

## Foreign Exchange Position

Positions as at: 11 November 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	445,722.08	1,054,764.94	1,500,487.02
<b>Total</b>	<b>445,722.08</b>	<b>1,054,764.94</b>	<b>1,500,487.02</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	82,594	177,914	260,508
<b>Total</b>	<b>82,594</b>	<b>177,914</b>	<b>260,508</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	174,718.37	50,345.83	283,946.33	409,807.35	22,222.32	40,909.77	435,703.95	82,833.10	1,500,487.02
<b>Total</b>	<b>174,718.37</b>	<b>50,345.83</b>	<b>283,946.33</b>	<b>409,807.35</b>	<b>22,222.32</b>	<b>40,909.77</b>	<b>435,703.95</b>	<b>82,833.10</b>	<b>1,500,487.02</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,253	14,065	50,378	105,286	4,830	10,429	60,514	5,753	260,508
<b>Total</b>	<b>9,253</b>	<b>14,065</b>	<b>50,378</b>	<b>105,286</b>	<b>4,830</b>	<b>10,429</b>	<b>60,514</b>	<b>5,753</b>	<b>260,508</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	1,191,795.22	159,215.38	63,003.30	50,679.33	23,599.05	11,055.56	1,139.17	1,500,487.02
<b>Total</b>	<b>1,191,795.22</b>	<b>159,215.38</b>	<b>63,003.30</b>	<b>50,679.33</b>	<b>23,599.05</b>	<b>11,055.56</b>	<b>1,139.17</b>	<b>1,500,487.02</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	238,589	10,337	4,768	3,051	2,502	1,162	99	260,508
<b>Total</b>	<b>238,589</b>	<b>10,337</b>	<b>4,768</b>	<b>3,051</b>	<b>2,502</b>	<b>1,162</b>	<b>99</b>	<b>260,508</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.41	Afghani
ALL	116.54	Lek
AMD	393.66	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	482	Kwanza
ARS	160.02	Argentine Peso
AUD	1.5547	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.696	Azerbaijani Manat
BAM	1.953	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	104.8	Taka
BGN	1.9529	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2037.25	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

11 November 2022

BND	1.4025	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1864	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.423	Ngultrum
BWP	13.21	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3526	Canadian Dollar
CDF	2009	Congolese Franc
CHF	0.984	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	906.55	Chilean Peso
CNY	7.2401	Yuan Renminbi
COP	4891.81	Colombian Peso
COU	0.0639	Unidad de Valor Real
CRC	612	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	110.11	Cape Verde Escudo
CZK	24.269	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.4277	Danish Krone
DOP	54.08	Dominican Peso
DZD	140.0948	Algerian Dinar
EGP	24.37	Egyptian Pound
ERN	15	Nakfa
ETB	52.9301	Ethiopian Birr
EUR	0.9984	Euro
FJD	2.2543	Fiji Dollar
FKP	0.8669	Falkland Islands Pound
GBP	0.8802	Pound Sterling
GEL	2.695	Lari
GHS	14	Cedi
GIP	0.8669	Gibraltar Pound
GMD	61.15	Dalasi
GNF	8551	Guinea Franc
GTQ	7.8	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8492	Hong Kong Dollar
HNL	24.6306	Lempira
HRK	7.5257	Croatian Kuna
HTG	133	Gourde
HUF	401.58	Forint
IDR	15658	Rupiah
ILS	3.546	New Israeli Sheqel
INR	81.335	Indian Rupee

## Foreign Exchange Position

Positions as at:

11 November 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	146.53	Iceland Krona
JMD	152.69	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	146.44	Yen
KES	121.7	Kenyan Shilling
KGS	84.1504	Som
KHR	4133	Riel
KMF	489.67	Comoro Franc
KPW	130	North Korean Won
KRW	1371.13	Won
KWD	0.3093	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	466.59	Tenge
LAK	16920	Kip
LBP	1505.5	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	152.6	Liberian Dollar
LSL	17.79	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9619	Libyan Dinar
MAD	10.9006	Moroccan Dirham
MDL	19.225	Moldovan Leu
MGA	4279	Malagasy Ariary
MKD	61.16	Denar
MMK	2093.7	Kyat
MNT	3375	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	43.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.97	Kwacha
MXN	19.567	Mexican Peso
MXV	2.5793	Mexican Unidad de Inversion (UDI)
MYR	4.688	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.7382	Namibia Dollar
NGN	439.79	Naira
NIO	35.99	Cordoba Oro
NOK	10.3611	Norwegian Krone
NPR	130.3	Nepalese Rupee
NZD	1.6992	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8811	Nuevo Sol

## Foreign Exchange Position

Positions as at:

11 November 2022

PGK	3.4188	Kina
PHP	58.03	Philippine Peso
PKR	221	Pakistan Rupee
PLN	4.7061	Zloty
PYG	7131.54	Guarani
QAR	3.64	Qatari Rial
RON	4.8845	Leu
RSD	117	Serbian Dinar
RUB	60	Russian Ruble
RWF	1067.49	Rwanda Franc
SAR	3.76	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	13.2719	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.8804	Swedish Krona
SGD	1.4025	Singapore Dollar
SHP	0.8392	Saint Helena Pound
SLL	17720	Leone
SOS	565	Somali Shilling
SRD	29.63	Surinam Dollar
SSP	605.5748	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.775	Lilangeni
THB	36.84	Baht
TJS	10.11	Somoni
TMT	3.49	New Manat
TND	3.2047	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.5857	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.932	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3770	Uganda Shilling
USD	1	US Dollar
UYU	40.01	Peso Uruguayo
UZS	11164.39	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24862	Dong
VUV	119.9	Vatu
WST	2.7196	Tala
XAF	653.38	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	648.25	CFA Franc BCEAO
XPF	118.86	CFP Franc

# Foreign Exchange Position

Positions as at: 11 November 2022

YER	249.98	Yemeni Rial
ZAR	17.7507	Rand
ZMK	5185	Zambian Kwacha
ZWL	622.189	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

11 November 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	883,963.92	461,189.16	1,345,153.08
Floating vs. Fixed	8,419,735.63	2,729,789.77	11,149,525.40
Overnight Index Swap	2,525,054.39	952,917.06	3,477,971.44
<b>Total</b>	<b>11,828,753.94</b>	<b>4,143,895.99</b>	<b>15,972,649.93</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,475	4,391	19,866
Floating vs. Fixed	262,709	105,920	368,628
Overnight Index Swap	82,329	21,701	104,029
<b>Total</b>	<b>360,512</b>	<b>132,011</b>	<b>492,523</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	396,590.71	0.00	60,319.15	1,082.24	174,249.75	171,910.22	541,001.02	1,345,153.08
Floating vs. Fixed	2,387,694.91	2,099,775.77	271,393.83	19,328.55	117,007.51	1,985,758.24	4,268,566.59	11,149,525.40
Overnight Index Swap	1,370,105.18	14,689.71	201,314.85	59,646.47	474,818.70	700.84	1,356,695.69	3,477,971.44
<b>Total</b>	<b>4,154,390.80</b>	<b>2,114,465.48</b>	<b>533,027.83</b>	<b>80,057.25</b>	<b>766,075.97</b>	<b>2,158,369.30</b>	<b>6,166,263.29</b>	<b>15,972,649.93</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,757	0	308	15	2,940	5,330	6,517	19,866
Floating vs. Fixed	78,257	71,602	7,176	481	4,165	73,397	133,551	368,628
Overnight Index Swap	29,024	221	1,787	1,527	18,084	30	53,357	104,029
<b>Total</b>	<b>112,038</b>	<b>71,823</b>	<b>9,270</b>	<b>2,023</b>	<b>25,189</b>	<b>78,756</b>	<b>193,425</b>	<b>492,523</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	499,939.34	240,797.89	355,281.80	170,344.47	38,300.08	23,546.44	16,943.07	1,345,153.08
Floating vs. Fixed	4,652,749.42	1,942,293.27	2,904,493.64	1,237,876.36	173,275.00	91,161.61	147,676.10	11,149,525.40
Overnight Index Swap	1,772,751.65	553,928.83	655,918.57	336,740.78	68,798.26	51,753.82	38,079.53	3,477,971.44
<b>Total</b>	<b>6,925,440.41</b>	<b>2,737,019.99</b>	<b>3,915,694.00</b>	<b>1,744,961.61</b>	<b>280,373.34</b>	<b>166,461.86</b>	<b>202,698.71</b>	<b>15,972,649.93</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	3,656	3,106	6,135	4,072	1,240	840	819	19,866
Floating vs. Fixed	73,248	59,232	140,236	73,796	9,495	4,953	7,670	368,628
Overnight Index Swap	19,371	16,794	36,884	20,929	3,985	2,951	3,116	104,029
<b>Total</b>	<b>96,275</b>	<b>79,131</b>	<b>183,254</b>	<b>98,796</b>	<b>14,719</b>	<b>8,743</b>	<b>11,605</b>	<b>492,523</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

## Interest Rate Position

Positions as at:

11 November 2022

AFN	88.41	Afghani
ALL	116.54	Lek
AMD	393.66	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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CZK	24.269	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.4277	Danish Krone
DOP	54.08	Dominican Peso
DZD	140.0948	Algerian Dinar
EGP	24.37	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

11 November 2022

ETB	52.9301	Ethiopian Birr
EUR	0.9984	Euro
FJD	2.2543	Fiji Dollar
FKP	0.8669	Falkland Islands Pound
GBP	0.8802	Pound Sterling
GEL	2.695	Lari
GHS	14	Cedi
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LAK	16920	Kip
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LKR	363	Sri Lanka Rupee
LRD	152.6	Liberian Dollar
LSL	17.79	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9619	Libyan Dinar

## Interest Rate Position

Positions as at:

11 November 2022

MAD	10.9006	Moroccan Dirham
MDL	19.225	Moldovan Leu
MGA	4279	Malagasy Ariary
MKD	61.16	Denar
MMK	2093.7	Kyat
MNT	3375	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	43.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.97	Kwacha
MXN	19.567	Mexican Peso
MXV	2.5793	Mexican Unidad de Inversion (UDI)
MYR	4.688	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.7382	Namibia Dollar
NGN	439.79	Naira
NIO	35.99	Cordoba Oro
NOK	10.3611	Norwegian Krone
NPR	130.3	Nepalese Rupee
NZD	1.6992	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8811	Nuevo Sol
PGK	3.4188	Kina
PHP	58.03	Philippine Peso
PKR	221	Pakistan Rupee
PLN	4.7061	Zloty
PYG	7131.54	Guarani
QAR	3.64	Qatari Rial
RON	4.8845	Leu
RSD	117	Serbian Dinar
RUB	60	Russian Ruble
RWF	1067.49	Rwanda Franc
SAR	3.76	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	13.2719	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.8804	Swedish Krona
SGD	1.4025	Singapore Dollar
SHP	0.8392	Saint Helena Pound
SLL	17720	Leone
SOS	565	Somali Shilling

## Interest Rate Position

Positions as at:

11 November 2022

SRD	29.63	Surinam Dollar
SSP	605.5748	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.775	Lilangeni
THB	36.84	Baht
TJS	10.11	Somoni
TMT	3.49	New Manat
TND	3.2047	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.5857	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.932	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3770	Uganda Shilling
USD	1	US Dollar
UYU	40.01	Peso Uruguayo
UZS	11164.39	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24862	Dong
VUV	119.9	Vatu
WST	2.7196	Tala
XAF	653.38	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	648.25	CFA Franc BCEAO
XPF	118.86	CFP Franc
YER	249.98	Yemeni Rial
ZAR	17.7507	Rand
ZMK	5185	Zambian Kwacha
ZWL	622.189	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 07 November 2022 to

11 November 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	97,964.56	169,019.38	266,983.94
<b>Total</b>	<b>97,964.56</b>	<b>169,019.38</b>	<b>266,983.94</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	27,016	39,402	66,417
<b>Total</b>	<b>27,016</b>	<b>39,402</b>	<b>66,417</b>

### 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	22,303.73	9,784.62	42,864.25	86,946.40	2,421.99	8,261.57	76,736.23	17,665.15	266,983.94
<b>Total</b>	<b>22,303.73</b>	<b>9,784.62</b>	<b>42,864.25</b>	<b>86,946.40</b>	<b>2,421.99</b>	<b>8,261.57</b>	<b>76,736.23</b>	<b>17,665.15</b>	<b>266,983.94</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,258	3,583	10,440	31,587	653	2,305	15,828	765	66,417
<b>Total</b>	<b>1,258</b>	<b>3,583</b>	<b>10,440</b>	<b>31,587</b>	<b>653</b>	<b>2,305</b>	<b>15,828</b>	<b>765</b>	<b>66,417</b>

### 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	240,810.60	18,842.08	2,597.09	1,153.00	3,230.59	350.58	0.00	266,983.94
<b>Total</b>	<b>240,810.60</b>	<b>18,842.08</b>	<b>2,597.09</b>	<b>1,153.00</b>	<b>3,230.59</b>	<b>350.58</b>	<b>0.00</b>	<b>266,983.94</b>

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	64,785	986	240	132	261	14	0	66,417
<b>Total</b>	<b>64,785</b>	<b>986</b>	<b>240</b>	<b>132</b>	<b>261</b>	<b>14</b>	<b>0</b>	<b>66,417</b>

## Interest Rate Turnover

Turnover for the period:

07 November 2022 to

11 November 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	24,248.08	318,872.29	343,120.38
Floating vs. Fixed	357,220.35	337,321.05	694,541.39
Overnight Index Swap	263,749.85	118,257.76	382,007.61
<b>Total</b>	<b>645,218.28</b>	<b>774,451.10</b>	<b>1,419,669.38</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	233	1,814	2,047
Floating vs. Fixed	9,853	4,621	14,474
Overnight Index Swap	3,106	1,397	4,503
<b>Total</b>	<b>13,192</b>	<b>7,832</b>	<b>21,023</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	105,597.20	0.00	17,455.92	0.00	0.00	8,379.95	211,687.31	343,120.38
Floating vs. Fixed	41,032.92	137,126.50	6,306.62	1,251.75	2,412.76	134,673.89	371,736.94	694,541.39
Overnight Index Swap	192,990.60	1,886.89	5,237.47	123.88	8,449.12	0.00	173,319.64	382,007.61
<b>Total</b>	<b>339,620.72</b>	<b>139,013.40</b>	<b>29,000.02</b>	<b>1,375.63</b>	<b>10,861.88</b>	<b>143,053.84</b>	<b>756,743.90</b>	<b>1,419,669.38</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	631	0	163	0	0	241	1,012	2,047
Floating vs. Fixed	432	3,830	260	28	90	3,075	6,759	14,474
Overnight Index Swap	2,124	20	47	6	444	0	1,863	4,503
<b>Total</b>	<b>3,187</b>	<b>3,850</b>	<b>470</b>	<b>34</b>	<b>534</b>	<b>3,316</b>	<b>9,633</b>	<b>21,023</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	187,108.42	53,091.95	62,380.97	19,497.00	5,905.65	7,942.75	7,193.65	343,120.38
Floating vs. Fixed	312,301.07	128,315.99	149,848.63	78,803.44	18,910.35	2,689.70	3,672.21	694,541.39
Overnight Index Swap	227,892.19	49,907.87	49,244.71	36,613.03	9,167.42	2,824.53	6,357.84	382,007.61
<b>Total</b>	<b>727,301.68</b>	<b>231,315.80</b>	<b>261,474.30</b>	<b>134,913.48</b>	<b>33,983.42</b>	<b>13,456.98</b>	<b>17,223.70</b>	<b>1,419,669.38</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	237	249	511	391	204	132	324	2,047
Floating vs. Fixed	2,297	2,005	3,995	4,617	908	207	445	14,474
Overnight Index Swap	451	553	1,100	1,493	525	105	277	4,503
<b>Total</b>	<b>2,985</b>	<b>2,807</b>	<b>5,606</b>	<b>6,501</b>	<b>1,637</b>	<b>444</b>	<b>1,046</b>	<b>21,023</b>