

## Foreign Exchange Position

Positions as at: 29 November 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	417,184.50	1,127,578.06	1,544,762.56
Total	417,184.50	1,127,578.06	1,544,762.56

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,814	122,895	165,709
Total	42,814	122,895	165,709

### *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	167,563.58	51,309.36	256,293.91	478,669.96	16,601.40	33,167.31	478,534.04	62,623.00	1,544,762.56
Total	167,563.58	51,309.36	256,293.91	478,669.96	16,601.40	33,167.31	478,534.04	62,623.00	1,544,762.56

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,233	10,892	34,345	48,919	3,562	8,857	42,551	6,350	165,709
Total	10,233	10,892	34,345	48,919	3,562	8,857	42,551	6,350	165,709

### *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	1,196,988.62	185,119.05	76,725.65	59,752.03	18,124.41	7,359.94	692.87	1,544,762.56
Total	1,196,988.62	185,119.05	76,725.65	59,752.03	18,124.41	7,359.94	692.87	1,544,762.56

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	142,786	11,594	4,670	3,877	1,848	842	92	165,709
Total	142,786	11,594	4,670	3,877	1,848	842	92	165,709

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.35	Afghani
ALL	111.26	Lek
AMD	475	Armenian Dram
ANG	1.7175	Netherlands Antillean Guilder
AOA	484.255	Kwanza
ARS	59.9	Argentine Peso
AUD	1.4751	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7764	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.6	Taka
BGN	1.7781	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

29 November 2019

BHD	0.377	Bahraini Dinar
BIF	1855.8	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3649	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.2636	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.366	Ngultrum
BWP	10.8108	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3281	Canadian Dollar
CDF	1660	Congolese Franc
CHF	0.999	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	816.8	Chilean Peso
CNY	7.028	Yuan Renminbi
COP	3503	Colombian Peso
COU	0.0772	Unidad de Valor Real
CRC	558	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	100.15	Cape Verde Escudo
CZK	23.2	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7916	Danish Krone
DOP	52.78	Dominican Peso
DZD	119.9657	Algerian Dinar
EGP	16.07	Egyptian Pound
ERN	15	Nakfa
ETB	30.4177	Ethiopian Birr
EUR	0.9091	Euro
FJD	2.1505	Fiji Dollar
FKP	0.7779	Falkland Islands Pound
GBP	0.7738	Pound Sterling
GEL	2.96	Lari
GHS	5.56	Cedi
GIP	0.7779	Gibraltar Pound
GMD	51.3	Dalasi
GNF	9368	Guinea Franc
GTQ	7.685	Quetzal
GYD	206.58	Guyana Dollar
HKD	7.8269	Hong Kong Dollar
HNL	24.5901	Lempira

## Foreign Exchange Position

Positions as at:

29 November 2019

HRK	6.7594	Croatian Kuna
HTG	92.2483	Gourde
HUF	305.6	Forint
IDR	14090	Rupiah
ILS	3.4643	New Israeli Sheqel
INR	71.25	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.65	Iceland Krona
JMD	135	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	109.55	Yen
KES	102.42	Kenyan Shilling
KGS	69.85	Som
KHR	4050	Riel
KMF	446.89	Comoro Franc
KPW	130	North Korean Won
KRW	1175.97	Won
KWD	0.3037	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	386.46	Tenge
LAK	8860	Kip
LBP	1505.7	Lebanese Pound
LKR	180.8	Sri Lanka Rupee
LRD	190.5	Liberian Dollar
LSL	14.7445	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4046	Libyan Dinar
MAD	9.653	Moroccan Dirham
MDL	17.38	Moldovan Leu
MGA	3616	Malagasy Ariary
MKD	55.71	Denar
MMK	1504	Kyat
MNT	2670	Tugrik
MOP	8.062	Pataca
MRO	356	Ouguiya
MUR	36.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	728.96	Kwacha
MXN	19.5094	Mexican Peso
MXV	3.0759	Mexican Unidad de Inversion (UDI)
MYR	4.17	Malaysian Ringgit
MZN	63.5	Metical

## Foreign Exchange Position

Positions as at:

29 November 2019

NAD	14.741	Namibia Dollar
NGN	306	Naira
NIO	33.47	Cordoba Oro
NOK	9.1587	Norwegian Krone
NPR	114.16	Nepalese Rupee
NZD	1.5574	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.384	Nuevo Sol
PGK	3.3058	Kina
PHP	50.86	Philippine Peso
PKR	155.15	Pakistan Rupee
PLN	3.9164	Zloty
PYG	6446	Guarani
QAR	3.6395	Qatari Rial
RON	4.3664	Leu
RSD	106.82	Serbian Dinar
RUB	63.9599	Russian Ruble
RWF	931.703	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.8678	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	44.9952	Sudanese Pound
SEK	9.579	Swedish Krona
SGD	1.3649	Singapore Dollar
SHP	0.7756	Saint Helena Pound
SLL	9575.76	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	157.6031	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.745	Lilangeni
THB	30.22	Baht
TJS	9.6892	Somoni
TMT	3.49	New Manat
TND	2.8469	Tunisian Dinar
TOP	2.2153	Pa'anga
TRY	5.7769	Turkish Lira
TTD	6.6874	Trinidad and Tobago Dollar
TWD	30.495	New Taiwan Dollar
TZS	2299	Tanzanian Shilling
UAH	23.9925	Hryvnia

## Foreign Exchange Position

Positions as at:

29 November 2019

UGX	3695	Uganda Shilling
USD	1	US Dollar
UYU	37.89	Peso Uruguayo
UZS	9489.68	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23200	Dong
VUV	114.4	Vatu
WST	2.588	Tala
XAF	600.85	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	592	CFA Franc BCEAO
XPF	108.1	CFP Franc
YER	249.25	Yemeni Rial
ZAR	14.7452	Rand
ZMK	5185	Zambian Kwacha
ZWL	15.7716	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

29 November 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	873,549.02	612,174.07	1,485,723.09
Floating vs. Fixed	8,335,256.78	4,143,149.58	12,478,406.36
Overnight Index Swap	988,977.55	663,388.28	1,652,365.83
<b>Total</b>	<b>10,197,783.35</b>	<b>5,418,711.93</b>	<b>15,616,495.28</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,419	4,085	15,503
Floating vs. Fixed	189,152	121,375	310,527
Overnight Index Swap	12,553	8,090	20,643
<b>Total</b>	<b>213,123</b>	<b>133,550</b>	<b>346,673</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	304,630.65	13.39	22,142.68	4,779.93	218,643.56	149,280.36	786,232.53	1,485,723.09
Floating vs. Fixed	2,145,146.55	1,534,591.73	250,681.64	44,764.05	1,175,311.01	2,456,035.36	4,871,876.03	12,478,406.36
Overnight Index Swap	250,327.99	0.00	103,597.88	2,907.73	69,937.27	160.98	1,225,433.97	1,652,365.83
<b>Total</b>	<b>2,700,105.19</b>	<b>1,534,605.12</b>	<b>376,422.19</b>	<b>52,451.71</b>	<b>1,463,891.84</b>	<b>2,605,476.70</b>	<b>6,883,542.53</b>	<b>15,616,495.28</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,463	1	152	79	2,446	3,710	5,652	15,503
Floating vs. Fixed	63,767	50,796	4,895	1,108	15,550	61,609	112,802	310,527
Overnight Index Swap	860	0	469	2	317	8	18,987	20,643
<b>Total</b>	<b>68,090</b>	<b>50,797</b>	<b>5,516</b>	<b>1,189</b>	<b>18,313</b>	<b>65,327</b>	<b>137,441</b>	<b>346,673</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	701,834.56	251,913.68	310,242.21	173,284.44	26,306.44	14,095.20	8,046.57	1,485,723.09
Floating vs. Fixed	5,193,611.30	2,192,488.00	3,096,362.88	1,539,865.92	198,051.90	121,846.65	136,179.72	12,478,406.36
Overnight Index Swap	1,360,944.77	121,506.05	144,080.21	22,919.59	1,027.01	1,140.05	748.14	1,652,365.83
<b>Total</b>	<b>7,256,390.63</b>	<b>2,565,907.72</b>	<b>3,550,685.29</b>	<b>1,736,069.95</b>	<b>225,385.35</b>	<b>137,081.91</b>	<b>144,974.43</b>	<b>15,616,495.28</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	3,245	2,577	4,453	3,414	739	622	453	15,503
Floating vs. Fixed	67,378	45,438	112,808	64,607	8,875	5,313	6,108	310,527
Overnight Index Swap	7,146	4,435	8,338	615	47	43	19	20,643
<b>Total</b>	<b>77,769</b>	<b>52,450</b>	<b>125,599</b>	<b>68,636</b>	<b>9,661</b>	<b>5,978</b>	<b>6,580</b>	<b>346,673</b>

## Interest Rate Position

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29 November 2019

### Foreign Exchange Rate

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CUC	1	Peso Convertible
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CZK	23.2	Czech Koruna
DJF	177.5	Djibouti Franc
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DZD	119.9657	Algerian Dinar
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KGS	69.85	Som
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KMF	446.89	Comoro Franc
KPW	130	North Korean Won

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29 November 2019

KRW	1175.97	Won
KWD	0.3037	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
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LAK	8860	Kip
LBP	1505.7	Lebanese Pound
LKR	180.8	Sri Lanka Rupee
LRD	190.5	Liberian Dollar
LSL	14.7445	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4046	Libyan Dinar
MAD	9.653	Moroccan Dirham
MDL	17.38	Moldovan Leu
MGA	3616	Malagasy Ariary
MKD	55.71	Denar
MMK	1504	Kyat
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MOP	8.062	Pataca
MRO	356	Ouguiya
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MXV	3.0759	Mexican Unidad de Inversion (UDI)
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MZN	63.5	Metical
NAD	14.741	Namibia Dollar
NGN	306	Naira
NIO	33.47	Cordoba Oro
NOK	9.1587	Norwegian Krone
NPR	114.16	Nepalese Rupee
NZD	1.5574	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.384	Nuevo Sol
PGK	3.3058	Kina
PHP	50.86	Philippine Peso
PKR	155.15	Pakistan Rupee

## Interest Rate Position

Positions as at:

29 November 2019

PLN	3.9164 Zloty
PYG	6446 Guarani
QAR	3.6395 Qatari Rial
RON	4.3664 Leu
RSD	106.82 Serbian Dinar
RUB	63.9599 Russian Ruble
RWF	931.703 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.8678 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	44.9952 Sudanese Pound
SEK	9.579 Swedish Krona
SGD	1.3649 Singapore Dollar
SHP	0.7756 Saint Helena Pound
SLL	9575.76 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	157.6031 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.745 Lilangeni
THB	30.22 Baht
TJS	9.6892 Somoni
TMT	3.49 New Manat
TND	2.8469 Tunisian Dinar
TOP	2.2153 Pa'anga
TRY	5.7769 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	30.495 New Taiwan Dollar
TZS	2299 Tanzanian Shilling
UAH	23.9925 Hryvnia
UGX	3695 Uganda Shilling
USD	1 US Dollar
UYU	37.89 Peso Uruguayo
UZS	9489.68 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23200 Dong
VUV	114.4 Vatu

## Interest Rate Position

Positions as at:

29 November 2019

WST	2.588 Tala
XAF	600.85 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	592 CFA Franc BCEAO
XPF	108.1 CFP Franc
YER	249.25 Yemeni Rial
ZAR	14.7452 Rand
ZMK	5185 Zambian Kwacha
ZWL	15.7716 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 25 November 2019 to

29 November 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	103,762.45	238,463.34	342,225.80
Total	103,762.45	238,463.34	342,225.80

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,454	26,809	38,263
Total	11,454	26,809	38,263

### *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	26,174.96	9,733.38	54,716.18	115,790.15	4,507.05	10,735.87	107,712.15	12,856.06	342,225.80
Total	26,174.96	9,733.38	54,716.18	115,790.15	4,507.05	10,735.87	107,712.15	12,856.06	342,225.80

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,599	2,157	8,601	11,771	821	2,339	10,046	930	38,263
Total	1,599	2,157	8,601	11,771	821	2,339	10,046	930	38,263

### *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	295,527.05	34,704.87	5,324.02	2,763.25	3,737.24	169.37	0.00	342,225.80
Total	295,527.05	34,704.87	5,324.02	2,763.25	3,737.24	169.37	0.00	342,225.80

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	35,705	1,884	279	163	203	30	0	38,263
Total	35,705	1,884	279	163	203	30	0	38,263

## Interest Rate Turnover

Turnover for the period:

25 November 2019 to

29 November 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	47,168.04	533,514.15	580,682.20
Floating vs. Fixed	621,166.40	495,470.47	1,116,636.87
Overnight Index Swap	203,849.81	47,904.47	251,754.28
<b>Total</b>	<b>872,184.26</b>	<b>1,076,889.09</b>	<b>1,949,073.35</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	351	1,338	1,689
Floating vs. Fixed	9,925	4,222	14,147
Overnight Index Swap	538	252	790
<b>Total</b>	<b>10,814</b>	<b>5,812</b>	<b>16,626</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	56,635.43	0.00	6,438.94	562.37	11,013.47	7,277.73	498,754.27	580,682.20
Floating vs. Fixed	94,153.10	92,263.70	6,793.38	1,462.60	56,354.51	164,622.35	700,987.22	1,116,636.87
Overnight Index Swap	17,412.84	0.00	7,571.44	0.00	4,751.04	0.00	222,018.96	251,754.28
<b>Total</b>	<b>168,201.37</b>	<b>92,263.70</b>	<b>20,803.77</b>	<b>2,024.96</b>	<b>72,119.02</b>	<b>171,900.08</b>	<b>1,421,760.44</b>	<b>1,949,073.35</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	509	0	54	44	119	110	853	1,689
Floating vs. Fixed	2,265	2,336	108	42	445	2,390	6,563	14,147
Overnight Index Swap	58	0	10	0	6	0	716	790
<b>Total</b>	<b>2,832</b>	<b>2,336</b>	<b>172</b>	<b>86</b>	<b>570</b>	<b>2,500</b>	<b>8,131</b>	<b>16,626</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	470,069.23	68,470.68	29,505.19	9,851.44	2,068.09	363.68	353.89	580,682.20
Floating vs. Fixed	629,427.91	210,455.77	162,896.31	84,156.15	22,561.47	2,125.81	5,013.44	1,116,636.87
Overnight Index Swap	225,814.98	15,891.63	7,041.50	2,793.69	211.84	0.65	0.00	251,754.28
<b>Total</b>	<b>1,325,312.11</b>	<b>294,818.08</b>	<b>199,443.00</b>	<b>96,801.28</b>	<b>24,841.40</b>	<b>2,490.14</b>	<b>5,367.33</b>	<b>1,949,073.35</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	212	236	418	374	159	97	194	1,689
Floating vs. Fixed	3,092	2,115	3,137	3,940	1,221	159	485	14,147
Overnight Index Swap	261	83	258	163	16	10	0	790
<b>Total</b>	<b>3,564</b>	<b>2,434</b>	<b>3,812</b>	<b>4,477</b>	<b>1,396</b>	<b>266</b>	<b>679</b>	<b>16,626</b>