

## Foreign Exchange Position

Positions as at: 25 October 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	363,891.99	993,149.15	1,357,041.14
Total	363,891.99	993,149.15	1,357,041.14

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	39,087	108,390	147,477
Total	39,087	108,390	147,477

### *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	174,701.77	58,036.22	228,379.84	379,973.92	15,509.31	31,869.50	418,142.44	50,428.14	1,357,041.14
Total	174,701.77	58,036.22	228,379.84	379,973.92	15,509.31	31,869.50	418,142.44	50,428.14	1,357,041.14

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,878	11,879	30,341	39,832	3,402	7,382	38,230	5,533	147,477
Total	10,878	11,879	30,341	39,832	3,402	7,382	38,230	5,533	147,477

### *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	1,008,177.24	176,098.84	81,923.47	63,113.02	19,774.15	7,255.76	698.67	1,357,041.14
Total	1,008,177.24	176,098.84	81,923.47	63,113.02	19,774.15	7,255.76	698.67	1,357,041.14

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	125,412	10,212	5,178	3,796	1,970	812	97	147,477
Total	125,412	10,212	5,178	3,796	1,970	812	97	147,477

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	78.18	Afghani
ALL	110.4	Lek
AMD	474.95	Armenian Dram
ANG	1.7525	Netherlands Antillean Guilder
AOA	450.612	Kwanza
ARS	58.801	Argentine Peso
AUD	1.4588	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6918	Azerbaijani Manat
BAM	1.7529	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.5	Taka
BGN	1.7572	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

25 October 2019

BHD	0.3769	Bahraini Dinar
BIF	1852.92	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.362	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.0337	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.888	Ngultrum
BWP	10.7991	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3067	Canadian Dollar
CDF	1649.8	Congolese Franc
CHF	0.9905	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	725.53	Chilean Peso
CNY	7.0624	Yuan Renminbi
COP	3391.36	Colombian Peso
COU	0.0791	Unidad de Valor Real
CRC	576.07	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.8	Cape Verde Escudo
CZK	22.994	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7111	Danish Krone
DOP	52.71	Dominican Peso
DZD	119.213	Algerian Dinar
EGP	16.14	Egyptian Pound
ERN	15.05	Nakfa
ETB	29.51	Ethiopian Birr
EUR	0.8983	Euro
FJD	2.1791	Fiji Dollar
FKP	0.7739	Falkland Islands Pound
GBP	0.774	Pound Sterling
GEL	2.948	Lari
GHS	5.45	Cedi
GIP	0.777	Gibraltar Pound
GMD	51.07	Dalasi
GNF	9252	Guinea Franc
GTQ	7.765	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8407	Hong Kong Dollar
HNL	24.62	Lempira

## Foreign Exchange Position

Positions as at:

25 October 2019

HRK	6.6843	Croatian Kuna
HTG	92.5559	Gourde
HUF	294.57	Forint
IDR	14025	Rupiah
ILS	3.5258	New Israeli Sheqel
INR	70.72	Indian Rupee
IQD	1189	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.45	Iceland Krona
JMD	135.38	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.68	Yen
KES	103.4	Kenyan Shilling
KGS	69.823	Som
KHR	4032.865	Riel
KMF	441.51	Comoro Franc
KPW	130	North Korean Won
KRW	1169.67	Won
KWD	0.3034	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	389.46	Tenge
LAK	8798.52	Kip
LBP	1505.7	Lebanese Pound
LKR	181.3	Sri Lanka Rupee
LRD	210.7	Liberian Dollar
LSL	14.635	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3927	Libyan Dinar
MAD	9.6103	Moroccan Dirham
MDL	17.235	Moldovan Leu
MGA	3653.4	Malagasy Ariary
MKD	55.09	Denar
MMK	1534	Kyat
MNT	2642	Tugrik
MOP	8.074	Pataca
MRO	356	Ouguiya
MUR	36.22	Mauritius Rupee
MVR	15.33	Rufiyaa
MWK	725.18	Kwacha
MXN	19.108	Mexican Peso
MXV	3.0303	Mexican Unidad de Inversion (UDI)
MYR	4.186	Malaysian Ringgit
MZN	61.85	Metical

## Foreign Exchange Position

Positions as at:

25 October 2019

NAD	14.6285	Namibia Dollar
NGN	306.9	Naira
NIO	33.64	Cordoba Oro
NOK	9.1201	Norwegian Krone
NPR	113.46	Nepalese Rupee
NZD	1.5567	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.345	Nuevo Sol
PGK	3.3058	Kina
PHP	51	Philippine Peso
PKR	155.45	Pakistan Rupee
PLN	3.8384	Zloty
PYG	6478.42	Guarani
QAR	3.6415	Qatari Rial
RON	4.2696	Leu
RSD	105.56	Serbian Dinar
RUB	63.8925	Russian Ruble
RWF	903.63	Rwanda Franc
SAR	3.7506	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	12.9247	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.6379	Swedish Krona
SGD	1.362	Singapore Dollar
SHP	0.7753	Saint Helena Pound
SLL	9404.7	Leone
SOS	575	Somali Shilling
SRD	7.396	Surinam Dollar
SSP	157.5125	South Sudanese Pound
STD	21005	Dobra
SVC	8.7494	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.64	Lilangeni
THB	30.27	Baht
TJS	9.6898	Somoni
TMT	3.49	New Manat
TND	2.8204	Tunisian Dinar
TOP	2.207	Pa'anga
TRY	5.7317	Turkish Lira
TTD	6.7028	Trinidad and Tobago Dollar
TWD	30.574	New Taiwan Dollar
TZS	2295	Tanzanian Shilling
UAH	24.9973	Hryvnia

## Foreign Exchange Position

Positions as at:

25 October 2019

UGX	3695	Uganda Shilling
USD	1	US Dollar
UYU	37.38	Peso Uruguayo
UZS	9415.17	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23205	Dong
VUV	115.5	Vatu
WST	2.5826	Tala
XAF	589.31	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	586.22	CFA Franc BCEAO
XPF	106.6	CFP Franc
YER	249.2	Yemeni Rial
ZAR	14.6385	Rand
ZMK	5185	Zambian Kwacha
ZWL	15.075	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

25 October 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	875,866.42	514,667.92	1,390,534.34
Floating vs. Fixed	8,968,706.25	4,124,498.93	13,093,205.18
Overnight Index Swap	987,786.12	738,736.06	1,726,522.18
<b>Total</b>	<b>10,832,358.79</b>	<b>5,377,902.90</b>	<b>16,210,261.69</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,423	4,482	15,904
Floating vs. Fixed	201,508	120,588	322,096
Overnight Index Swap	13,135	7,994	21,129
<b>Total</b>	<b>226,066</b>	<b>133,064</b>	<b>359,129</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	318,691.91	13.32	29,323.10	7,451.21	226,834.91	144,871.86	663,348.03	1,390,534.34
Floating vs. Fixed	2,177,669.67	1,850,277.70	251,815.73	43,112.77	1,431,184.69	2,418,069.24	4,921,075.39	13,093,205.18
Overnight Index Swap	226,974.70	0.00	100,229.14	3,811.37	67,474.97	229.57	1,327,802.44	1,726,522.18
<b>Total</b>	<b>2,723,336.27</b>	<b>1,850,291.02</b>	<b>381,367.96</b>	<b>54,375.35</b>	<b>1,725,494.57</b>	<b>2,563,170.67</b>	<b>6,912,225.85</b>	<b>16,210,261.69</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,665	1	204	108	2,455	3,648	5,823	15,904
Floating vs. Fixed	62,859	63,003	4,789	1,103	17,444	61,668	111,231	322,096
Overnight Index Swap	823	0	464	5	318	8	19,511	21,129
<b>Total</b>	<b>67,347</b>	<b>63,004</b>	<b>5,457</b>	<b>1,216</b>	<b>20,217</b>	<b>65,324</b>	<b>136,565</b>	<b>359,129</b>

### *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	590,535.76	245,001.43	328,510.75	177,680.95	25,976.23	14,401.90	8,427.31	1,390,534.34
Floating vs. Fixed	5,438,923.51	2,248,882.33	3,278,185.32	1,642,235.43	211,407.62	135,817.93	137,753.04	13,093,205.18
Overnight Index Swap	1,428,815.26	123,941.94	146,998.31	23,897.07	988.27	1,143.31	738.02	1,726,522.18
<b>Total</b>	<b>7,458,274.53</b>	<b>2,617,825.70</b>	<b>3,753,694.38</b>	<b>1,843,813.46</b>	<b>238,372.12</b>	<b>151,363.14</b>	<b>146,918.37</b>	<b>16,210,261.69</b>

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	3,312	2,567	4,572	3,492	778	652	531	15,904
Floating vs. Fixed	71,007	46,697	119,828	64,461	8,427	5,677	6,001	322,096
Overnight Index Swap	7,342	4,492	8,581	605	46	45	18	21,129
<b>Total</b>	<b>81,661</b>	<b>53,756</b>	<b>132,981</b>	<b>68,558</b>	<b>9,251</b>	<b>6,374</b>	<b>6,550</b>	<b>359,129</b>

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CZK	22.994 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.7111 Danish Krone
DOP	52.71 Dominican Peso
DZD	119.213 Algerian Dinar
EGP	16.14 Egyptian Pound
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HUF	294.57 Forint
IDR	14025 Rupiah
ILS	3.5258 New Israeli Sheqel
INR	70.72 Indian Rupee
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IRR	42000 Iranian Rial
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KES	103.4 Kenyan Shilling
KGS	69.823 Som
KHR	4032.865 Riel
KMF	441.51 Comoro Franc
KPW	130 North Korean Won



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Positions as at:

25 October 2019

KRW	1169.67 Won
KWD	0.3034 Kuwaiti Dinar
KYD	0.82 Cayman Islands Dollar
KZT	389.46 Tenge
LAK	8798.52 Kip
LBP	1505.7 Lebanese Pound
LKR	181.3 Sri Lanka Rupee
LRD	210.7 Liberian Dollar
LSL	14.635 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3927 Libyan Dinar
MAD	9.6103 Moroccan Dirham
MDL	17.235 Moldovan Leu
MGA	3653.4 Malagasy Ariary
MKD	55.09 Denar
MMK	1534 Kyat
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MRO	356 Ouguiya
MUR	36.22 Mauritius Rupee
MVR	15.33 Rufiyaa
MWK	725.18 Kwacha
MXN	19.108 Mexican Peso
MXV	3.0303 Mexican Unidad de Inversion (UDI)
MYR	4.186 Malaysian Ringgit
MZN	61.85 Metical
NAD	14.6285 Namibia Dollar
NGN	306.9 Naira
NIO	33.64 Cordoba Oro
NOK	9.1201 Norwegian Krone
NPR	113.46 Nepalese Rupee
NZD	1.5567 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.345 Nuevo Sol
PGK	3.3058 Kina
PHP	51 Philippine Peso
PKR	155.45 Pakistan Rupee

## Interest Rate Position

Positions as at:

25 October 2019

PLN	3.8384 Zloty
PYG	6478.42 Guarani
QAR	3.6415 Qatari Rial
RON	4.2696 Leu
RSD	105.56 Serbian Dinar
RUB	63.8925 Russian Ruble
RWF	903.63 Rwanda Franc
SAR	3.7506 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	12.9247 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.6379 Swedish Krona
SGD	1.362 Singapore Dollar
SHP	0.7753 Saint Helena Pound
SLL	9404.7 Leone
SOS	575 Somali Shilling
SRD	7.396 Surinam Dollar
SSP	157.5125 South Sudanese Pound
STD	21005 Dobra
SVC	8.7494 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.64 Lilangeni
THB	30.27 Baht
TJS	9.6898 Somoni
TMT	3.49 New Manat
TND	2.8204 Tunisian Dinar
TOP	2.207 Pa'anga
TRY	5.7317 Turkish Lira
TTD	6.7028 Trinidad and Tobago Dollar
TWD	30.574 New Taiwan Dollar
TZS	2295 Tanzanian Shilling
UAH	24.9973 Hryvnia
UGX	3695 Uganda Shilling
USD	1 US Dollar
UYU	37.38 Peso Uruguayo
UZS	9415.17 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23205 Dong
VUV	115.5 Vatu

## Interest Rate Position

Positions as at:

25 October 2019

WST	2.5826 Tala
XAF	589.31 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	586.22 CFA Franc BCEAO
XPF	106.6 CFP Franc
YER	249.2 Yemeni Rial
ZAR	14.6385 Rand
ZMK	5185 Zambian Kwacha
ZWL	15.075 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

21 October 2019 to

25 October 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,754.51	172,725.46	260,479.97
Total	87,754.51	172,725.46	260,479.97

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,889	24,133	36,022
Total	11,889	24,133	36,022

### *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	15,556.87	15,428.08	41,285.81	64,004.13	4,021.19	10,736.64	100,201.04	9,246.20	260,479.97
Total	15,556.87	15,428.08	41,285.81	64,004.13	4,021.19	10,736.64	100,201.04	9,246.20	260,479.97

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,246	3,567	6,642	11,123	692	2,568	9,360	826	36,022
Total	1,246	3,567	6,642	11,123	692	2,568	9,360	826	36,022

### *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	227,925.27	18,081.38	5,465.73	2,680.70	6,024.04	302.84	0.00	260,479.97
Total	227,925.27	18,081.38	5,465.73	2,680.70	6,024.04	302.84	0.00	260,479.97

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	34,211	958	321	159	346	29	0	36,022
Total	34,211	958	321	159	346	29	0	36,022

## Interest Rate Turnover

Turnover for the period:

21 October 2019 to

25 October 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,541.28	431,936.90	446,478.18
Floating vs. Fixed	738,378.16	519,735.92	1,258,114.07
Overnight Index Swap	135,098.91	124,603.77	259,702.68
<b>Total</b>	<b>888,018.34</b>	<b>1,076,276.59</b>	<b>1,964,294.93</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	103	2,204	2,307
Floating vs. Fixed	11,183	5,009	16,192
Overnight Index Swap	519	247	766
<b>Total</b>	<b>11,805</b>	<b>7,460</b>	<b>19,265</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	46,863.32	0.00	13,445.34	1,161.10	23,372.56	1,683.30	359,952.56	446,478.18
Floating vs. Fixed	110,850.13	67,158.27	9,060.81	4,392.76	250,850.98	136,180.36	679,620.76	1,258,114.07
Overnight Index Swap	16,383.60	0.00	2,555.76	0.00	5,607.26	0.00	235,156.06	259,702.68
<b>Total</b>	<b>174,097.05</b>	<b>67,158.27</b>	<b>25,061.91</b>	<b>5,553.86</b>	<b>279,830.80</b>	<b>137,863.67</b>	<b>1,274,729.37</b>	<b>1,964,294.93</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	608	0	88	58	204	73	1,277	2,307
Floating vs. Fixed	1,760	2,292	131	89	1,779	2,704	7,439	16,192
Overnight Index Swap	63	0	8	0	17	0	679	766
<b>Total</b>	<b>2,430</b>	<b>2,292</b>	<b>227</b>	<b>147</b>	<b>2,000</b>	<b>2,777</b>	<b>9,394</b>	<b>19,265</b>

### *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	347,082.17	51,708.96	32,962.80	11,047.08	2,555.42	416.14	705.60	446,478.18
Floating vs. Fixed	525,231.21	276,339.70	227,701.30	172,333.60	37,345.39	13,394.71	5,768.17	1,258,114.07
Overnight Index Swap	228,963.03	16,468.34	10,885.07	2,991.76	341.45	53.04	0.00	259,702.68
<b>Total</b>	<b>1,101,276.41</b>	<b>344,517.00</b>	<b>271,549.17</b>	<b>186,372.44</b>	<b>40,242.25</b>	<b>13,863.89</b>	<b>6,473.78</b>	<b>1,964,294.93</b>

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	238	256	524	521	270	149	351	2,307
Floating vs. Fixed	2,086	2,356	4,175	5,359	1,168	485	565	16,192
Overnight Index Swap	206	90	262	178	22	9	0	766
<b>Total</b>	<b>2,529</b>	<b>2,702</b>	<b>4,960</b>	<b>6,057</b>	<b>1,460</b>	<b>643</b>	<b>916</b>	<b>19,265</b>