

Foreign Exchange Position

Positions as at: 31 March 2016

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,410.93	1,442,953.88	1,503,364.81
Total	60,410.93	1,442,953.88	1,503,364.81

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	4,552	118,229	122,781
Total	4,552	118,229	122,781

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	528,937.19	31,735.98	137,259.61	481,322.03	83,188.00	32,784.69	180,774.64	27,362.68	1,503,364.81
Total	528,937.19	31,735.98	137,259.61	481,322.03	83,188.00	32,784.69	180,774.64	27,362.68	1,503,364.81

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	30,618	5,426	18,433	28,270	13,274	5,960	17,138	3,662	122,781
Total	30,618	5,426	18,433	28,270	13,274	5,960	17,138	3,662	122,781

By Product and Residual Maturity

Outstanding Notional (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,014,477.82	262,573.60	110,439.33	88,523.14	21,927.65	5,246.23	177.05	1,503,364.81
Total	1,014,477.82	262,573.60	110,439.33	88,523.14	21,927.65	5,246.23	177.05	1,503,364.81

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	93,423	14,519	6,377	5,506	2,218	699	39	122,781
Total	93,423	14,519	6,377	5,506	2,218	699	39	122,781

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	68.54	Afghani
ALL	121.51	Lek
AMD	478.5	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	159.865	Kwanza
ARS	14.775	Argentine Peso
AUD	1.3036	Australian Dollar
AWG	1.79	Aruban Florin
AZN	1.469	Azerbaijani Manat
BAM	1.7129	Convertible Mark
BBD	2	Barbados Dollar
BDT	78.18	Taka
BGN	1.717	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1543	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 March 2016

BND	1.3503	Brunei Dollar
BOB	6.77	Boliviano
BRL	3.5525	Brazilian Real
BSD	1	Bahamian Dollar
BTN	66.33	Ngultrum
BWP	10.6383	Pula
BYR	20000	Belarussian Ruble
BZD	1.98	Belize Dollar
CAD	1.3009	Canadian Dollar
CDF	911	Congolese Franc
CHF	0.9573	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	670.2	Chilean Peso
CNY	6.4776	Yuan Renminbi
COP	3037.6	Colombian Peso
COU	0.0783	Unidad de Valor Real
CRC	529.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	96.53	Cape Verde Escudo
CZK	23.702	Czech Koruna
DJF	176.6	Djibouti Franc
DKK	6.5413	Danish Krone
DOP	45.57	Dominican Peso
DZD	107.9754	Algerian Dinar
EGP	8.8799	Egyptian Pound
ERN	16.14	Nakfa
ETB	21.3385	Ethiopian Birr
EUR	0.878	Euro
FJD	2.0408	Fiji Dollar
FKP	0.6831	Falkland Islands Pound
GBP	0.7026	Pound Sterling
GEL	2.275	Lari
GHS	3.8096	Cedi
GIP	0.7037	Gibraltar Pound
GMD	42.07	Dalasi
GNF	7480	Guinea Franc
GTQ	7.711	Quetzal
GYD	203.21	Guyana Dollar
HKD	7.7533	Hong Kong Dollar
HNL	22.55	Lempira
HRK	6.5884	Croatian Kuna
HTG	61.3892	Gourde
HUF	274.8	Forint
IDR	13155	Rupiah
ILS	3.7733	New Israeli Sheqel
INR	66.3555	Indian Rupee

Foreign Exchange Position

Positions as at:

31 March 2016

IQD	1170	Iraqi Dinar
IRR	30158	Iranian Rial
ISK	123	Iceland Krona
JMD	121.24	Jamaican Dollar
JOD	0.7082	Jordanian Dinar
JPY	111.65	Yen
KES	101.5	Kenyan Shilling
KGS	69.99	Som
KHR	3996.8195	Riel
KMF	432.18	Comoro Franc
KPW	130	North Korean Won
KRW	1146.59	Won
KWD	0.3018	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	342.36	Tenge
LAK	8100.65	Kip
LBP	1505.4	Lebanese Pound
LKR	145.6	Sri Lanka Rupee
LRD	90	Liberian Dollar
LSL	14.6605	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.372	Libyan Dinar
MAD	9.6014	Moroccan Dirham
MDL	19.45	Moldovan Leu
MGA	3176	Malagasy Ariary
MKD	54.24	Denar
MMK	1206	Kyat
MNT	2042	Tugrik
MOP	7.979	Pataca
MRO	339	Ouguiya
MUR	35.07	Mauritius Rupee
MVR	14.94	Rufiyaa
MWK	675.38	Kwacha
MXN	17.32	Mexican Peso
MXV	3.1811	Mexican Unidad de Inversion (UDI)
MYR	3.889	Malaysian Ringgit
MZN	50.75	Metical
NAD	14.7194	Namibia Dollar
NGN	198.94	Naira
NIO	27.76	Cordoba Oro
NOK	8.3131	Norwegian Krone
NPR	105.6	Nepalese Rupee
NZD	1.4472	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3384	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 March 2016

PGK	2.994	Kina
PHP	46.07	Philippine Peso
PKR	104.6	Pakistan Rupee
PLN	3.7315	Zloty
PYG	5642	Guarani
QAR	3.6408	Qatari Rial
RON	3.9213	Leu
RSD	107.63	Serbian Dinar
RUB	67.635	Russian Ruble
RWF	768.57	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.5472	Solomon Islands Dollar
SCR	13.22	Seychelles Rupee
SDG	6.07	Sudanese Pound
SEK	8.1359	Swedish Krona
SGD	1.3502	Singapore Dollar
SHP	0.6958	Saint Helena Pound
SLL	3945	Leone
SOS	609	Somali Shilling
SRD	5.062	Surinam Dollar
SSP	32.6565	South Sudanese Pound
STD	20900	Dobra
SVC	8.7222	El Salvador Colon
SYP	218.8	Syrian Pound
SZL	14.6908	Lilangeni
THB	35.14	Baht
TJS	7.863	Somoni
TMT	3.3395	New Manat
TND	2.0032	Tunisian Dinar
TOP	2.1182	Paʻanga
TRY	2.8211	Turkish Lira
TTD	6.553	Trinidad and Tobago Dollar
TWD	32.276	New Taiwan Dollar
TZS	2182	Tanzanian Shilling
UAH	26	Hryvnia
UGX	3365	Uganda Shilling
USD	1	US Dollar
UYU	31.7	Peso Uruguayo
UZS	2868	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22272	Dong
VUV	104.46	Vatu
WST	2.4716	Tala
XAF	575.8	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	576.11	CFA Franc BCEAO
XPF	104.21	CFP Franc

Foreign Exchange Position

Positions as at:	31 March 2016
YER	214.54 Yemeni Rial
ZAR	14.687 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Interest Rate Position

Positions as at:

31 March 2016

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	72,030.51	117,306.99	189,337.50
Floating vs. Fixed	981,623.07	3,401,151.99	4,382,775.05
Overnight Index Swap	10,890.72	754,940.54	765,831.26
Total	1,064,544.30	4,273,399.52	5,337,943.81

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,016	2,158	3,174
Floating vs. Fixed	22,051	94,530	116,581
Overnight Index Swap	85	6,624	6,709
Total	23,152	103,312	126,464

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	50,480.01	0.00	2,677.76	823.66	50,853.99	14,911.72	69,590.37	189,337.50
Floating vs. Fixed	795,963.88	421,668.03	49,899.92	8,503.32	309,532.31	648,659.17	2,148,548.42	4,382,775.05
Overnight Index Swap	53,003.75	0.00	17,675.97	853.97	33,150.21	0.00	661,147.36	765,831.26
Total	899,447.64	421,668.03	70,253.64	10,180.96	393,536.51	663,570.89	2,879,286.15	5,337,943.81

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	703	0	94	36	870	395	1,076	3,174
Floating vs. Fixed	23,066	15,028	1,160	178	6,431	21,672	49,046	116,581
Overnight Index Swap	147	0	28	1	57	0	6,476	6,709
Total	23,916	15,028	1,282	215	7,358	22,067	56,598	126,464

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	45,018.10	31,125.11	72,682.13	31,758.09	4,822.29	2,172.49	1,759.30	189,337.50
Floating vs. Fixed	1,636,811.55	960,073.11	1,173,928.58	501,583.68	60,674.77	20,940.00	28,763.36	4,382,775.05
Overnight Index Swap	689,082.51	29,015.73	45,898.59	1,620.29	166.78	27.36	20.00	765,831.26
Total	2,370,912.16	1,020,213.95	1,292,509.31	534,962.05	65,663.83	23,139.85	30,542.66	5,337,943.81

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	410	371	1,085	764	203	139	202	3,174
Floating vs. Fixed	25,152	21,014	41,600	22,555	3,199	1,360	1,702	116,581
Overnight Index Swap	2,707	909	3,017	66	6	3	1	6,709
Total	28,269	22,294	45,702	23,385	3,408	1,502	1,905	126,464

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	68.54	Afghani
ALL	121.51	Lek
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CZK	23.702	Czech Koruna
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DKK	6.5413	Danish Krone
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FJD	2.0408 Fiji Dollar
FKP	0.6831 Falkland Islands Pound
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KYD	0.82 Cayman Islands Dollar
KZT	342.36 Tenge
LAK	8100.65 Kip
LBP	1505.4 Lebanese Pound
LKR	145.6 Sri Lanka Rupee
LRD	90 Liberian Dollar
LSL	14.6605 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.372 Libyan Dinar

Interest Rate Position

Positions as at:

31 March 2016

MAD	9.6014 Moroccan Dirham
MDL	19.45 Moldovan Leu
MGA	3176 Malagasy Ariary
MKD	54.24 Denar
MMK	1206 Kyat
MNT	2042 Tugrik
MOP	7.979 Pataca
MRO	339 Ouguiya
MUR	35.07 Mauritius Rupee
MVR	14.94 Rufiyaa
MWK	675.38 Kwacha
MXN	17.32 Mexican Peso
MXV	3.1811 Mexican Unidad de Inversion (UDI)
MYR	3.889 Malaysian Ringgit
MZN	50.75 Metical
NAD	14.7194 Namibia Dollar
NGN	198.94 Naira
NIO	27.76 Cordoba Oro
NOK	8.3131 Norwegian Krone
NPR	105.6 Nepalese Rupee
NZD	1.4472 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3384 Nuevo Sol
PGK	2.994 Kina
PHP	46.07 Philippine Peso
PKR	104.6 Pakistan Rupee
PLN	3.7315 Zloty
PYG	5642 Guarani
QAR	3.6408 Qatari Rial
RON	3.9213 Leu
RSD	107.63 Serbian Dinar
RUB	67.635 Russian Ruble
RWF	768.57 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.5472 Solomon Islands Dollar
SCR	13.22 Seychelles Rupee
SDG	6.07 Sudanese Pound
SEK	8.1359 Swedish Krona
SGD	1.3502 Singapore Dollar
SHP	0.6958 Saint Helena Pound
SLL	3945 Leone
SOS	609 Somali Shilling

Interest Rate Position

Positions as at:

31 March 2016

SRD	5.062 Surinam Dollar
SSP	32.6565 South Sudanese Pound
STD	20900 Dobra
SVC	8.7222 El Salvador Colon
SYP	218.8 Syrian Pound
SZL	14.6908 Lilangeni
THB	35.14 Baht
TJS	7.863 Somoni
TMT	3.3395 New Manat
TND	2.0032 Tunisian Dinar
TOP	2.1182 Paʻanga
TRY	2.8211 Turkish Lira
TTD	6.553 Trinidad and Tobago Dollar
TWD	32.276 New Taiwan Dollar
TZS	2182 Tanzanian Shilling
UAH	26 Hryvnia
UGX	3365 Uganda Shilling
USD	1 US Dollar
UYU	31.7 Peso Uruguayo
UZS	2868 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22272 Dong
VUV	104.46 Vatu
WST	2.4716 Tala
XAF	575.8 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	576.11 CFA Franc BCEAO
XPF	104.21 CFP Franc
YER	214.54 Yemeni Rial
ZAR	14.687 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

March 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,640.35	995,411.60	1,041,051.95
Total	45,640.35	995,411.60	1,041,051.95

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	4,634	94,938	99,572
Total	4,634	94,938	99,572

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	204,789.77	25,165.04	126,086.23	389,887.34	74,463.63	31,448.95	167,917.23	21,293.77	1,041,051.95
Total	204,789.77	25,165.04	126,086.23	389,887.34	74,463.63	31,448.95	167,917.23	21,293.77	1,041,051.95

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,309	4,354	19,306	26,503	12,804	6,072	16,480	2,746	99,572
Total	11,309	4,354	19,306	26,503	12,804	6,072	16,480	2,746	99,572

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	859,049.21	98,925.52	40,076.78	16,986.90	24,347.84	1,624.60	41.10	1,041,051.95
Total	859,049.21	98,925.52	40,076.78	16,986.90	24,347.84	1,624.60	41.10	1,041,051.95

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	87,168	7,832	1,888	901	1,616	162	5	99,572
Total	87,168	7,832	1,888	901	1,616	162	5	99,572

Interest Rate Turnover

Turnover for the period:

March 2016

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,866.13	83,485.73	99,351.86
Floating vs. Fixed	273,507.30	683,591.92	957,099.21
Overnight Index Swap	8,942.32	313,752.08	322,694.40
Total	298,315.74	1,080,829.73	1,379,145.47

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	202	3,450	3,652
Floating vs. Fixed	4,420	14,023	18,443
Overnight Index Swap	35	602	637
Total	4,657	18,075	22,731

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	18,192.61	0.00	20,033.48	3,017.10	14,118.94	4,656.63	39,333.10	99,351.86
Floating vs. Fixed	183,375.56	46,487.94	16,280.72	1,945.03	111,550.96	89,071.50	508,387.50	957,099.21
Overnight Index Swap	37,630.50	0.00	12,368.27	868.81	25,055.73	0.00	246,771.09	322,694.40
Total	239,198.68	46,487.94	48,682.46	5,830.95	150,725.63	93,728.13	794,491.69	1,379,145.47

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	519	0	376	164	295	171	2,127	3,652
Floating vs. Fixed	2,843	1,426	304	90	1,845	2,571	9,365	18,443
Overnight Index Swap	68	0	8	1	20	0	540	637
Total	3,430	1,426	688	255	2,160	2,741	12,032	22,731

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	28,429.05	18,753.53	21,895.86	23,090.72	5,279.23	751.00	1,152.46	99,351.86
Floating vs. Fixed	250,637.73	194,948.50	270,310.71	183,428.39	44,243.09	5,802.06	7,728.72	957,099.21
Overnight Index Swap	303,203.59	13,038.99	4,033.16	2,383.45	0.00	0.00	35.21	322,694.40
Total	582,270.37	226,741.03	296,239.73	208,902.56	49,522.32	6,553.06	8,916.39	1,379,145.47

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	247	272	638	1,028	479	285	703	3,652
Floating vs. Fixed	1,860	2,612	5,237	5,368	2,118	400	849	18,443
Overnight Index Swap	303	99	104	128	0	0	3	637
Total	2,410	2,983	5,979	6,524	2,597	685	1,555	22,731