

OTC FX FORWARD						
		SETT. PRICE	VOLUME*		OPEN INTEREST*	
			DEALT ¹	USD- EQUIV ²	DEALT ¹	USD - EQUIV ²
USDINR	USD INDIAN RUPEE					
MAR2616		90.9595	M	M	392.59M	392.59M
TOTALS			M	M	392.59 M	392.59 M
* EXCHANGE RATE = 1 (DEFAULT VALUE FOR USD DEALT)						
USDKRW	USD KOREAN WON					
MAR2616		1,470.3807	M	M	3.67M	3.67M
TOTALS			M	M	3.67 M	3.67 M
* EXCHANGE RATE = 1 (DEFAULT VALUE FOR USD DEALT)						
USDPEN	USD PERUVIAN SOL					
MAR2616		3.3777	M	M	20.00M	20.00M
TOTALS			M	M	20.00 M	20.00 M
* EXCHANGE RATE = 1 (DEFAULT VALUE FOR USD DEALT)						
USDPHP	USD PHILIPPINE PESO					
MAY2611		58.8500	M	M	573.75M	573.75M
MAR2617		58.7490	M	M	100.34M	100.34M
TOTALS			M	M	674.10 M	674.10 M
* EXCHANGE RATE = 1 (DEFAULT VALUE FOR USD DEALT)						
USDTWD	USD TAIWAN DOLLAR					
MAR2616		31.6330	M	M	241.78M	241.78M
APR2624		31.5990	M	M	121.26M	121.26M
TOTALS			M	M	363.04 M	363.04 M
* EXCHANGE RATE = 1 (DEFAULT VALUE FOR USD DEALT)						
USDBRL	USDBRL BRAZILIAN REAL NDF					
FEB2627		5.6115	M	M	5.13M	5.13M
TOTALS			M	M	5.13 M	5.13 M
* EXCHANGE RATE = 1 (DEFAULT VALUE FOR USD DEALT)						

* VOLUME AND OPEN INTEREST EXPRESSED IN NOTIONAL TERMS TO THE NEAREST 0.1 MILLION
1) DEALT REPRESENTS THE FIRST CURRENCY OF CURRENCY PAIR (i.e, USD OF USDCLP)
2) USD-EUQIV - DEALT VALUE * EXCHANGE RATE

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