

## Foreign Exchange Position

Positions as at: 03 November 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	327,648.83	973,711.90	1,301,360.74
<b>Total</b>	<b>327,648.83</b>	<b>973,711.90</b>	<b>1,301,360.74</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,358	142,904	207,261
<b>Total</b>	<b>64,358</b>	<b>142,904</b>	<b>207,261</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	156,697.11	33,601.96	168,389.52	407,496.19	11,855.00	19,711.03	469,388.66	34,221.26	1,301,360.74
<b>Total</b>	<b>156,697.11</b>	<b>33,601.96</b>	<b>168,389.52</b>	<b>407,496.19</b>	<b>11,855.00</b>	<b>19,711.03</b>	<b>469,388.66</b>	<b>34,221.26</b>	<b>1,301,360.74</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,141	15,738	32,123	82,462	3,495	6,572	54,970	3,760	207,261
<b>Total</b>	<b>8,141</b>	<b>15,738</b>	<b>32,123</b>	<b>82,462</b>	<b>3,495</b>	<b>6,572</b>	<b>54,970</b>	<b>3,760</b>	<b>207,261</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	997,933.98	160,307.08	67,902.20	43,368.77	21,003.89	10,200.98	643.84	1,301,360.74
<b>Total</b>	<b>997,933.98</b>	<b>160,307.08</b>	<b>67,902.20</b>	<b>43,368.77</b>	<b>21,003.89</b>	<b>10,200.98</b>	<b>643.84</b>	<b>1,301,360.74</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	188,472	8,391	4,244	2,930	2,135	1,025	64	207,261
<b>Total</b>	<b>188,472</b>	<b>8,391</b>	<b>4,244</b>	<b>2,930</b>	<b>2,135</b>	<b>1,025</b>	<b>64</b>	<b>207,261</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	73.66	Afghani
ALL	99.46	Lek
AMD	401.39	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	833.5	Kwanza
ARS	349.95	Argentine Peso
AUD	1.564	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8499	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	110	Taka
BGN	1.8499	Bulgarian Lev
BHD	0.3764	Bahraini Dinar
BIF	2824.42	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

03 November 2023

BND	1.368	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.9534	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.285	Ngultrum
BWP	13.5685	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3856	Canadian Dollar
CDF	2477	Congolese Franc
CHF	0.9077	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	895.28	Chilean Peso
CNY	7.3175	Yuan Renminbi
COP	4077.5	Colombian Peso
COU	0.0863	Unidad de Valor Real
CRC	529.225	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.3	Cape Verde Escudo
CZK	23.313	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	7.0605	Danish Krone
DOP	56.67	Dominican Peso
DZD	135.2762	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	55.5336	Ethiopian Birr
EUR	0.9459	Euro
FJD	2.2477	Fiji Dollar
FKP	0.823	Falkland Islands Pound
GBP	0.8228	Pound Sterling
GEL	2.69	Lari
GHS	11.88	Cedi
GIP	0.823	Gibraltar Pound
GMD	66.08	Dalasi
GNF	8495	Guinea Franc
GTQ	7.825	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8235	Hong Kong Dollar
HNL	24.645	Lempira
HRK	7.0385	Croatian Kuna
HTG	130	Gourde
HUF	362.44	Forint
IDR	15930	Rupiah
ILS	4.0041	New Israeli Sheqel
INR	83.237	Indian Rupee

## Foreign Exchange Position

Positions as at:

03 November 2023

IQD	1308	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.57	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	150.95	Yen
KES	150.8	Kenyan Shilling
KGS	89.32	Som
KHR	4120	Riel
KMF	467.22	Comoro Franc
KPW	130	North Korean Won
KRW	1347.79	Won
KWD	0.3091	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	468.34	Tenge
LAK	20650	Kip
LBP	15000	Lebanese Pound
LKR	327.5	Sri Lanka Rupee
LRD	188	Liberian Dollar
LSL	18.4946	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8846	Libyan Dinar
MAD	10.3053	Moroccan Dirham
MDL	18.07	Moldovan Leu
MGA	4455	Malagasy Ariary
MKD	58.26	Denar
MMK	2093.7	Kyat
MNT	3435	Tugrik
MOP	8.058	Pataca
MRO	356	Ouguiya
MUR	44.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1120.91	Kwacha
MXN	17.7647	Mexican Peso
MXV	2.2471	Mexican Unidad de Inversion (UDI)
MYR	4.769	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.539	Namibia Dollar
NGN	787	Naira
NIO	36.2	Cordoba Oro
NOK	11.1724	Norwegian Krone
NPR	133.25	Nepalese Rupee
NZD	1.71	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.819	Nuevo Sol

## Foreign Exchange Position

Positions as at:

03 November 2023

PGK	3.6101	Kina
PHP	56.8	Philippine Peso
PKR	280.75	Pakistan Rupee
PLN	4.2199	Zloty
PYG	7474.57	Guarani
QAR	3.6452	Qatari Rial
RON	4.6977	Leu
RSD	110.98	Serbian Dinar
RUB	92.5955	Russian Ruble
RWF	1218.68	Rwanda Franc
SAR	3.7514	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.4967	Seychelles Rupee
SDG	598.6002	Sudanese Pound
SEK	11.1744	Swedish Krona
SGD	1.368	Singapore Dollar
SHP	0.8235	Saint Helena Pound
SLL	22844	Leone
SOS	568	Somali Shilling
SRD	37.965	Surinam Dollar
SSP	1022.5843	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	13000	Syrian Pound
SZL	18.4945	Lilangeni
THB	36.17	Baht
TJS	10.93	Somoni
TMT	3.49	New Manat
TND	3.1837	Tunisian Dinar
TOP	2.3607	Pa'anga
TRY	28.3125	Turkish Lira
TTD	6.7462	Trinidad and Tobago Dollar
TWD	32.39	New Taiwan Dollar
TZS	2493	Tanzanian Shilling
UAH	36.345	Hryvnia
UGX	3780	Uganda Shilling
USD	1	US Dollar
UYU	39.97	Peso Uruguayo
UZS	12244	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24585	Dong
VUV	121	Vatu
WST	2.7412	Tala
XAF	620.47	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	613.25	CFA Franc BCEAO
XPF	112.54	CFP Franc

# Foreign Exchange Position

Positions as at: 03 November 2023

YER	249.98	Yemeni Rial
ZAR	18.513	Rand
ZMK	5185	Zambian Kwacha
ZWL	5575.45	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

03 November 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	873,263.13	301,581.07	1,174,844.20
Floating vs. Fixed	7,265,228.52	2,708,380.17	9,973,608.68
Overnight Index Swap	4,134,864.66	1,389,648.02	5,524,512.67
<b>Total</b>	<b>12,273,356.31</b>	<b>4,399,609.25</b>	<b>16,672,965.56</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,500	3,974	19,474
Floating vs. Fixed	242,565	105,319	347,884
Overnight Index Swap	148,050	29,502	177,552
<b>Total</b>	<b>406,115</b>	<b>138,795</b>	<b>544,910</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	195,288.83	0.00	44,042.90	323.94	135,372.46	188,014.49	611,801.59	1,174,844.20
Floating vs. Fixed	629,575.23	2,739,583.48	337,280.81	16,956.05	102,881.42	2,224,679.47	3,922,652.22	9,973,608.68
Overnight Index Swap	3,239,403.15	15,807.94	208,593.25	51,674.76	784,266.45	601.07	1,224,166.05	5,524,512.67
<b>Total</b>	<b>4,064,267.20</b>	<b>2,755,391.42</b>	<b>589,916.96</b>	<b>68,954.76</b>	<b>1,022,520.33</b>	<b>2,413,295.04</b>	<b>5,758,619.86</b>	<b>16,672,965.56</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,566	0	213	10	2,621	6,336	6,729	19,474
Floating vs. Fixed	19,279	89,903	12,105	454	3,911	81,448	140,785	347,884
Overnight Index Swap	98,391	264	2,342	1,733	22,264	32	52,526	177,552
<b>Total</b>	<b>121,235</b>	<b>90,167</b>	<b>14,660</b>	<b>2,197</b>	<b>28,796</b>	<b>87,816</b>	<b>200,039</b>	<b>544,910</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	526,463.96	174,017.84	275,956.52	137,509.65	32,578.80	15,615.22	12,702.20	1,174,844.20
Floating vs. Fixed	4,176,153.45	1,832,918.57	2,736,667.81	972,162.44	129,604.57	57,497.13	68,604.71	9,973,608.68
Overnight Index Swap	2,209,744.87	831,614.30	1,233,339.77	830,263.60	165,118.07	97,416.31	157,015.74	5,524,512.67
<b>Total</b>	<b>6,912,362.29</b>	<b>2,838,550.72</b>	<b>4,245,964.10</b>	<b>1,939,935.69</b>	<b>327,301.43</b>	<b>170,528.67</b>	<b>238,322.65</b>	<b>16,672,965.56</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	4,359	3,068	6,110	3,474	1,189	627	648	19,474
Floating vs. Fixed	80,297	55,744	134,253	61,119	8,085	4,095	4,292	347,884
Overnight Index Swap	31,534	24,825	60,198	41,370	6,651	4,802	8,173	177,552
<b>Total</b>	<b>116,189</b>	<b>83,637</b>	<b>200,561</b>	<b>105,963</b>	<b>15,925</b>	<b>9,523</b>	<b>13,113</b>	<b>544,910</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

## Interest Rate Position

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AOA	833.5	Kwanza
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DKK	7.0605	Danish Krone
DOP	56.67	Dominican Peso
DZD	135.2762	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

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ETB	55.5336	Ethiopian Birr
EUR	0.9459	Euro
FJD	2.2477	Fiji Dollar
FKP	0.823	Falkland Islands Pound
GBP	0.8228	Pound Sterling
GEL	2.69	Lari
GHS	11.88	Cedi
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LKR	327.5	Sri Lanka Rupee
LRD	188	Liberian Dollar
LSL	18.4946	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8846	Libyan Dinar

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Positions as at:

03 November 2023

MAD	10.3053 Moroccan Dirham
MDL	18.07 Moldovan Leu
MGA	4455 Malagasy Ariary
MKD	58.26 Denar
MMK	2093.7 Kyat
MNT	3435 Tugrik
MOP	8.058 Pataca
MRO	356 Ouguiya
MUR	44.1 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1120.91 Kwacha
MXN	17.7647 Mexican Peso
MXV	2.2471 Mexican Unidad de Inversion (UDI)
MYR	4.769 Malaysian Ringgit
MZN	63.22 Metical
NAD	18.539 Namibia Dollar
NGN	787 Naira
NIO	36.2 Cordoba Oro
NOK	11.1724 Norwegian Krone
NPR	133.25 Nepalese Rupee
NZD	1.71 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.819 Nuevo Sol
PGK	3.6101 Kina
PHP	56.8 Philippine Peso
PKR	280.75 Pakistan Rupee
PLN	4.2199 Zloty
PYG	7474.57 Guarani
QAR	3.6452 Qatari Rial
RON	4.6977 Leu
RSD	110.98 Serbian Dinar
RUB	92.5955 Russian Ruble
RWF	1218.68 Rwanda Franc
SAR	3.7514 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.4967 Seychelles Rupee
SDG	598.6002 Sudanese Pound
SEK	11.1744 Swedish Krona
SGD	1.368 Singapore Dollar
SHP	0.8235 Saint Helena Pound
SLL	22844 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

03 November 2023

SRD	37.965 Surinam Dollar
SSP	1022.5843 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.4945 Lilangeni
THB	36.17 Baht
TJS	10.93 Somoni
TMT	3.49 New Manat
TND	3.1837 Tunisian Dinar
TOP	2.3607 Pa'anga
TRY	28.3125 Turkish Lira
TTD	6.7462 Trinidad and Tobago Dollar
TWD	32.39 New Taiwan Dollar
TZS	2493 Tanzanian Shilling
UAH	36.345 Hryvnia
UGX	3780 Uganda Shilling
USD	1 US Dollar
UYU	39.97 Peso Uruguayo
UZS	12244 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24585 Dong
VUV	121 Vatu
WST	2.7412 Tala
XAF	620.47 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	613.25 CFA Franc BCEAO
XPF	112.54 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.513 Rand
ZMK	5185 Zambian Kwacha
ZWL	5575.45 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

30 October 2023 to

03 November 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	86,716.83	181,458.15	268,174.98
<b>Total</b>	<b>86,716.83</b>	<b>181,458.15</b>	<b>268,174.98</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,504	28,965	51,468
<b>Total</b>	<b>22,504</b>	<b>28,965</b>	<b>51,468</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	20,190.37	9,129.30	45,029.66	104,434.09	2,137.77	3,538.93	78,405.44	5,309.42	268,174.98
<b>Total</b>	<b>20,190.37</b>	<b>9,129.30</b>	<b>45,029.66</b>	<b>104,434.09</b>	<b>2,137.77</b>	<b>3,538.93</b>	<b>78,405.44</b>	<b>5,309.42</b>	<b>268,174.98</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,409	4,122	10,795	20,344	709	1,322	12,345	424	51,468
<b>Total</b>	<b>1,409</b>	<b>4,122</b>	<b>10,795</b>	<b>20,344</b>	<b>709</b>	<b>1,322</b>	<b>12,345</b>	<b>424</b>	<b>51,468</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	239,768.35	21,270.84	3,921.94	1,498.74	1,540.88	89.73	84.50	268,174.98
<b>Total</b>	<b>239,768.35</b>	<b>21,270.84</b>	<b>3,921.94</b>	<b>1,498.74</b>	<b>1,540.88</b>	<b>89.73</b>	<b>84.50</b>	<b>268,174.98</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	50,203	868	169	85	130	10	4	51,468
<b>Total</b>	<b>50,203</b>	<b>868</b>	<b>169</b>	<b>85</b>	<b>130</b>	<b>10</b>	<b>4</b>	<b>51,468</b>

## Interest Rate Turnover

Turnover for the period:

30 October 2023 to

03 November 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,233.33	162,959.05	177,192.39
Floating vs. Fixed	350,311.23	277,811.56	628,122.78
Overnight Index Swap	344,650.27	198,155.78	542,806.05
<b>Total</b>	<b>709,194.83</b>	<b>638,926.39</b>	<b>1,348,121.22</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	166	877	1,043
Floating vs. Fixed	8,598	4,890	13,488
Overnight Index Swap	4,602	2,129	6,731
<b>Total</b>	<b>13,366</b>	<b>7,895</b>	<b>21,261</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,976.09	0.00	15,661.59	0.00	63.20	6,188.02	148,303.49	177,192.39
Floating vs. Fixed	13,560.45	200,876.83	8,328.20	1,588.41	5,702.09	132,955.78	265,111.02	628,122.78
Overnight Index Swap	180,856.29	0.00	5,936.18	1,908.59	44,542.77	0.00	309,562.22	542,806.05
<b>Total</b>	<b>201,392.83</b>	<b>200,876.83</b>	<b>29,925.97</b>	<b>3,497.01</b>	<b>50,308.06</b>	<b>139,143.80</b>	<b>722,976.74</b>	<b>1,348,121.22</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	112	0	182	0	1	195	553	1,043
Floating vs. Fixed	233	3,901	338	37	58	3,047	5,875	13,488
Overnight Index Swap	2,954	0	39	60	1,203	0	2,475	6,731
<b>Total</b>	<b>3,299</b>	<b>3,901</b>	<b>559</b>	<b>97</b>	<b>1,262</b>	<b>3,241</b>	<b>8,903</b>	<b>21,261</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	109,466.84	24,455.55	23,434.77	12,869.25	2,052.29	2,778.54	2,135.14	177,192.39
Floating vs. Fixed	225,977.83	165,493.96	128,341.83	82,856.94	21,761.02	1,137.47	2,553.74	628,122.78
Overnight Index Swap	333,554.29	45,019.71	71,197.95	66,780.45	20,085.76	1,060.58	5,107.31	542,806.05
<b>Total</b>	<b>668,998.97</b>	<b>234,969.23</b>	<b>222,974.55</b>	<b>162,506.64</b>	<b>43,899.06</b>	<b>4,976.59</b>	<b>9,796.19</b>	<b>1,348,121.22</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	178	110	235	202	100	59	160	1,043
Floating vs. Fixed	2,213	2,108	3,449	4,086	1,089	97	447	13,488
Overnight Index Swap	695	612	1,652	2,411	889	93	380	6,731
<b>Total</b>	<b>3,085</b>	<b>2,829</b>	<b>5,336</b>	<b>6,699</b>	<b>2,078</b>	<b>249</b>	<b>987</b>	<b>21,261</b>