

## Foreign Exchange Position

Positions as at: 18 November 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	430,611.24	1,068,148.56	1,498,759.80
<b>Total</b>	<b>430,611.24</b>	<b>1,068,148.56</b>	<b>1,498,759.80</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	80,379	176,085	256,464
<b>Total</b>	<b>80,379</b>	<b>176,085</b>	<b>256,464</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	171,858.49	52,343.09	270,716.57	410,325.83	21,163.26	40,188.72	431,082.62	101,081.22	1,498,759.80
<b>Total</b>	<b>171,858.49</b>	<b>52,343.09</b>	<b>270,716.57</b>	<b>410,325.83</b>	<b>21,163.26</b>	<b>40,188.72</b>	<b>431,082.62</b>	<b>101,081.22</b>	<b>1,498,759.80</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,841	14,228	46,952	104,225	4,743	10,548	60,918	6,009	256,464
<b>Total</b>	<b>8,841</b>	<b>14,228</b>	<b>46,952</b>	<b>104,225</b>	<b>4,743</b>	<b>10,548</b>	<b>60,918</b>	<b>6,009</b>	<b>256,464</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	1,189,135.09	159,215.15	60,350.86	53,554.51	24,489.69	10,874.55	1,139.95	1,498,759.80
<b>Total</b>	<b>1,189,135.09</b>	<b>159,215.15</b>	<b>60,350.86</b>	<b>53,554.51</b>	<b>24,489.69</b>	<b>10,874.55</b>	<b>1,139.95</b>	<b>1,498,759.80</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	234,327	10,518	4,544	3,246	2,523	1,207	99	256,464
<b>Total</b>	<b>234,327</b>	<b>10,518</b>	<b>4,544</b>	<b>3,246</b>	<b>2,523</b>	<b>1,207</b>	<b>99</b>	<b>256,464</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.57	Afghani
ALL	112.01	Lek
AMD	394.14	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	499.584	Kwanza
ARS	162.45	Argentine Peso
AUD	1.4832	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6948	Azerbaijani Manat
BAM	1.8799	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	102.6	Taka
BGN	1.8813	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2039.32	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

18 November 2022

BND	1.3697	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.3998	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.239	Ngultrum
BWP	12.87	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3327	Canadian Dollar
CDF	2010	Congolese Franc
CHF	0.9443	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	911.15	Chilean Peso
CNY	7.0849	Yuan Renminbi
COP	4936	Colombian Peso
COU	0.0652	Unidad de Valor Real
CRC	609.93	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	106.1	Cape Verde Escudo
CZK	23.414	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.1552	Danish Krone
DOP	54.23	Dominican Peso
DZD	137.761	Algerian Dinar
EGP	24.46	Egyptian Pound
ERN	15.07	Nakfa
ETB	52.9619	Ethiopian Birr
EUR	0.9619	Euro
FJD	2.1949	Fiji Dollar
FKP	0.8412	Falkland Islands Pound
GBP	0.8395	Pound Sterling
GEL	2.705	Lari
GHS	14	Cedi
GIP	0.8411	Gibraltar Pound
GMD	61.45	Dalasi
GNF	8544	Guinea Franc
GTQ	7.798	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8237	Hong Kong Dollar
HNL	24.636	Lempira
HRK	7.2538	Croatian Kuna
HTG	135	Gourde
HUF	393.78	Forint
IDR	15600	Rupiah
ILS	3.4251	New Israeli Sheqel
INR	81.48	Indian Rupee

## Foreign Exchange Position

Positions as at:

18 November 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	143.1	Iceland Krona
JMD	153.06	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	139.55	Yen
KES	121.9	Kenyan Shilling
KGS	84.4217	Som
KHR	4130	Riel
KMF	473.02	Comoro Franc
KPW	130	North Korean Won
KRW	1336.65	Won
KWD	0.3079	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	459.69	Tenge
LAK	16910	Kip
LBP	1505.7	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	152.8	Liberian Dollar
LSL	17.2513	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8785	Libyan Dinar
MAD	10.6845	Moroccan Dirham
MDL	19.04	Moldovan Leu
MGA	4289.7	Malagasy Ariary
MKD	59.26	Denar
MMK	2093.7	Kyat
MNT	3391	Tugrik
MOP	8.057	Pataca
MRO	356	Ouguiya
MUR	43.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1010	Kwacha
MXN	19.338	Mexican Peso
MXV	2.5414	Mexican Unidad de Inversion (UDI)
MYR	4.54	Malaysian Ringgit
MZN	63.2	Metical
NAD	17.2497	Namibia Dollar
NGN	441.19	Naira
NIO	35.99	Cordoba Oro
NOK	9.9975	Norwegian Krone
NPR	130.08	Nepalese Rupee
NZD	1.6258	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.829	Nuevo Sol

## Foreign Exchange Position

Positions as at:

18 November 2022

PGK	3.4188	Kina
PHP	57.42	Philippine Peso
PKR	222.05	Pakistan Rupee
PLN	4.515	Zloty
PYG	7159.37	Guarani
QAR	3.6573	Qatari Rial
RON	4.7301	Leu
RSD	112.78	Serbian Dinar
RUB	59.775	Russian Ruble
RWF	1043.76	Rwanda Franc
SAR	3.7582	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	14.1666	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.4753	Swedish Krona
SGD	1.3697	Singapore Dollar
SHP	0.8345	Saint Helena Pound
SLL	17915	Leone
SOS	565	Somali Shilling
SRD	30.1	Surinam Dollar
SSP	613.3247	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	17.26	Lilangeni
THB	35.76	Baht
TJS	10.12	Somoni
TMT	3.49	New Manat
TND	3.1343	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.592	Turkish Lira
TTD	6.7558	Trinidad and Tobago Dollar
TWD	31.05	New Taiwan Dollar
TZS	2325	Tanzanian Shilling
UAH	36.5	Hryvnia
UGX	3745	Uganda Shilling
USD	1	US Dollar
UYU	39.71	Peso Uruguayo
UZS	11179.76	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24775	Dong
VUV	119.9	Vatu
WST	2.6364	Tala
XAF	632.89	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	628.25	CFA Franc BCEAO
XPF	114.48	CFP Franc

## Foreign Exchange Position

Positions as at:

18 November 2022

YER	249.97	Yemeni Rial
ZAR	17.2609	Rand
ZMK	5185	Zambian Kwacha
ZWL	626.337	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

18 November 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	919,661.42	360,009.64	1,279,671.07
Floating vs. Fixed	8,478,930.20	2,740,769.01	11,219,699.21
Overnight Index Swap	2,558,103.77	989,883.12	3,547,986.89
<b>Total</b>	<b>11,956,695.39</b>	<b>4,090,661.77</b>	<b>16,047,357.16</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,556	3,782	19,338
Floating vs. Fixed	262,514	105,598	368,112
Overnight Index Swap	83,718	22,127	105,844
<b>Total</b>	<b>361,787</b>	<b>131,507</b>	<b>493,294</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	358,403.92	0.00	54,078.96	1,134.71	182,079.57	172,914.23	511,059.68	1,279,671.07
Floating vs. Fixed	2,386,311.78	2,207,106.86	280,336.01	19,550.45	120,616.99	2,000,726.72	4,205,050.41	11,219,699.21
Overnight Index Swap	1,411,047.46	15,128.65	212,177.75	62,243.57	497,870.70	447.49	1,349,071.26	3,547,986.89
<b>Total</b>	<b>4,155,763.16</b>	<b>2,222,235.51</b>	<b>546,592.72</b>	<b>82,928.73</b>	<b>800,567.26</b>	<b>2,174,088.43</b>	<b>6,065,181.34</b>	<b>16,047,357.16</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,555	0	238	15	2,935	5,368	6,228	19,338
Floating vs. Fixed	78,386	73,340	7,073	472	4,098	73,781	130,963	368,112
Overnight Index Swap	29,958	225	1,812	1,535	18,248	26	54,041	105,844
<b>Total</b>	<b>112,899</b>	<b>73,565</b>	<b>9,122</b>	<b>2,022</b>	<b>25,281</b>	<b>79,174</b>	<b>191,232</b>	<b>493,294</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	464,400.57	229,404.58	341,877.01	171,373.02	37,610.20	20,602.92	14,402.77	1,279,671.07
Floating vs. Fixed	4,644,755.93	1,969,999.24	2,947,635.71	1,243,578.26	173,960.20	92,482.67	147,287.20	11,219,699.21
Overnight Index Swap	1,768,155.85	569,688.76	683,174.84	355,194.12	73,197.19	55,474.74	43,101.38	3,547,986.89
<b>Total</b>	<b>6,877,312.35</b>	<b>2,769,092.58</b>	<b>3,972,687.56</b>	<b>1,770,145.40</b>	<b>284,767.59</b>	<b>168,560.33</b>	<b>204,791.36</b>	<b>16,047,357.16</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	3,610	3,089	6,011	3,938	1,180	793	719	19,338
Floating vs. Fixed	73,377	59,240	140,344	73,138	9,502	4,942	7,571	368,112
Overnight Index Swap	19,555	16,989	37,549	21,585	3,884	3,001	3,282	105,844
<b>Total</b>	<b>96,542</b>	<b>79,317</b>	<b>183,903</b>	<b>98,660</b>	<b>14,565</b>	<b>8,735</b>	<b>11,572</b>	<b>493,294</b>

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LYD	4.8785	Libyan Dinar

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MNT	3391	Tugrik
MOP	8.057	Pataca
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MZN	63.2	Metical
NAD	17.2497	Namibia Dollar
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NIO	35.99	Cordoba Oro
NOK	9.9975	Norwegian Krone
NPR	130.08	Nepalese Rupee
NZD	1.6258	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.829	Nuevo Sol
PGK	3.4188	Kina
PHP	57.42	Philippine Peso
PKR	222.05	Pakistan Rupee
PLN	4.515	Zloty
PYG	7159.37	Guarani
QAR	3.6573	Qatari Rial
RON	4.7301	Leu
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SDG	565.1502	Sudanese Pound
SEK	10.4753	Swedish Krona
SGD	1.3697	Singapore Dollar
SHP	0.8345	Saint Helena Pound
SLL	17915	Leone
SOS	565	Somali Shilling

## Interest Rate Position

Positions as at:

18 November 2022

SRD	30.1 Surinam Dollar
SSP	613.3247 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	17.26 Lilangeni
THB	35.76 Baht
TJS	10.12 Somoni
TMT	3.49 New Manat
TND	3.1343 Tunisian Dinar
TOP	2.3256 Pa'anga
TRY	18.592 Turkish Lira
TTD	6.7558 Trinidad and Tobago Dollar
TWD	31.05 New Taiwan Dollar
TZS	2325 Tanzanian Shilling
UAH	36.5 Hryvnia
UGX	3745 Uganda Shilling
USD	1 US Dollar
UYU	39.71 Peso Uruguayo
UZS	11179.76 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24775 Dong
VUV	119.9 Vatu
WST	2.6364 Tala
XAF	632.89 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	628.25 CFA Franc BCEAO
XPF	114.48 CFP Franc
YER	249.97 Yemeni Rial
ZAR	17.2609 Rand
ZMK	5185 Zambian Kwacha
ZWL	626.337 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 14 November 2022 to

18 November 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	113,946.38	193,074.91	307,021.28
<b>Total</b>	<b>113,946.38</b>	<b>193,074.91</b>	<b>307,021.28</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,100	37,213	62,313
<b>Total</b>	<b>25,100</b>	<b>37,213</b>	<b>62,313</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	29,894.58	14,662.48	51,402.63	79,780.07	3,513.51	9,527.55	89,033.18	29,207.28	307,021.28
<b>Total</b>	<b>29,894.58</b>	<b>14,662.48</b>	<b>51,402.63</b>	<b>79,780.07</b>	<b>3,513.51</b>	<b>9,527.55</b>	<b>89,033.18</b>	<b>29,207.28</b>	<b>307,021.28</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,405	3,926	10,756	27,075	770	2,571	15,049	763	62,313
<b>Total</b>	<b>1,405</b>	<b>3,926</b>	<b>10,756</b>	<b>27,075</b>	<b>770</b>	<b>2,571</b>	<b>15,049</b>	<b>763</b>	<b>62,313</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	277,097.22	18,971.60	2,828.06	3,492.10	4,260.27	346.70	25.32	307,021.28
<b>Total</b>	<b>277,097.22</b>	<b>18,971.60</b>	<b>2,828.06</b>	<b>3,492.10</b>	<b>4,260.27</b>	<b>346.70</b>	<b>25.32</b>	<b>307,021.28</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	60,501	1,103	167	165	307	69	2	62,313
<b>Total</b>	<b>60,501</b>	<b>1,103</b>	<b>167</b>	<b>165</b>	<b>307</b>	<b>69</b>	<b>2</b>	<b>62,313</b>

## Interest Rate Turnover

Turnover for the period:

14 November 2022 to

18 November 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	40,119.49	226,004.27	266,123.76
Floating vs. Fixed	371,844.21	418,140.45	789,984.66
Overnight Index Swap	285,296.54	200,333.58	485,630.12
<b>Total</b>	<b>697,260.23</b>	<b>844,478.30</b>	<b>1,541,738.53</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	322	1,316	1,638
Floating vs. Fixed	9,936	6,555	16,491
Overnight Index Swap	3,986	1,512	5,498
<b>Total</b>	<b>14,244</b>	<b>9,382</b>	<b>23,626</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	75,388.67	0.00	13,601.78	0.00	0.00	5,183.86	171,949.45	266,123.76
Floating vs. Fixed	39,985.42	190,619.21	7,183.45	764.99	2,421.01	107,311.58	441,699.00	789,984.66
Overnight Index Swap	204,587.61	355.41	6,955.31	160.30	6,501.23	0.00	267,070.25	485,630.12
<b>Total</b>	<b>319,961.70</b>	<b>190,974.62</b>	<b>27,740.54</b>	<b>925.29</b>	<b>8,922.24</b>	<b>112,495.44</b>	<b>880,718.70</b>	<b>1,541,738.53</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	446	0	142	0	0	200	851	1,638
Floating vs. Fixed	868	4,922	240	23	58	2,792	7,589	16,491
Overnight Index Swap	2,498	11	59	21	427	0	2,483	5,498
<b>Total</b>	<b>3,812</b>	<b>4,933</b>	<b>440</b>	<b>44</b>	<b>484</b>	<b>2,992</b>	<b>10,922</b>	<b>23,626</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	146,897.28	35,791.71	47,083.34	22,254.93	5,035.80	4,706.72	4,353.98	266,123.76
Floating vs. Fixed	343,027.43	169,904.63	153,252.45	101,280.71	16,989.71	2,632.29	2,897.44	789,984.66
Overnight Index Swap	291,956.63	65,861.89	57,460.43	44,251.19	11,962.35	3,336.27	10,801.35	485,630.12
<b>Total</b>	<b>781,881.34</b>	<b>271,558.23</b>	<b>257,796.22</b>	<b>167,786.83</b>	<b>33,987.86</b>	<b>10,675.28</b>	<b>18,052.77</b>	<b>1,541,738.53</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	183	165	440	336	178	97	240	1,638
Floating vs. Fixed	2,148	2,198	4,563	5,636	1,172	283	492	16,491
Overnight Index Swap	536	641	1,422	1,711	596	79	514	5,498
<b>Total</b>	<b>2,867</b>	<b>3,003</b>	<b>6,425</b>	<b>7,682</b>	<b>1,946</b>	<b>458</b>	<b>1,246</b>	<b>23,626</b>