

Foreign Exchange Position

Positions as at: 08 November 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	405,054.47	1,056,321.66	1,461,376.14
Total	405,054.47	1,056,321.66	1,461,376.14

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,523	117,136	161,659
Total	44,523	117,136	161,659

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	174,886.32	56,847.30	238,681.32	419,827.72	15,375.97	31,904.55	467,270.35	56,582.61	1,461,376.14
Total	174,886.32	56,847.30	238,681.32	419,827.72	15,375.97	31,904.55	467,270.35	56,582.61	1,461,376.14

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,925	12,025	32,468	45,020	3,435	8,282	43,772	5,733	161,659
Total	10,925	12,025	32,468	45,020	3,435	8,282	43,772	5,733	161,659

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	1,111,878.81	177,181.82	84,461.37	61,351.96	18,094.21	7,713.66	694.31	1,461,376.14
Total	1,111,878.81	177,181.82	84,461.37	61,351.96	18,094.21	7,713.66	694.31	1,461,376.14

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	139,449	10,359	5,089	3,923	1,885	860	94	161,659
Total	139,449	10,359	5,089	3,923	1,885	860	94	161,659

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.95	Afghani
ALL	111.04	Lek
AMD	475.5	Armenian Dram
ANG	1.7325	Netherlands Antillean Guilder
AOA	460.409	Kwanza
ARS	59.655	Argentine Peso
AUD	1.4526	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7652	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.74	Taka
BGN	1.767	Bulgarian Lev

Foreign Exchange Position

Positions as at:

08 November 2019

BHD	0.3769	Bahraini Dinar
BIF	1851.95	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3599	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.0834	Brazilian Real
BSD	1	Bahamian Dollar
BTN	70.985	Ngultrum
BWP	10.8578	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.318	Canadian Dollar
CDF	1657	Congolese Franc
CHF	0.9926	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	739.42	Chilean Peso
CNY	6.9968	Yuan Renminbi
COP	3335.15	Colombian Peso
COU	0.0813	Unidad de Valor Real
CRC	582.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.52	Cape Verde Escudo
CZK	23.067	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7507	Danish Krone
DOP	52.59	Dominican Peso
DZD	119.477	Algerian Dinar
EGP	16.09	Egyptian Pound
ERN	15	Nakfa
ETB	29.55	Ethiopian Birr
EUR	0.9037	Euro
FJD	2.1815	Fiji Dollar
FKP	0.7764	Falkland Islands Pound
GBP	0.7777	Pound Sterling
GEL	2.95	Lari
GHS	5.46	Cedi
GIP	0.7764	Gibraltar Pound
GMD	51.3	Dalasi
GNF	9067	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.827	Hong Kong Dollar
HNL	24.5765	Lempira

Foreign Exchange Position

Positions as at:

08 November 2019

HRK	6.7182	Croatian Kuna
HTG	93.1208	Gourde
HUF	299.82	Forint
IDR	14010	Rupiah
ILS	3.4871	New Israeli Sheqel
INR	71	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.3	Iceland Krona
JMD	138.57	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.96	Yen
KES	102.8	Kenyan Shilling
KGS	69,8212	Som
KHR	4056	Riel
KMF	443.6	Comoro Franc
KPW	130	North Korean Won
KRW	1160.41	Won
KWD	0.3032	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	388.96	Tenge
LAK	8846	Kip
LBP	1505.5	Lebanese Pound
LKR	180.5	Sri Lanka Rupee
LRD	210.81	Liberian Dollar
LSL	14,8041	Loti
LTL	2,8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4005	Libyan Dinar
MAD	9,6566	Moroccan Dirham
MDL	17.35	Moldovan Leu
MGA	3678	Malagasy Ariary
MKD	55.22	Denar
MMK	1515	Kyat
MNT	2665	Tugrik
MOP	8.062	Pataca
MRO	356	Ouguiya
MUR	36.28	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	727.47	Kwacha
MXN	19.141	Mexican Peso
MXV	3.0275	Mexican Unidad de Inversion (UDI)
MYR	4.135	Malaysian Ringgit
MZN	62.4	Metical

Foreign Exchange Position

Positions as at:

08 November 2019

NAD	14.801	Namibia Dollar
NGN	305.95	Naira
NIO	33.47	Cordoba Oro
NOK	9.1704	Norwegian Krone
NPR	113.57	Nepalese Rupee
NZD	1.5696	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.339	Nuevo Sol
PGK	3.3058	Kina
PHP	50.61	Philippine Peso
PKR	155.4	Pakistan Rupee
PLN	3.8534	Zloty
PYG	6407	Guarani
QAR	3.64	Qatari Rial
RON	4.2992	Leu
RSD	105.89	Serbian Dinar
RUB	63.792	Russian Ruble
RWF	928.543	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.8616	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.6252	Swedish Krona
SGD	1.3599	Singapore Dollar
SHP	0.7779	Saint Helena Pound
SLL	9460.87	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.5233	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.803	Lilangeni
THB	30.28	Baht
TJS	9.6914	Somoni
TMT	3.49	New Manat
TND	2.831	Tunisian Dinar
TOP	2.2056	Pa'anga
TRY	5.746	Turkish Lira
TTD	6.7142	Trinidad and Tobago Dollar
TWD	30.395	New Taiwan Dollar
TZS	2299	Tanzanian Shilling
UAH	24.5546	Hryvnia

Foreign Exchange Position

Positions as at:

08 November 2019

UGX	3700	Uganda Shilling
USD	1	US Dollar
UYU	37.34	Peso Uruguayo
UZS	9408.8	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23199	Dong
VUV	114	Vatu
WST	2.584	Tala
XAF	597.05	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	582.71	CFA Franc BCEAO
XPF	107.41	CFP Franc
YER	249.25	Yemeni Rial
ZAR	14.8026	Rand
ZMK	5185	Zambian Kwacha
ZWL	15.3869	Zimbabwe Dollar

Interest Rate Position

Positions as at:

08 November 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	874,493.27	1,364,114.98	2,238,608.24
Floating vs. Fixed	8,652,155.55	4,436,349.60	13,088,505.15
Overnight Index Swap	937,269.87	716,483.46	1,653,753.33
Total	10,463,918.69	6,516,948.04	16,980,866.73

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,406	5,716	17,122
Floating vs. Fixed	199,921	122,092	322,013
Overnight Index Swap	12,979	8,210	21,189
Total	224,306	136,018	360,324

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	367,759.49	13.45	35,482.72	7,968.04	226,837.78	141,539.12	1,459,007.65	2,238,608.24
Floating vs. Fixed	2,207,860.79	1,883,805.78	254,755.37	42,795.26	1,242,213.72	2,396,984.02	5,060,090.21	13,088,505.15
Overnight Index Swap	246,806.02	0.00	100,969.16	3,536.07	69,869.22	237.64	1,232,335.23	1,653,753.33
Total	2,822,426.30	1,883,819.23	391,207.25	54,299.37	1,538,920.71	2,538,760.78	7,751,433.09	16,980,866.73

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,020	1	302	114	2,563	3,621	6,501	17,122
Floating vs. Fixed	63,391	64,392	4,893	1,111	16,328	61,012	110,887	322,013
Overnight Index Swap	858	0	464	4	319	11	19,533	21,189
Total	68,269	64,393	5,659	1,229	19,210	64,644	136,921	360,324

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	1,327,854.50	336,352.58	339,175.68	183,104.08	27,899.06	14,767.63	9,454.71	2,238,608.24
Floating vs. Fixed	5,548,783.61	2,263,650.68	3,235,157.40	1,572,923.82	201,698.02	125,999.72	140,291.91	13,088,505.15
Overnight Index Swap	1,352,441.91	124,125.13	150,480.71	23,797.58	987.42	1,148.97	771.60	1,653,753.33
Total	8,229,080.02	2,724,128.40	3,724,813.79	1,779,825.48	230,584.50	141,916.31	150,518.22	16,980,866.73

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	3,402	2,737	4,797	3,767	923	744	752	17,122
Floating vs. Fixed	70,147	46,756	120,752	64,160	8,488	5,412	6,298	322,013
Overnight Index Swap	7,336	4,477	8,647	606	50	50	23	21,189
Total	80,885	53,970	134,196	68,533	9,461	6,206	7,073	360,324

Interest Rate Position

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08 November 2019

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	77.95	Afghani
ALL	111.04	Lek
AMD	475.5	Armenian Dram
ANG	1.7325	Netherlands Antillean Guilder
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CVE	99.52 Cape Verde Escudo
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DKK	6.7507 Danish Krone
DOP	52.59 Dominican Peso
DZD	119.477 Algerian Dinar
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KGS	69.8212 Som
KHR	4056 Riel
KMF	443.6 Comoro Franc
KPW	130 North Korean Won

Interest Rate Position

Positions as at:

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KRW	1160.41 Won
KWD	0.3032 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	388.96 Tenge
LAK	8846 Kip
LBP	1505.5 Lebanese Pound
LKR	180.5 Sri Lanka Rupee
LRD	210.81 Liberian Dollar
LSL	14.8041 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.4005 Libyan Dinar
MAD	9.6566 Moroccan Dirham
MDL	17.35 Moldovan Leu
MGA	3678 Malagasy Ariary
MKD	55.22 Denar
MMK	1515 Kyat
MNT	2665 Tugrik
MOP	8.062 Pataca
MRO	356 Ouguiya
MUR	36.28 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	727.47 Kwacha
MXN	19.141 Mexican Peso
MXV	3.0275 Mexican Unidad de Inversion (UDI)
MYR	4.135 Malaysian Ringgit
MZN	62.4 Metical
NAD	14.801 Namibia Dollar
NGN	305.95 Naira
NIO	33.47 Cordoba Oro
NOK	9.1704 Norwegian Krone
NPR	113.57 Nepalese Rupee
NZD	1.5696 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.339 Nuevo Sol
PGK	3.3058 Kina
PHP	50.61 Philippine Peso
PKR	155.4 Pakistan Rupee

Interest Rate Position

Positions as at:

08 November 2019

PLN	3.8534 Zloty
PYG	6407 Guarani
QAR	3.64 Qatari Rial
RON	4.2992 Leu
RSD	105.89 Serbian Dinar
RUB	63.792 Russian Ruble
RWF	928.543 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.8616 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.6252 Swedish Krona
SGD	1.3599 Singapore Dollar
SHP	0.7779 Saint Helena Pound
SLL	9460.87 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.5233 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.803 Lilangeni
THB	30.28 Baht
TJS	9.6914 Somoni
TMT	3.49 New Manat
TND	2.831 Tunisian Dinar
TOP	2.2056 Pa'anga
TRY	5.746 Turkish Lira
TTD	6.7142 Trinidad and Tobago Dollar
TWD	30.395 New Taiwan Dollar
TZS	2299 Tanzanian Shilling
UAH	24.5546 Hryvnia
UGX	3700 Uganda Shilling
USD	1 US Dollar
UYU	37.34 Peso Uruguayo
UZS	9408.8 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23199 Dong
VUV	114 Vatu

Interest Rate Position

Positions as at:

08 November 2019

WST	2.584 Tala
XAF	597.05 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	582.71 CFA Franc BCEAO
XPF	107.41 CFP Franc
YER	249.25 Yemeni Rial
ZAR	14.8026 Rand
ZMK	5185 Zambian Kwacha
ZWL	15.3869 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 04 November 2019 to

08 November 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	101,240.14	188,529.49	289,769.63
Total	101,240.14	188,529.49	289,769.63

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,905	24,493	36,398
Total	11,905	24,493	36,398

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	31,076.82	11,514.13	57,442.72	83,436.42	4,170.38	6,169.90	87,050.26	8,909.00	289,769.63
Total	31,076.82	11,514.13	57,442.72	83,436.42	4,170.38	6,169.90	87,050.26	8,909.00	289,769.63

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,941	2,791	8,926	9,887	755	1,787	9,610	705	36,398
Total	1,941	2,791	8,926	9,887	755	1,787	9,610	705	36,398

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	254,544.18	23,339.49	4,840.10	2,211.25	4,370.82	448.39	15.40	289,769.63
Total	254,544.18	23,339.49	4,840.10	2,211.25	4,370.82	448.39	15.40	289,769.63

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	34,634	989	253	200	290	32	2	36,398
Total	34,634	989	253	200	290	32	2	36,398

Interest Rate Turnover

Turnover for the period:

04 November 2019 to

08 November 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,756.88	2,116,888.89	2,131,645.77
Floating vs. Fixed	570,655.17	956,662.12	1,527,317.30
Overnight Index Swap	229,547.34	148,711.08	378,258.42
Total	814,959.39	3,222,262.10	4,037,221.48

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	143	3,720	3,863
Floating vs. Fixed	10,381	6,313	16,693
Overnight Index Swap	767	334	1,101
Total	11,290	10,366	21,656

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	115,454.77	0.00	20,531.26	1,707.85	22,103.72	4,359.65	1,967,488.51	2,131,645.77
Floating vs. Fixed	184,427.50	66,141.01	11,632.10	1,760.41	68,123.89	79,330.75	1,115,901.63	1,527,317.30
Overnight Index Swap	23,986.22	0.00	4,556.37	0.00	6,618.96	0.00	343,096.86	378,258.42
Total	323,868.50	66,141.01	36,719.73	3,468.26	96,846.57	83,690.40	3,426,487.00	4,037,221.48

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,013	0	278	64	380	130	1,998	3,863
Floating vs. Fixed	2,681	2,389	205	53	724	1,765	8,878	16,693
Overnight Index Swap	52	0	14	0	14	0	1,021	1,101
Total	3,746	2,389	497	117	1,118	1,895	11,897	21,656

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	1,812,321.89	240,787.23	57,304.02	15,296.24	3,187.14	826.48	1,922.76	2,131,645.77
Floating vs. Fixed	833,316.86	302,509.74	220,469.40	126,150.45	33,776.99	2,427.95	8,665.91	1,527,317.30
Overnight Index Swap	344,792.43	18,753.61	10,917.17	3,701.06	20.19	1.11	72.85	378,258.42
Total	2,990,431.17	562,050.58	288,690.59	145,147.76	36,984.32	3,255.54	10,661.51	4,037,221.48

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	414	430	846	847	417	272	638	3,863
Floating vs. Fixed	2,089	2,443	4,339	5,167	1,564	249	842	16,693
Overnight Index Swap	315	214	371	172	10	10	9	1,101
Total	2,818	3,087	5,556	6,186	1,991	531	1,489	21,656