

## Foreign Exchange Position

Positions as at: 15 November 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	409,964.76	1,078,474.87	1,488,439.64
<b>Total</b>	<b>409,964.76</b>	<b>1,078,474.87</b>	<b>1,488,439.64</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,187	121,117	166,304
<b>Total</b>	<b>45,187</b>	<b>121,117</b>	<b>166,304</b>

### *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	169,711.47	58,390.29	248,349.85	437,655.37	16,145.86	33,554.28	471,731.12	52,901.41	1,488,439.64
<b>Total</b>	<b>169,711.47</b>	<b>58,390.29</b>	<b>248,349.85</b>	<b>437,655.37</b>	<b>16,145.86</b>	<b>33,554.28</b>	<b>471,731.12</b>	<b>52,901.41</b>	<b>1,488,439.64</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,571	12,264	33,316	47,731	3,519	8,863	44,153	5,888	166,304
<b>Total</b>	<b>10,571</b>	<b>12,264</b>	<b>33,316</b>	<b>47,731</b>	<b>3,519</b>	<b>8,863</b>	<b>44,153</b>	<b>5,888</b>	<b>166,304</b>

### *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	1,143,057.60	176,130.25	81,494.01	61,372.07	18,112.11	7,579.37	694.22	1,488,439.64
<b>Total</b>	<b>1,143,057.60</b>	<b>176,130.25</b>	<b>81,494.01</b>	<b>61,372.07</b>	<b>18,112.11</b>	<b>7,579.37</b>	<b>694.22</b>	<b>1,488,439.64</b>

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	144,434	10,071	4,982	3,977	1,899	847	94	166,304
<b>Total</b>	<b>144,434</b>	<b>10,071</b>	<b>4,982</b>	<b>3,977</b>	<b>1,899</b>	<b>847</b>	<b>94</b>	<b>166,304</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.29	Afghani
ALL	111.41	Lek
AMD	476.45	Armenian Dram
ANG	1.7225	Netherlands Antillean Guilder
AOA	456.9	Kwanza
ARS	59.536	Argentine Peso
AUD	1.4622	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.699	Azerbaijani Manat
BAM	1.7712	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.6	Taka
BGN	1.7766	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

15 November 2019

BHD	0.3769	Bahraini Dinar
BIF	1856.95	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3626	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.1702	Brazilian Real
BSD	1	Bahamian Dollar
BTN	72.07	Ngultrum
BWP	10.9051	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3249	Canadian Dollar
CDF	1649.81	Congolese Franc
CHF	0.9899	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	793.65	Chilean Peso
CNY	7.0223	Yuan Renminbi
COP	3424.75	Colombian Peso
COU	0.0785	Unidad de Valor Real
CRC	577.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.4	Cape Verde Escudo
CZK	23.23	Czech Koruna
DJF	176.8	Djibouti Franc
DKK	6.7892	Danish Krone
DOP	52.76	Dominican Peso
DZD	119.75	Algerian Dinar
EGP	16.09	Egyptian Pound
ERN	15.05	Nakfa
ETB	29.3157	Ethiopian Birr
EUR	0.9084	Euro
FJD	2.1834	Fiji Dollar
FKP	0.7816	Falkland Islands Pound
GBP	0.778	Pound Sterling
GEL	2.945	Lari
GHS	5.3813	Cedi
GIP	0.7815	Gibraltar Pound
GMD	50.6	Dalasi
GNF	9200	Guinea Franc
GTQ	7.709	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8276	Hong Kong Dollar
HNL	24.611	Lempira

## Foreign Exchange Position

Positions as at:

15 November 2019

HRK	6.7569	Croatian Kuna
HTG	92.8043	Gourde
HUF	303.26	Forint
IDR	14077	Rupiah
ILS	3.4901	New Israeli Sheqel
INR	72.14	Indian Rupee
IQD	1189	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125	Iceland Krona
JMD	140.21	Jamaican Dollar
JOD	0.7081	Jordanian Dinar
JPY	108.81	Yen
KES	102	Kenyan Shilling
KGS	69.85	Som
KHR	4037.85	Riel
KMF	447.12	Comoro Franc
KPW	130	North Korean Won
KRW	1171.09	Won
KWD	0.3035	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	389.36	Tenge
LAK	8816.47	Kip
LBP	1505.7	Lebanese Pound
LKR	180.2	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	14.901	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4038	Libyan Dinar
MAD	9.668	Moroccan Dirham
MDL	17.4175	Moldovan Leu
MGA	3713.55	Malagasy Ariary
MKD	55.66	Denar
MMK	1517	Kyat
MNT	2666	Tugrik
MOP	8.055	Pataca
MRO	356	Ouguiya
MUR	36.32	Mauritius Rupee
MVR	15.33	Rufiyaa
MWK	727.71	Kwacha
MXN	19.3499	Mexican Peso
MXV	3.057	Mexican Unidad de Inversion (UDI)
MYR	4.152	Malaysian Ringgit
MZN	62.63	Metical

## Foreign Exchange Position

Positions as at:

15 November 2019

NAD	14.9 Namibia Dollar
NGN	306.9 Naira
NIO	33.71 Cordoba Oro
NOK	9.1829 Norwegian Krone
NPR	115.34 Nepalese Rupee
NZD	1.5591 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.388 Nuevo Sol
PGK	3.3167 Kina
PHP	50.93 Philippine Peso
PKR	154.93 Pakistan Rupee
PLN	3.8985 Zloty
PYG	6433 Guarani
QAR	3.64 Qatari Rial
RON	4.3257 Leu
RSD	106.56 Serbian Dinar
RUB	64.36 Russian Ruble
RWF	906.81 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.8493 Solomon Islands Dollar
SCR	13.9155 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.7305 Swedish Krona
SGD	1.3626 Singapore Dollar
SHP	0.7783 Saint Helena Pound
SLL	9529 Leone
SOS	575 Somali Shilling
SRD	7.396 Surinam Dollar
SSP	157.5822 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYR	435 Syrian Pound
SZL	14.904 Lilangeni
THB	30.22 Baht
TJS	9.6934 Somoni
TMT	3.49 New Manat
TND	2.8528 Tunisian Dinar
TOP	2.2158 Pa'anga
TRY	5.7393 Turkish Lira
TTD	6.7292 Trinidad and Tobago Dollar
TWD	30.504 New Taiwan Dollar
TZS	2300 Tanzanian Shilling
UAH	24.2975 Hryvnia

## Foreign Exchange Position

Positions as at:

15 November 2019

UGX	3689	Uganda Shilling
USD	1	US Dollar
UYU	37.55	Peso Uruguayo
UZS	9485.75	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23199	Dong
VUV	114.59	Vatu
WST	2.5887	Tala
XAF	592	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	592.25	CFA Franc BCEAO
XPF	108	CFP Franc
YER	249.2	Yemeni Rial
ZAR	14.9076	Rand
ZMK	5185	Zambian Kwacha
ZWL	15.4266	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

15 November 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	882,269.72	695,669.98	1,577,939.69
Floating vs. Fixed	8,550,231.23	4,191,622.16	12,741,853.39
Overnight Index Swap	942,619.27	669,401.18	1,612,020.45
<b>Total</b>	<b>10,375,120.21</b>	<b>5,556,693.32</b>	<b>15,931,813.53</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,461	4,467	15,927
Floating vs. Fixed	198,518	121,473	319,991
Overnight Index Swap	12,962	8,126	21,088
<b>Total</b>	<b>222,941</b>	<b>134,065</b>	<b>357,006</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	346,573.65	13.40	28,346.44	7,079.64	229,199.49	145,088.67	821,638.40	1,577,939.69
Floating vs. Fixed	2,183,192.09	1,823,765.78	251,399.28	43,268.81	1,149,027.97	2,431,524.22	4,859,675.24	12,741,853.39
Overnight Index Swap	245,435.58	0.00	103,154.81	3,534.70	69,619.23	237.62	1,190,038.50	1,612,020.45
<b>Total</b>	<b>2,775,201.32</b>	<b>1,823,779.18</b>	<b>382,900.53</b>	<b>53,883.15</b>	<b>1,447,846.70</b>	<b>2,576,850.51</b>	<b>6,871,352.14</b>	<b>15,931,813.53</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,685	1	190	82	2,487	3,663	5,819	15,927
Floating vs. Fixed	63,405	62,205	4,857	1,080	15,252	61,634	111,558	319,991
Overnight Index Swap	839	0	465	4	322	11	19,447	21,088
<b>Total</b>	<b>67,929</b>	<b>62,206</b>	<b>5,512</b>	<b>1,166</b>	<b>18,061</b>	<b>65,308</b>	<b>136,824</b>	<b>357,006</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	768,167.77	258,407.43	324,973.10	177,281.93	26,055.24	14,538.35	8,515.88	1,577,939.69
Floating vs. Fixed	5,333,102.65	2,228,019.82	3,186,801.63	1,539,121.04	196,170.47	121,658.74	136,979.05	12,741,853.39
Overnight Index Swap	1,315,983.81	121,319.65	148,374.58	23,400.63	1,041.36	1,146.84	753.59	1,612,020.45
<b>Total</b>	<b>7,417,254.23</b>	<b>2,607,746.89</b>	<b>3,660,149.30</b>	<b>1,739,803.59</b>	<b>223,267.07</b>	<b>137,343.93</b>	<b>146,248.52</b>	<b>15,931,813.53</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	3,325	2,600	4,547	3,504	774	647	530	15,927
Floating vs. Fixed	69,758	46,760	119,516	64,091	8,546	5,252	6,069	319,991
Overnight Index Swap	7,275	4,460	8,619	619	49	45	21	21,088
<b>Total</b>	<b>80,358</b>	<b>53,820</b>	<b>132,682</b>	<b>68,214</b>	<b>9,369</b>	<b>5,944</b>	<b>6,620</b>	<b>357,006</b>

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### Foreign Exchange Rate

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AED	3.6728	UAE Dirham
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CRC	577.95	Costa Rican Colon
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CUP	1	Cuban Peso

## Interest Rate Position

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CVE	99.4 Cape Verde Escudo
CZK	23.23 Czech Koruna
DJF	176.8 Djibouti Franc
DKK	6.7892 Danish Krone
DOP	52.76 Dominican Peso
DZD	119.75 Algerian Dinar
EGP	16.09 Egyptian Pound
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GTQ	7.709 Quetzal
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HKD	7.8276 Hong Kong Dollar
HNL	24.611 Lempira
HRK	6.7569 Croatian Kuna
HTG	92.8043 Gourde
HUF	303.26 Forint
IDR	14077 Rupiah
ILS	3.4901 New Israeli Sheqel
INR	72.14 Indian Rupee
IQD	1189 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	125 Iceland Krona
JMD	140.21 Jamaican Dollar
JOD	0.7081 Jordanian Dinar
JPY	108.81 Yen
KES	102 Kenyan Shilling
KGS	69.85 Som
KHR	4037.85 Riel
KMF	447.12 Comoro Franc
KPW	130 North Korean Won

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KRW	1171.09 Won
KWD	0.3035 Kuwaiti Dinar
KYD	0.82 Cayman Islands Dollar
KZT	389.36 Tenge
LAK	8816.47 Kip
LBP	1505.7 Lebanese Pound
LKR	180.2 Sri Lanka Rupee
LRD	197 Liberian Dollar
LSL	14.901 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.4038 Libyan Dinar
MAD	9.668 Moroccan Dirham
MDL	17.4175 Moldovan Leu
MGA	3713.55 Malagasy Ariary
MKD	55.66 Denar
MMK	1517 Kyat
MNT	2666 Tugrik
MOP	8.055 Pataca
MRO	356 Ouguiya
MUR	36.32 Mauritius Rupee
MVR	15.33 Rufiyaa
MWK	727.71 Kwacha
MXN	19.3499 Mexican Peso
MXV	3.057 Mexican Unidad de Inversion (UDI)
MYR	4.152 Malaysian Ringgit
MZN	62.63 Metical
NAD	14.9 Namibia Dollar
NGN	306.9 Naira
NIO	33.71 Cordoba Oro
NOK	9.1829 Norwegian Krone
NPR	115.34 Nepalese Rupee
NZD	1.5591 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.388 Nuevo Sol
PGK	3.3167 Kina
PHP	50.93 Philippine Peso
PKR	154.93 Pakistan Rupee

## Interest Rate Position

Positions as at:

15 November 2019

PLN	3.8985 Zloty
PYG	6433 Guarani
QAR	3.64 Qatari Rial
RON	4.3257 Leu
RSD	106.56 Serbian Dinar
RUB	64.36 Russian Ruble
RWF	906.81 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.8493 Solomon Islands Dollar
SCR	13.9155 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.7305 Swedish Krona
SGD	1.3626 Singapore Dollar
SHP	0.7783 Saint Helena Pound
SLL	9529 Leone
SOS	575 Somali Shilling
SRD	7.396 Surinam Dollar
SSP	157.5822 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.904 Lilangeni
THB	30.22 Baht
TJS	9.6934 Somoni
TMT	3.49 New Manat
TND	2.8528 Tunisian Dinar
TOP	2.2158 Pa'anga
TRY	5.7393 Turkish Lira
TTD	6.7292 Trinidad and Tobago Dollar
TWD	30.504 New Taiwan Dollar
TZS	2300 Tanzanian Shilling
UAH	24.2975 Hryvnia
UGX	3689 Uganda Shilling
USD	1 US Dollar
UYU	37.55 Peso Uruguayo
UZS	9485.75 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23199 Dong
VUV	114.59 Vatu

## Interest Rate Position

Positions as at:

15 November 2019

WST	2.5887 Tala
XAF	592 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	592.25 CFA Franc BCEAO
XPF	108 CFP Franc
YER	249.2 Yemeni Rial
ZAR	14.9076 Rand
ZMK	5185 Zambian Kwacha
ZWL	15.4266 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 11 November 2019 to

15 November 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,855.31	176,716.78	264,572.10
Total	87,855.31	176,716.78	264,572.10

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,626	23,980	35,605
Total	11,626	23,980	35,605

### *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	24,853.93	12,348.23	58,625.03	70,605.48	4,624.62	8,916.36	74,155.75	10,442.69	264,572.10
Total	24,853.93	12,348.23	58,625.03	70,605.48	4,624.62	8,916.36	74,155.75	10,442.69	264,572.10

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,537	2,705	7,520	11,939	731	2,179	8,254	743	35,605
Total	1,537	2,705	7,520	11,939	731	2,179	8,254	743	35,605

### *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	232,241.44	23,932.47	3,955.01	1,381.17	3,040.01	22.00	0.00	264,572.10
Total	232,241.44	23,932.47	3,955.01	1,381.17	3,040.01	22.00	0.00	264,572.10

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	33,941	1,105	197	167	192	4	0	35,605
Total	33,941	1,105	197	167	192	4	0	35,605

## Interest Rate Turnover

Turnover for the period:

11 November 2019 to

15 November 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	21,971.05	641,236.17	663,207.21
Floating vs. Fixed	511,154.17	511,749.85	1,022,904.02
Overnight Index Swap	75,376.64	52,336.79	127,713.43
<b>Total</b>	<b>608,501.86</b>	<b>1,205,322.81</b>	<b>1,813,824.67</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	152	2,137	2,288
Floating vs. Fixed	8,593	4,211	12,804
Overnight Index Swap	400	223	623
<b>Total</b>	<b>9,145</b>	<b>6,571</b>	<b>15,715</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	73,715.74	0.00	13,268.15	821.86	21,798.12	8,873.85	544,729.48	663,207.21
Floating vs. Fixed	107,362.20	90,109.80	9,151.15	1,360.19	134,805.78	138,468.32	541,646.60	1,022,904.02
Overnight Index Swap	11,580.67	0.00	5,143.56	0.00	3,023.30	0.00	107,965.91	127,713.43
<b>Total</b>	<b>192,658.61</b>	<b>90,109.80</b>	<b>27,562.85</b>	<b>2,182.05</b>	<b>159,627.20</b>	<b>147,342.17</b>	<b>1,194,341.99</b>	<b>1,813,824.67</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	679	0	158	32	136	166	1,118	2,288
Floating vs. Fixed	1,631	1,932	138	32	1,113	2,282	5,678	12,804
Overnight Index Swap	30	0	4	0	22	0	568	623
<b>Total</b>	<b>2,340</b>	<b>1,932</b>	<b>300</b>	<b>64</b>	<b>1,271</b>	<b>2,448</b>	<b>7,363</b>	<b>15,715</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	549,416.78	72,591.94	30,107.61	8,156.17	1,310.02	671.49	953.20	663,207.21
Floating vs. Fixed	513,338.05	186,485.57	170,719.38	108,637.84	28,262.72	7,830.13	7,630.33	1,022,904.02
Overnight Index Swap	106,357.95	10,521.71	7,739.74	2,832.36	128.97	45.53	87.18	127,713.43
<b>Total</b>	<b>1,169,112.78</b>	<b>269,599.22</b>	<b>208,566.73</b>	<b>119,626.38</b>	<b>29,701.71</b>	<b>8,547.15</b>	<b>8,670.71</b>	<b>1,813,824.67</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	286	275	535	484	231	143	336	2,288
Floating vs. Fixed	2,113	1,761	3,294	3,521	1,241	320	557	12,804
Overnight Index Swap	163	69	216	156	10	6	4	623
<b>Total</b>	<b>2,561</b>	<b>2,104</b>	<b>4,044</b>	<b>4,160</b>	<b>1,482</b>	<b>469</b>	<b>897</b>	<b>15,715</b>