.33	0.00	0.00	0.00	197,974.99
Total	348,231.23	179,476.62	302,815.88	150,495.48	46,546.62	4,789.48	12,514.04	1,044,869.35

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	195	246	710	1,181	540	288	729	3,889
Floating vs. Fixed	1,205	1,769	4,546	3,967	1,664	293	805	14,249
Overnight Index Swap	151	77	342	162	0	0	0	732
Total	1,551	2,092	5,597	5,310	2,204	581	1,534	18,869