

Foreign Exchange Position

Positions as at: 22 November 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	411,870.69	1,096,357.33	1,508,228.02
Total	411,870.69	1,096,357.33	1,508,228.02

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,141	122,682	167,823
Total	45,141	122,682	167,823

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	166,101.91	56,013.87	261,546.56	439,903.70	15,924.27	33,798.03	478,215.65	56,724.02	1,508,228.02
Total	166,101.91	56,013.87	261,546.56	439,903.70	15,924.27	33,798.03	478,215.65	56,724.02	1,508,228.02

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,432	12,152	34,609	49,066	3,417	9,164	42,848	6,136	167,823
Total	10,432	12,152	34,609	49,066	3,417	9,164	42,848	6,136	167,823

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	1,162,075.69	181,508.47	78,134.47	59,993.57	18,295.20	7,519.40	701.22	1,508,228.02
Total	1,162,075.69	181,508.47	78,134.47	59,993.57	18,295.20	7,519.40	701.22	1,508,228.02

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	145,338	10,916	4,860	3,902	1,874	837	96	167,823
Total	145,338	10,916	4,860	3,902	1,874	837	96	167,823

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.2	Afghani
ALL	110.54	Lek
AMD	475	Armenian Dram
ANG	1.7125	Netherlands Antillean Guilder
AOA	460.56	Kwanza
ARS	59.539	Argentine Peso
AUD	1.4697	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7648	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.6	Taka
BGN	1.7661	Bulgarian Lev

Foreign Exchange Position

Positions as at:

22 November 2019

BHD	0.3769	Bahraini Dinar
BIF	1855.5	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.362	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.1955	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.8125	Ngultrum
BWP	10.7991	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3303	Canadian Dollar
CDF	1660	Congolese Franc
CHF	0.9907	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	790.13	Chilean Peso
CNY	7.0344	Yuan Renminbi
COP	3441.1	Colombian Peso
COU	0.0784	Unidad de Valor Real
CRC	571.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.5	Cape Verde Escudo
CZK	23.043	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7485	Danish Krone
DOP	52.75	Dominican Peso
DZD	119.53	Algerian Dinar
EGP	16.05	Egyptian Pound
ERN	15	Nakfa
ETB	29.9327	Ethiopian Birr
EUR	0.903	Euro
FJD	2.1487	Fiji Dollar
FKP	0.774	Falkland Islands Pound
GBP	0.7736	Pound Sterling
GEL	2.972	Lari
GHS	5.454	Cedi
GIP	0.7739	Gibraltar Pound
GMD	51.3	Dalasi
GNF	9337	Guinea Franc
GTQ	7.702	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8245	Hong Kong Dollar
HNL	24.5801	Lempira

Foreign Exchange Position

Positions as at:

22 November 2019

HRK	6.7178	Croatian Kuna
HTG	92.5259	Gourde
HUF	301.01	Forint
IDR	14090	Rupiah
ILS	3.4693	New Israeli Sheqel
INR	71.743	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.6	Iceland Krona
JMD	137.03	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.6	Yen
KES	101.3	Kenyan Shilling
KGS	69.85	Som
KHR	4027.88	Riel
KMF	444.26	Comoro Franc
KPW	130	North Korean Won
KRW	1169.82	Won
KWD	0.3033	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	387.21	Tenge
LAK	8824.45	Kip
LBP	1505.5	Lebanese Pound
LKR	179.2	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	14.7664	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4007	Libyan Dinar
MAD	9.6288	Moroccan Dirham
MDL	17.268	Moldovan Leu
MGA	3630	Malagasy Ariary
MKD	55.34	Denar
MMK	1515	Kyat
MNT	2660	Tugrik
MOP	8.045	Pataca
MRO	356	Ouguiya
MUR	36.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	728.68	Kwacha
MXN	19.457	Mexican Peso
MXV	3.0749	Mexican Unidad de Inversion (UDI)
MYR	4.164	Malaysian Ringgit
MZN	63.2	Metical

Foreign Exchange Position

Positions as at:

22 November 2019

NAD	14.774	Namibia Dollar
NGN	306.95	Naira
NIO	33.47	Cordoba Oro
NOK	9.1334	Norwegian Krone
NPR	114.9	Nepalese Rupee
NZD	1.5576	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.382	Nuevo Sol
PGK	3.3058	Kina
PHP	50.93	Philippine Peso
PKR	154.88	Pakistan Rupee
PLN	3.8783	Zloty
PYG	6453	Guarani
QAR	3.64	Qatari Rial
RON	4.3174	Leu
RSD	106.01	Serbian Dinar
RUB	63.815	Russian Ruble
RWF	930.634	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.8616	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.6329	Swedish Krona
SGD	1.362	Singapore Dollar
SHP	0.7734	Saint Helena Pound
SLL	9512	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.6132	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.775	Lilangeni
THB	30.18	Baht
TJS	9.6916	Somoni
TMT	3.49	New Manat
TND	2.8479	Tunisian Dinar
TOP	2.2139	Pa'anga
TRY	5.6921	Turkish Lira
TTD	6.7159	Trinidad and Tobago Dollar
TWD	30.509	New Taiwan Dollar
TZS	2296	Tanzanian Shilling
UAH	24.14	Hryvnia

Foreign Exchange Position

Positions as at:

22 November 2019

UGX	3683	Uganda Shilling
USD	1	US Dollar
UYU	37.65	Peso Uruguayo
UZS	9495.96	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23199	Dong
VUV	116.24	Vatu
WST	2.5873	Tala
XAF	596.94	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	589	CFA Franc BCEAO
XPF	107.43	CFP Franc
YER	249.2	Yemeni Rial
ZAR	14.7754	Rand
ZMK	5185	Zambian Kwacha
ZWL	15.6252	Zimbabwe Dollar

Interest Rate Position

Positions as at:

22 November 2019

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	877,680.51	806,472.68	1,684,153.19
Floating vs. Fixed	8,370,719.76	4,262,316.54	12,633,036.30
Overnight Index Swap	945,708.73	667,853.17	1,613,561.90
Total	10,194,109.00	5,736,642.39	15,930,751.39

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,515	4,514	16,028
Floating vs. Fixed	192,609	121,608	314,217
Overnight Index Swap	12,565	8,178	20,743
Total	216,689	134,300	350,988

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	345,969.17	13.37	28,375.73	5,345.34	226,108.35	147,800.87	930,540.37	1,684,153.19
Floating vs. Fixed	2,174,938.97	1,655,588.96	253,993.06	44,253.92	1,174,402.76	2,433,202.66	4,896,655.98	12,633,036.30
Overnight Index Swap	252,317.63	0.00	99,962.16	3,554.81	71,723.10	237.71	1,185,766.48	1,613,561.90
Total	2,773,225.77	1,655,602.33	382,330.95	53,154.07	1,472,234.20	2,581,241.24	7,012,962.83	15,930,751.39

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,673	1	188	95	2,488	3,755	5,828	16,028
Floating vs. Fixed	63,308	55,431	4,890	1,104	15,513	61,631	112,341	314,217
Overnight Index Swap	880	0	465	4	322	11	19,061	20,743
Total	67,861	55,432	5,543	1,203	18,323	65,397	137,230	350,988

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	861,576.55	268,588.17	328,685.83	174,964.69	27,440.80	14,347.96	8,549.19	1,684,153.19
Floating vs. Fixed	5,263,737.37	2,205,036.82	3,151,723.48	1,552,157.36	199,524.47	122,968.36	137,888.44	12,633,036.30
Overnight Index Swap	1,319,725.99	119,491.09	147,007.14	24,379.59	1,047.68	1,153.07	757.34	1,613,561.90
Total	7,445,039.91	2,593,116.08	3,627,416.45	1,751,501.64	228,012.95	138,469.39	147,194.97	15,930,751.39

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	3,313	2,628	4,605	3,499	787	655	541	16,028
Floating vs. Fixed	68,054	45,928	115,565	64,436	8,702	5,334	6,198	314,217
Overnight Index Swap	7,184	4,407	8,357	670	53	51	21	20,743
Total	78,551	52,963	128,527	68,605	9,542	6,040	6,760	350,988

Interest Rate Position

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Foreign Exchange Rate

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DOP	52.75 Dominican Peso
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HRK	6.7178 Croatian Kuna
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ISK	122.6 Iceland Krona
JMD	137.03 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	108.6 Yen
KES	101.3 Kenyan Shilling
KGS	69.85 Som
KHR	4027.88 Riel
KMF	444.26 Comoro Franc
KPW	130 North Korean Won

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KRW	1169.82 Won
KWD	0.3033 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	387.21 Tenge
LAK	8824.45 Kip
LBP	1505.5 Lebanese Pound
LKR	179.2 Sri Lanka Rupee
LRD	197 Liberian Dollar
LSL	14.7664 Loti
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LVL	0.5078 Latvian Lats
LYD	1.4007 Libyan Dinar
MAD	9.6288 Moroccan Dirham
MDL	17.268 Moldovan Leu
MGA	3630 Malagasy Ariary
MKD	55.34 Denar
MMK	1515 Kyat
MNT	2660 Tugrik
MOP	8.045 Pataca
MRO	356 Ouguiya
MUR	36.4 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	728.68 Kwacha
MXN	19.457 Mexican Peso
MXV	3.0749 Mexican Unidad de Inversion (UDI)
MYR	4.164 Malaysian Ringgit
MZN	63.2 Metical
NAD	14.774 Namibia Dollar
NGN	306.95 Naira
NIO	33.47 Cordoba Oro
NOK	9.1334 Norwegian Krone
NPR	114.9 Nepalese Rupee
NZD	1.5576 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.382 Nuevo Sol
PGK	3.3058 Kina
PHP	50.93 Philippine Peso
PKR	154.88 Pakistan Rupee

Interest Rate Position

Positions as at:

22 November 2019

PLN	3.8783 Zloty
PYG	6453 Guarani
QAR	3.64 Qatari Rial
RON	4.3174 Leu
RSD	106.01 Serbian Dinar
RUB	63.815 Russian Ruble
RWF	930.634 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.8616 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.6329 Swedish Krona
SGD	1.362 Singapore Dollar
SHP	0.7734 Saint Helena Pound
SLL	9512 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.6132 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.775 Lilangeni
THB	30.18 Baht
TJS	9.6916 Somoni
TMT	3.49 New Manat
TND	2.8479 Tunisian Dinar
TOP	2.2139 Pa'anga
TRY	5.6921 Turkish Lira
TTD	6.7159 Trinidad and Tobago Dollar
TWD	30.509 New Taiwan Dollar
TZS	2296 Tanzanian Shilling
UAH	24.14 Hryvnia
UGX	3683 Uganda Shilling
USD	1 US Dollar
UYU	37.65 Peso Uruguayo
UZS	9495.96 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23199 Dong
VUV	116.24 Vatu

Interest Rate Position

Positions as at:

22 November 2019

WST	2.5873 Tala
XAF	596.94 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	589 CFA Franc BCEAO
XPF	107.43 CFP Franc
YER	249.2 Yemeni Rial
ZAR	14.7754 Rand
ZMK	5185 Zambian Kwacha
ZWL	15.6252 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 18 November 2019 to

22 November 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	102,880.11	221,188.18	324,068.30
Total	102,880.11	221,188.18	324,068.30

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,899	25,596	37,494
Total	11,899	25,596	37,494

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	22,465.64	8,971.20	70,528.12	75,816.82	3,076.95	9,393.59	121,245.13	12,570.86	324,068.30
Total	22,465.64	8,971.20	70,528.12	75,816.82	3,076.95	9,393.59	121,245.13	12,570.86	324,068.30

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,547	2,368	7,915	12,243	547	1,864	10,216	796	37,494
Total	1,547	2,368	7,915	12,243	547	1,864	10,216	796	37,494

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	278,651.44	36,155.45	4,423.30	1,183.56	3,384.63	251.91	18.00	324,068.30
Total	278,651.44	36,155.45	4,423.30	1,183.56	3,384.63	251.91	18.00	324,068.30

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	35,087	1,880	214	96	198	15	5	37,494
Total	35,087	1,880	214	96	198	15	5	37,494

Interest Rate Turnover

Turnover for the period:

18 November 2019 to

22 November 2019

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	28,157.87	755,680.34	783,838.21
Floating vs. Fixed	785,225.53	666,456.47	1,451,682.00
Overnight Index Swap	270,645.73	55,963.99	326,609.72
Total	1,084,029.12	1,478,100.80	2,562,129.93

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	384	2,392	2,776
Floating vs. Fixed	12,855	5,305	18,160
Overnight Index Swap	1,172	352	1,524
Total	14,411	8,049	22,460

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	72,731.93	0.00	14,151.42	1,126.69	17,690.17	8,530.99	669,607.01	783,838.21
Floating vs. Fixed	105,779.19	147,546.83	10,068.94	4,242.44	57,535.81	227,547.82	898,960.97	1,451,682.00
Overnight Index Swap	25,356.70	0.00	620.16	0.00	2,405.50	0.00	298,227.36	326,609.72
Total	203,867.82	147,546.83	24,840.52	5,369.13	77,631.48	236,078.81	1,866,795.35	2,562,129.93

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	689	0	108	60	231	276	1,413	2,776
Floating vs. Fixed	2,019	3,588	173	58	647	3,555	8,121	18,160
Overnight Index Swap	83	0	2	0	4	0	1,435	1,524
Total	2,790	3,588	283	118	882	3,830	10,969	22,460

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	635,301.29	87,420.23	41,445.48	12,143.92	5,492.86	908.98	1,125.46	783,838.21
Floating vs. Fixed	778,885.06	262,399.32	238,579.05	125,527.56	31,732.25	5,612.19	8,946.57	1,451,682.00
Overnight Index Swap	282,020.03	20,104.93	17,747.29	6,688.48	24.70	5.87	18.41	326,609.72
Total	1,696,206.38	369,924.48	297,771.82	144,359.96	37,249.81	6,527.04	10,090.43	2,562,129.93

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	267	362	686	598	294	173	397	2,776
Floating vs. Fixed	2,744	2,826	4,920	5,054	1,512	314	793	18,160
Overnight Index Swap	508	179	515	286	16	19	1	1,524
Total	3,518	3,367	6,121	5,937	1,822	505	1,191	22,460