

Foreign Exchange Position

Positions as at: 29 January 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	56,356.50	1,074,250.39	1,130,606.89
Total	56,356.50	1,074,250.39	1,130,606.89

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	3,835	95,927	99,762
Total	3,835	95,927	99,762

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	416,821.30	26,818.00	115,888.52	286,686.37	59,276.00	27,482.92	177,258.52	20,375.26	1,130,606.89
Total	416,821.30	26,818.00	115,888.52	286,686.37	59,276.00	27,482.92	177,258.52	20,375.26	1,130,606.89

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	25,594	4,222	12,591	23,950	8,436	5,509	16,756	2,704	99,762
Total	25,594	4,222	12,591	23,950	8,436	5,509	16,756	2,704	99,762

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	805,711.08	140,349.96	89,895.39	70,847.87	19,331.41	4,345.01	126.18	1,130,606.89
Total	805,711.08	140,349.96	89,895.39	70,847.87	19,331.41	4,345.01	126.18	1,130,606.89

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	78,651	8,446	5,538	4,382	2,152	556	37	99,762
Total	78,651	8,446	5,538	4,382	2,152	556	37	99,762

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	68.59	Afghani
ALL	127.18	Lek
AMD	486.75	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	154.825	Kwanza
ARS	13.8869	Argentine Peso
AUD	1.411	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.6005	Azerbaijani Manat
BAM	1.7901	Convertible Mark
BBD	2	Barbados Dollar
BDT	78.33	Taka
BGN	1.8054	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	1530	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

29 January 2016

BND	1.4241	Brunei Dollar
BOB	6.85	Boliviano
BRL	3.9973	Brazilian Real
BSD	1	Bahamian Dollar
BTN	67.785	Ngultrum
BWP	11.325	Pula
BYR	21150	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3971	Canadian Dollar
CDF	915	Congolese Franc
CHF	1.0227	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	712.8	Chilean Peso
CNY	6.5752	Yuan Renminbi
COP	3278.92	Colombian Peso
COU	0.0695	Unidad de Valor Real
CRC	531.29	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	101.2	Cape Verde Escudo
CZK	24.934	Czech Koruna
DJF	176.6	Djibouti Franc
DKK	6.8873	Danish Krone
DOP	45.35	Dominican Peso
DZD	107.0871	Algerian Dinar
EGP	7.83	Egyptian Pound
ERN	16.2	Nakfa
ETB	21.1655	Ethiopian Birr
EUR	0.9226	Euro
FJD	2.1272	Fiji Dollar
FKP	0.6707	Falkland Islands Pound
GBP	0.7018	Pound Sterling
GEL	2.45	Lari
GHS	3.9361	Cedi
GIP	0.7029	Gibraltar Pound
GMD	38.9	Dalasi
GNF	7630	Guinea Franc
GTQ	7.677	Quetzal
GYD	205.98	Guyana Dollar
HKD	7.7801	Hong Kong Dollar
HNL	22.36	Lempira
HRK	7.0688	Croatian Kuna
HTG	59.2009	Gourde
HUF	286.85	Forint
IDR	13770	Rupiah
ILS	3.9599	New Israeli Sheqel
INR	67.8677	Indian Rupee

Foreign Exchange Position

Positions as at:

29 January 2016

IQD	1175.9	Iraqi Dinar
IRR	29770	Iranian Rial
ISK	130.49	Iceland Krona
JMD	120.83	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	121.03	Yen
KES	102.3	Kenyan Shilling
KGS	75.8825	Som
KHR	4048.9421	Riel
KMF	451.58	Comoro Franc
KPW	130	North Korean Won
KRW	1207.11	Won
KWD	0.3032	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	364.5	Tenge
LAK	8135.86	Kip
LBP	1507.4	Lebanese Pound
LKR	143.81	Sri Lanka Rupee
LRD	85	Liberian Dollar
LSL	16.1633	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4004	Libyan Dinar
MAD	9.9167	Moroccan Dirham
MDL	20.355	Moldovan Leu
MGA	3188	Malagasy Ariary
MKD	56.54	Denar
MMK	1298	Kyat
MNT	2001	Tugrik
MOP	8.01	Pataca
MRO	340	Ouguiya
MUR	35.9	Mauritius Rupee
MVR	14.94	Rufiyaa
MWK	719.4	Kwacha
MXN	18.1	Mexican Peso
MXV	3.3493	Mexican Unidad de Inversion (UDI)
MYR	4.15	Malaysian Ringgit
MZN	44.76	Metical
NAD	15.875	Namibia Dollar
NGN	198.8	Naira
NIO	27	Cordoba Oro
NOK	8.6742	Norwegian Krone
NPR	108.3	Nepalese Rupee
NZD	1.5392	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.4684	Nuevo Sol

Foreign Exchange Position

Positions as at:

29 January 2016

PGK	2.9674	Kina
PHP	47.68	Philippine Peso
PKR	104.7	Pakistan Rupee
PLN	4.0784	Zloty
PYG	5922	Guarani
QAR	3.6407	Qatari Rial
RON	4.1847	Leu
RSD	113.14	Serbian Dinar
RUB	75.4626	Russian Ruble
RWF	752.53	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	13.685	Seychelles Rupee
SDG	6.07	Sudanese Pound
SEK	8.5789	Swedish Krona
SGD	1.4239	Singapore Dollar
SHP	0.6657	Saint Helena Pound
SLL	4080	Leone
SOS	617	Somali Shilling
SRD	3.96	Surinam Dollar
SSP	18.28	South Sudanese Pound
STD	22440	Dobra
SVC	8.722	El Salvador Colon
SYP	219.7	Syrian Pound
SZL	15.9041	Lilangeni
THB	35.71	Baht
TJS	7.8404	Somoni
TMT	3.3485	New Manat
TND	2.0424	Tunisian Dinar
TOP	2.1542	Pa' nga
TRY	2.9543	Turkish Lira
TTD	6.3778	Trinidad and Tobago Dollar
TWD	33.483	New Taiwan Dollar
TZS	2182	Tanzanian Shilling
UAH	25.6	Hryvnia
UGX	3467	Uganda Shilling
USD	1	US Dollar
UYU	31.03	Peso Uruguayo
UZS	2805	Uzbekistan Sum
VEF	6.2842	Bolivar Fuerte
VND	22198	Dong
VUV	109.58	Vatu
WST	2.5621	Tala
XAF	605.19	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	605.39	CFA Franc BCEAO
XPF	109.59	CFP Franc

Foreign Exchange Position

Positions as at:

29 January 2016

YER	214.64	Yemeni Rial
ZAR	15.871	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar
XAU	0.000887	Gold
XAG	0.069879	Silver

Interest Rate Position

Positions as at:

29 January 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	51,784.15	91,873.50	143,657.65
Floating vs. Fixed	739,061.31	2,589,495.97	3,328,557.27
Overnight Index Swap	12,758.99	333,985.20	346,744.18
Total	803,604.44	3,015,354.66	3,818,959.10

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	791	1,822	2,613
Floating vs. Fixed	17,317	78,006	95,323
Overnight Index Swap	74	6,092	6,166
Total	18,182	85,920	104,102

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	42,039.52	0.00	3,596.25	1,255.69	35,666.24	9,056.95	52,042.99	143,657.65
Floating vs. Fixed	733,733.91	285,908.37	30,503.63	7,689.41	195,814.93	533,456.70	1,541,450.33	3,328,557.27
Overnight Index Swap	14,773.55	0.00	1,002.06	0.00	3,089.08	0.00	327,879.50	346,744.18
Total	790,546.98	285,908.37	35,101.94	8,945.10	234,570.25	542,513.65	1,921,372.82	3,818,959.10

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	613	0	87	63	770	186	894	2,613
Floating vs. Fixed	20,396	11,534	888	176	4,827	18,513	38,989	95,323
Overnight Index Swap	80	0	10	0	23	0	6,053	6,166
Total	21,089	11,534	985	239	5,620	18,699	45,936	104,102

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	29,453.49	23,998.06	57,009.84	25,527.95	4,622.98	1,798.14	1,247.18	143,657.65
Floating vs. Fixed	1,178,870.79	718,896.03	933,253.72	411,598.81	47,832.66	14,851.21	23,254.06	3,328,557.27
Overnight Index Swap	294,300.40	19,986.45	31,049.34	1,234.28	151.55	2.17	20.00	346,744.18
Total	1,502,624.69	762,880.53	1,021,312.89	438,361.04	52,607.19	16,651.52	24,521.24	3,818,959.10

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	333	306	782	648	197	136	211	2,613
Floating vs. Fixed	20,805	16,745	33,799	18,858	2,733	972	1,412	95,323
Overnight Index Swap	2,690	905	2,506	58	5	1	1	6,166
Total	23,828	17,956	37,087	19,564	2,935	1,109	1,624	104,102

Foreign Exchange Rate

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AED	3.6729	UAE Dirham

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ALL	127.18	Lek
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LVL	0.5078	Latvian Lats
LYD	1.4004	Libyan Dinar

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29 January 2016

MAD	9.9167 Moroccan Dirham
MDL	20.355 Moldovan Leu
MGA	3188 Malagasy Ariary
MKD	56.54 Denar
MMK	1298 Kyat
MNT	2001 Tugrik
MOP	8.01 Pataca
MRO	340 Ouguiya
MUR	35.9 Mauritius Rupee
MVR	14.94 Rufiyaa
MWK	719.4 Kwacha
MXN	18.1 Mexican Peso
MXV	3.3493 Mexican Unidad de Inversion (UDI)
MYR	4.15 Malaysian Ringgit
MZN	44.76 Metical
NAD	15.875 Namibia Dollar
NGN	198.8 Naira
NIO	27 Cordoba Oro
NOK	8.6742 Norwegian Krone
NPR	108.3 Nepalese Rupee
NZD	1.5392 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.4684 Nuevo Sol
PGK	2.9674 Kina
PHP	47.68 Philippine Peso
PKR	104.7 Pakistan Rupee
PLN	4.0784 Zloty
PYG	5922 Guarani
QAR	3.6407 Qatari Rial
RON	4.1847 Leu
RSD	113.14 Serbian Dinar
RUB	75.4626 Russian Ruble
RWF	752.53 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	7.8125 Solomon Islands Dollar
SCR	13.685 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	8.5789 Swedish Krona
SGD	1.4239 Singapore Dollar
SHP	0.6657 Saint Helena Pound
SLL	4080 Leone
SOS	617 Somali Shilling

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SRD	3.96	Surinam Dollar
SSP	18.28	South Sudanese Pound
STD	22440	Dobra
SVC	8.722	El Salvador Colon
SYP	219.7	Syrian Pound
SZL	15.9041	Lilangeni
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UAH	25.6	Hryvnia
UGX	3467	Uganda Shilling
USD	1	US Dollar
UYU	31.03	Peso Uruguayo
UZS	2805	Uzbekistan Sum
VEF	6.2842	Bolivar Fuerte
VND	22198	Dong
VUV	109.58	Vatu
WST	2.5621	Tala
XAF	605.19	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	605.39	CFA Franc BCEAO
XPF	109.59	CFP Franc
YER	214.64	Yemeni Rial
ZAR	15.871	Rand
ZMK	5185	Zambian Kwacha
ZWL	378	Zimbabwe Dollar
XAU	0.000887	Gold
XAG	0.069879	Silver

Foreign Exchange Turnover

Turnover for the period:

January 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,545.63	1,000,310.76	1,062,856.39
Total	62,545.63	1,000,310.76	1,062,856.39

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	4,959	84,886	89,845
Total	4,959	84,886	89,845

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	304,272.38	21,673.81	117,276.36	329,686.62	55,341.41	28,316.56	189,702.29	16,586.96	1,062,856.39
Total	304,272.38	21,673.81	117,276.36	329,686.62	55,341.41	28,316.56	189,702.29	16,586.96	1,062,856.39

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,626	3,630	13,348	23,852	8,752	5,209	17,635	1,794	89,845
Total	15,626	3,630	13,348	23,852	8,752	5,209	17,635	1,794	89,845

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	842,871.45	95,743.78	64,143.98	29,289.81	29,136.91	1,476.44	194.01	1,062,856.39
Total	842,871.45	95,743.78	64,143.98	29,289.81	29,136.91	1,476.44	194.01	1,062,856.39

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	78,289	4,973	3,418	1,206	1,796	149	14	89,845
Total	78,289	4,973	3,418	1,206	1,796	149	14	89,845

Interest Rate Turnover

Turnover for the period:

January 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,801.92	51,872.65	59,674.57
Floating vs. Fixed	152,678.63	484,421.26	637,099.89
Overnight Index Swap	3,128.20	82,426.09	85,554.29
Total	163,608.75	618,720.00	782,328.75

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	99	1,654	1,753
Floating vs. Fixed	3,196	9,683	12,879
Overnight Index Swap	14	392	406
Total	3,309	11,729	15,038

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,057.21	0.00	5,220.42	1,451.55	5,904.62	2,542.40	36,498.36	59,674.57
Floating vs. Fixed	139,179.34	53,840.07	4,856.61	1,122.18	29,353.22	114,841.78	293,906.70	637,099.89
Overnight Index Swap	4,334.00	0.00	54.38	0.00	0.00	0.00	81,165.91	85,554.29
Total	151,570.55	53,840.07	10,131.41	2,573.73	35,257.84	117,384.18	411,570.97	782,328.75

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	216	0	146	86	140	49	1,116	1,753
Floating vs. Fixed	2,732	1,239	96	69	484	3,543	4,717	12,879
Overnight Index Swap	18	0	2	0	0	0	386	406
Total	2,966	1,239	244	155	624	3,592	6,219	15,038

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	8,120.56	6,219.21	25,115.74	15,384.77	3,936.43	348.06	549.80	59,674.57
Floating vs. Fixed	145,928.82	147,525.74	208,079.39	95,299.07	30,367.94	3,182.66	6,716.27	637,099.89
Overnight Index Swap	71,245.12	9,771.55	1,943.03	2,594.58	0.00	0.00	0.00	85,554.29
Total	225,294.49	163,516.51	235,138.17	113,278.42	34,304.38	3,530.72	7,266.07	782,328.75

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	116	118	300	548	240	122	309	1,753
Floating vs. Fixed	1,261	2,069	4,015	3,236	1,638	180	481	12,879
Overnight Index Swap	78	98	81	149	0	0	0	406
Total	1,455	2,285	4,396	3,933	1,878	302	790	15,038