

## Foreign Exchange Position

Positions as at: 01 November 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	394,433.56	1,036,967.63	1,431,401.19
Total	394,433.56	1,036,967.63	1,431,401.19

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,642	112,913	155,555
Total	42,642	112,913	155,555

### *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	178,672.76	56,810.36	234,382.89	399,707.48	15,585.87	32,404.86	453,262.25	60,574.70	1,431,401.19
Total	178,672.76	56,810.36	234,382.89	399,707.48	15,585.87	32,404.86	453,262.25	60,574.70	1,431,401.19

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,063	11,895	30,171	43,299	3,485	8,055	41,850	5,737	155,555
Total	11,063	11,895	30,171	43,299	3,485	8,055	41,850	5,737	155,555

### *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	1,080,987.74	177,127.38	83,078.41	64,076.34	17,997.93	7,428.17	705.21	1,431,401.19
Total	1,080,987.74	177,127.38	83,078.41	64,076.34	17,997.93	7,428.17	705.21	1,431,401.19

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	133,506	10,214	5,100	3,890	1,909	838	98	155,555
Total	133,506	10,214	5,100	3,890	1,909	838	98	155,555

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	77.85	Afghani
ALL	110.34	Lek
AMD	475.15	Armenian Dram
ANG	1.7325	Netherlands Antillean Guilder
AOA	491.057	Kwanza
ARS	59.515	Argentine Peso
AUD	1.4484	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.691	Azerbaijani Manat
BAM	1.7584	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.5	Taka
BGN	1.7541	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

01 November 2019

BHD	0.3769	Bahraini Dinar
BIF	1854.3	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3616	Brunei Dollar
BOB	6.84	Boliviano
BRL	3.9895	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.89	Ngultrum
BWP	10.917	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3156	Canadian Dollar
CDF	1649.8	Congolese Franc
CHF	0.9892	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	738.43	Chilean Peso
CNY	7.0541	Yuan Renminbi
COP	3387.4	Colombian Peso
COU	0.0798	Unidad de Valor Real
CRC	579.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.78	Cape Verde Escudo
CZK	22.875	Czech Koruna
DJF	176.8	Djibouti Franc
DKK	6.6997	Danish Krone
DOP	52.75	Dominican Peso
DZD	119.19	Algerian Dinar
EGP	16.1	Egyptian Pound
ERN	15.1	Nakfa
ETB	29.4414	Ethiopian Birr
EUR	0.8967	Euro
FJD	2.1782	Fiji Dollar
FKP	0.7764	Falkland Islands Pound
GBP	0.7749	Pound Sterling
GEL	2.958	Lari
GHS	5.415	Cedi
GIP	0.7764	Gibraltar Pound
GMD	50.4	Dalasi
GNF	9168	Guinea Franc
GTQ	7.72	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8399	Hong Kong Dollar
HNL	24.591	Lempira

## Foreign Exchange Position

Positions as at:

01 November 2019

HRK	6.6906	Croatian Kuna
HTG	92.953	Gourde
HUF	295.15	Forint
IDR	14022	Rupiah
ILS	3.5268	New Israeli Sheqel
INR	70.951	Indian Rupee
IQD	1189	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.7	Iceland Krona
JMD	136.34	Jamaican Dollar
JOD	0.7083	Jordanian Dinar
JPY	108.83	Yen
KES	103.1	Kenyan Shilling
KGS	69.805	Som
KHR	4025.886	Riel
KMF	441.7	Comoro Franc
KPW	130	North Korean Won
KRW	1164.41	Won
KWD	0.3034	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	388.46	Tenge
LAK	8813.48	Kip
LBP	1505.5	Lebanese Pound
LKR	181.5	Sri Lanka Rupee
LRD	210.8	Liberian Dollar
LSL	14.997	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4005	Libyan Dinar
MAD	9.619	Moroccan Dirham
MDL	17.4105	Moldovan Leu
MGA	3671.65	Malagasy Ariary
MKD	55.1	Denar
MMK	1528	Kyat
MNT	2630	Tugrik
MOP	8.071	Pataca
MRO	356	Ouguiya
MUR	36.25	Mauritius Rupee
MVR	15.35	Rufiyaa
MWK	727.47	Kwacha
MXN	19.0806	Mexican Peso
MXV	3.0222	Mexican Unidad de Inversion (UDI)
MYR	4.1785	Malaysian Ringgit
MZN	62.14	Metical

## Foreign Exchange Position

Positions as at:

01 November 2019

NAD	14.9801	Namibia Dollar
NGN	305.98	Naira
NIO	33.67	Cordoba Oro
NOK	9.1813	Norwegian Krone
NPR	113.41	Nepalese Rupee
NZD	1.5647	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3425	Nuevo Sol
PGK	3.3058	Kina
PHP	50.86	Philippine Peso
PKR	154.9	Pakistan Rupee
PLN	3.8174	Zloty
PYG	6411	Guarani
QAR	3.64	Qatari Rial
RON	4.2652	Leu
RSD	105.16	Serbian Dinar
RUB	63.707	Russian Ruble
RWF	904.74	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.8802	Solomon Islands Dollar
SCR	13.5988	Seychelles Rupee
SDG	44.9952	Sudanese Pound
SEK	9.6517	Swedish Krona
SGD	1.3616	Singapore Dollar
SHP	0.7742	Saint Helena Pound
SLL	9433	Leone
SOS	575	Somali Shilling
SRD	7.396	Surinam Dollar
SSP	157.505	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.992	Lilangeni
THB	30.24	Baht
TJS	9.69	Somoni
TMT	3.49	New Manat
TND	2.8287	Tunisian Dinar
TOP	2.2139	Pa'anga
TRY	5.701	Turkish Lira
TTD	6.7372	Trinidad and Tobago Dollar
TWD	30.376	New Taiwan Dollar
TZS	2299	Tanzanian Shilling
UAH	24.99	Hryvnia

## Foreign Exchange Position

Positions as at:

01 November 2019

UGX	3705	Uganda Shilling
USD	1	US Dollar
UYU	37.42	Peso Uruguayo
UZS	9458.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23200	Dong
VUV	114	Vatu
WST	2.59	Tala
XAF	582.31	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	586.2	CFA Franc BCEAO
XPF	106.6	CFP Franc
YER	249.15	Yemeni Rial
ZAR	14.992	Rand
ZMK	5185	Zambian Kwacha
ZWL	15.1773	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

01 November 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	877,714.15	1,069,031.84	1,946,745.98
Floating vs. Fixed	8,810,890.12	4,326,487.09	13,137,377.20
Overnight Index Swap	1,034,683.76	746,677.52	1,781,361.29
<b>Total</b>	<b>10,723,288.03</b>	<b>6,142,196.45</b>	<b>16,865,484.47</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,405	4,524	15,928
Floating vs. Fixed	200,342	121,468	321,810
Overnight Index Swap	12,918	8,179	21,097
<b>Total</b>	<b>224,665</b>	<b>134,171</b>	<b>358,835</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	332,343.91	13.37	28,083.23	7,488.21	248,142.27	140,610.68	1,190,064.33	1,946,745.98
Floating vs. Fixed	2,172,152.43	1,879,823.06	253,003.78	43,489.82	1,260,256.54	2,397,025.20	5,131,626.37	13,137,377.20
Overnight Index Swap	238,919.57	0.00	98,779.51	3,818.28	68,184.32	237.33	1,371,422.28	1,781,361.29
<b>Total</b>	<b>2,743,415.90</b>	<b>1,879,836.43</b>	<b>379,866.52</b>	<b>54,796.31</b>	<b>1,576,583.13</b>	<b>2,537,873.21</b>	<b>7,693,112.98</b>	<b>16,865,484.47</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,681	1	200	110	2,486	3,590	5,860	15,928
Floating vs. Fixed	62,522	64,245	4,814	1,100	16,227	60,789	112,113	321,810
Overnight Index Swap	845	0	455	5	314	11	19,467	21,097
<b>Total</b>	<b>67,048</b>	<b>64,246</b>	<b>5,469</b>	<b>1,215</b>	<b>19,027</b>	<b>64,390</b>	<b>137,440</b>	<b>358,835</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	1,072,149.68	310,974.72	334,060.85	179,682.33	26,727.91	14,603.68	8,546.81	1,946,745.98
Floating vs. Fixed	5,558,573.46	2,264,945.13	3,258,437.22	1,588,304.18	201,423.97	127,464.42	138,228.82	13,137,377.20
Overnight Index Swap	1,487,083.97	121,931.65	146,502.46	22,951.74	992.98	1,149.24	749.25	1,781,361.29
<b>Total</b>	<b>8,117,807.10</b>	<b>2,697,851.50</b>	<b>3,739,000.54</b>	<b>1,790,938.25</b>	<b>229,144.86</b>	<b>143,217.34</b>	<b>147,524.88</b>	<b>16,865,484.47</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	3,264	2,597	4,555	3,518	794	661	539	15,928
Floating vs. Fixed	70,438	46,759	120,438	64,206	8,466	5,426	6,078	321,810
Overnight Index Swap	7,362	4,482	8,560	587	44	43	19	21,097
<b>Total</b>	<b>81,064</b>	<b>53,838</b>	<b>133,553</b>	<b>68,311</b>	<b>9,304</b>	<b>6,130</b>	<b>6,636</b>	<b>358,835</b>

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CVE	98.78	Cape Verde Escudo
CZK	22.875	Czech Koruna
DJF	176.8	Djibouti Franc
DKK	6.6997	Danish Krone
DOP	52.75	Dominican Peso
DZD	119.19	Algerian Dinar
EGP	16.1	Egyptian Pound
ERN	15.1	Nakfa
ETB	29.4414	Ethiopian Birr
EUR	0.8967	Euro
FJD	2.1782	Fiji Dollar
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KGS	69.805	Som
KHR	4025.886	Riel
KMF	441.7	Comoro Franc
KPW	130	North Korean Won

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Positions as at:

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KRW	1164.41 Won
KWD	0.3034 Kuwaiti Dinar
KYD	0.82 Cayman Islands Dollar
KZT	388.46 Tenge
LAK	8813.48 Kip
LBP	1505.5 Lebanese Pound
LKR	181.5 Sri Lanka Rupee
LRD	210.8 Liberian Dollar
LSL	14.997 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.4005 Libyan Dinar
MAD	9.619 Moroccan Dirham
MDL	17.4105 Moldovan Leu
MGA	3671.65 Malagasy Ariary
MKD	55.1 Denar
MMK	1528 Kyat
MNT	2630 Tugrik
MOP	8.071 Pataca
MRO	356 Ouguiya
MUR	36.25 Mauritius Rupee
MVR	15.35 Rufiyaa
MWK	727.47 Kwacha
MXN	19.0806 Mexican Peso
MXV	3.0222 Mexican Unidad de Inversion (UDI)
MYR	4.1785 Malaysian Ringgit
MZN	62.14 Metical
NAD	14.9801 Namibia Dollar
NGN	305.98 Naira
NIO	33.67 Cordoba Oro
NOK	9.1813 Norwegian Krone
NPR	113.41 Nepalese Rupee
NZD	1.5647 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3425 Nuevo Sol
PGK	3.3058 Kina
PHP	50.86 Philippine Peso
PKR	154.9 Pakistan Rupee

## Interest Rate Position

Positions as at:

01 November 2019

PLN	3.8174 Zloty
PYG	6411 Guarani
QAR	3.64 Qatari Rial
RON	4.2652 Leu
RSD	105.16 Serbian Dinar
RUB	63.707 Russian Ruble
RWF	904.74 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.8802 Solomon Islands Dollar
SCR	13.5988 Seychelles Rupee
SDG	44.9952 Sudanese Pound
SEK	9.6517 Swedish Krona
SGD	1.3616 Singapore Dollar
SHP	0.7742 Saint Helena Pound
SLL	9433 Leone
SOS	575 Somali Shilling
SRD	7.396 Surinam Dollar
SSP	157.505 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.992 Lilangeni
THB	30.24 Baht
TJS	9.69 Somoni
TMT	3.49 New Manat
TND	2.8287 Tunisian Dinar
TOP	2.2139 Pa'anga
TRY	5.701 Turkish Lira
TTD	6.7372 Trinidad and Tobago Dollar
TWD	30.376 New Taiwan Dollar
TZS	2299 Tanzanian Shilling
UAH	24.99 Hryvnia
UGX	3705 Uganda Shilling
USD	1 US Dollar
UYU	37.42 Peso Uruguayo
UZS	9458.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23200 Dong
VUV	114 Vatu

## Interest Rate Position

Positions as at:

01 November 2019

WST	2.59 Tala
XAF	582.31 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	586.2 CFA Franc BCEAO
XPF	106.6 CFP Franc
YER	249.15 Yemeni Rial
ZAR	14.992 Rand
ZMK	5185 Zambian Kwacha
ZWL	15.1773 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

28 October 2019 to

01 November 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	111,002.54	254,770.81	365,773.35
Total	111,002.54	254,770.81	365,773.35

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,179	26,618	39,797
Total	13,179	26,618	39,797

### *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	25,643.57	11,153.65	69,839.34	111,561.55	3,527.18	6,425.79	122,506.75	15,115.52	365,773.35
Total	25,643.57	11,153.65	69,839.34	111,561.55	3,527.18	6,425.79	122,506.75	15,115.52	365,773.35

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,763	2,615	7,988	11,057	690	2,041	12,839	806	39,797
Total	1,763	2,615	7,988	11,057	690	2,041	12,839	806	39,797

### *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	316,354.38	34,031.41	5,725.99	2,161.69	7,140.72	330.16	29.00	365,773.35
Total	316,354.38	34,031.41	5,725.99	2,161.69	7,140.72	330.16	29.00	365,773.35

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	37,587	1,217	308	230	403	48	6	39,797
Total	37,587	1,217	308	230	403	48	6	39,797

## Interest Rate Turnover

Turnover for the period:

28 October 2019 to

01 November 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,993.11	1,076,060.41	1,086,053.53
Floating vs. Fixed	634,322.29	725,237.99	1,359,560.28
Overnight Index Swap	138,310.61	67,563.82	205,874.43
<b>Total</b>	<b>782,626.01</b>	<b>1,868,862.22</b>	<b>2,651,488.23</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	145	2,617	2,761
Floating vs. Fixed	11,603	5,989	17,592
Overnight Index Swap	396	158	554
<b>Total</b>	<b>12,144</b>	<b>8,764</b>	<b>20,907</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	63,151.55	0.00	12,230.58	1,186.70	48,192.88	4,419.79	956,872.04	1,086,053.53
Floating vs. Fixed	110,556.97	92,138.26	8,957.79	1,580.68	80,056.22	289,772.64	776,497.72	1,359,560.28
Overnight Index Swap	26,852.24	0.00	1,110.25	0.00	5,262.48	10.21	172,639.25	205,874.43
<b>Total</b>	<b>200,560.76</b>	<b>92,138.26</b>	<b>22,298.61</b>	<b>2,767.38</b>	<b>133,511.58</b>	<b>294,202.63</b>	<b>1,906,009.01</b>	<b>2,651,488.23</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	689	0	84	60	251	126	1,551	2,761
Floating vs. Fixed	1,921	3,263	148	67	540	4,075	7,579	17,592
Overnight Index Swap	62	0	1	0	10	4	477	554
<b>Total</b>	<b>2,672</b>	<b>3,263</b>	<b>233</b>	<b>127</b>	<b>801</b>	<b>4,205</b>	<b>9,607</b>	<b>20,907</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	890,716.65	130,361.82	44,934.80	13,861.29	3,755.88	897.05	1,526.04	1,086,053.53
Floating vs. Fixed	748,898.48	251,482.88	212,282.18	115,228.36	22,534.59	2,517.27	6,616.52	1,359,560.28
Overnight Index Swap	189,916.14	9,080.28	4,639.31	2,200.91	18.26	1.01	18.52	205,874.43
<b>Total</b>	<b>1,829,531.28</b>	<b>390,924.98</b>	<b>261,856.29</b>	<b>131,290.56</b>	<b>26,308.72</b>	<b>3,415.32</b>	<b>8,161.08</b>	<b>2,651,488.23</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	281	360	620	609	304	179	410	2,761
Floating vs. Fixed	2,896	2,522	4,631	5,529	1,127	227	662	17,592
Overnight Index Swap	163	74	178	134	2	2	2	554
<b>Total</b>	<b>3,340</b>	<b>2,956</b>	<b>5,429</b>	<b>6,271</b>	<b>1,433</b>	<b>407</b>	<b>1,073</b>	<b>20,907</b>