

## Foreign Exchange Position

Positions as at: 10 November 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	353,310.13	1,023,149.45	1,376,459.58
<b>Total</b>	<b>353,310.13</b>	<b>1,023,149.45</b>	<b>1,376,459.58</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	71,984	155,463	227,447
<b>Total</b>	<b>71,984</b>	<b>155,463</b>	<b>227,447</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	166,596.79	36,076.91	182,869.52	431,108.36	11,975.42	21,413.44	492,863.51	33,555.64	1,376,459.58
<b>Total</b>	<b>166,596.79</b>	<b>36,076.91</b>	<b>182,869.52</b>	<b>431,108.36</b>	<b>11,975.42</b>	<b>21,413.44</b>	<b>492,863.51</b>	<b>33,555.64</b>	<b>1,376,459.58</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,863	17,151	34,525	91,217	3,685	7,373	60,807	3,826	227,447
<b>Total</b>	<b>8,863</b>	<b>17,151</b>	<b>34,525</b>	<b>91,217</b>	<b>3,685</b>	<b>7,373</b>	<b>60,807</b>	<b>3,826</b>	<b>227,447</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	1,064,526.12	166,375.93	70,899.03	43,100.14	20,779.73	10,174.10	604.52	1,376,459.58
<b>Total</b>	<b>1,064,526.12</b>	<b>166,375.93</b>	<b>70,899.03</b>	<b>43,100.14</b>	<b>20,779.73</b>	<b>10,174.10</b>	<b>604.52</b>	<b>1,376,459.58</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	208,094	8,861	4,381	2,870	2,149	1,029	63	227,447
<b>Total</b>	<b>208,094</b>	<b>8,861</b>	<b>4,381</b>	<b>2,870</b>	<b>2,149</b>	<b>1,029</b>	<b>63</b>	<b>227,447</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	73.41	Afghani
ALL	97.39	Lek
AMD	401.51	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	833.5	Kwanza
ARS	349.95	Argentine Peso
AUD	1.5618	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8259	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	110.5	Taka
BGN	1.8259	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2825.46	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

10 November 2023

BND	1.3562	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.9103	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.2654	Ngultrum
BWP	13.4771	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3791	Canadian Dollar
CDF	2477	Congolese Franc
CHF	0.8991	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	899.13	Chilean Peso
CNY	7.28	Yuan Renminbi
COP	4093	Colombian Peso
COU	0.0875	Unidad de Valor Real
CRC	528.875	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.96	Cape Verde Escudo
CZK	22.977	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9637	Danish Krone
DOP	56.63	Dominican Peso
DZD	134.7913	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	55.5819	Ethiopian Birr
EUR	0.9339	Euro
FJD	2.2396	Fiji Dollar
FKP	0.815	Falkland Islands Pound
GBP	0.8139	Pound Sterling
GEL	2.68	Lari
GHS	11.895	Cedi
GIP	0.815	Gibraltar Pound
GMD	66.15	Dalasi
GNF	8495	Guinea Franc
GTQ	7.815	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8148	Hong Kong Dollar
HNL	24.652	Lempira
HRK	7.0385	Croatian Kuna
HTG	131	Gourde
HUF	353.45	Forint
IDR	15645	Rupiah
ILS	3.8241	New Israeli Sheqel
INR	83.213	Indian Rupee

## Foreign Exchange Position

Positions as at:

10 November 2023

IQD	1308	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.56	Iceland Krona
JMD	155.12	Jamaican Dollar
JOD	0.7088	Jordanian Dinar
JPY	150.97	Yen
KES	151.4	Kenyan Shilling
KGS	89.32	Som
KHR	4115	Riel
KMF	460.33	Comoro Franc
KPW	130	North Korean Won
KRW	1307.71	Won
KWD	0.3088	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	467.59	Tenge
LAK	20670	Kip
LBP	15000	Lebanese Pound
LKR	328.25	Sri Lanka Rupee
LRD	186.74	Liberian Dollar
LSL	18.4477	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8593	Libyan Dinar
MAD	10.1866	Moroccan Dirham
MDL	17.7621	Moldovan Leu
MGA	4470	Malagasy Ariary
MKD	57.35	Denar
MMK	2093.7	Kyat
MNT	3425	Tugrik
MOP	8.049	Pataca
MRO	356	Ouguiya
MUR	44.05	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1107.99	Kwacha
MXN	17.5333	Mexican Peso
MXV	2.2174	Mexican Unidad de Inversion (UDI)
MYR	4.68	Malaysian Ringgit
MZN	63.23	Metical
NAD	18.465	Namibia Dollar
NGN	802.8	Naira
NIO	36.2	Cordoba Oro
NOK	11.1685	Norwegian Krone
NPR	133.24	Nepalese Rupee
NZD	1.6909	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.7827	Nuevo Sol

## Foreign Exchange Position

Positions as at:

10 November 2023

PGK	3.5907	Kina
PHP	55.86	Philippine Peso
PKR	286.5	Pakistan Rupee
PLN	4.1463	Zloty
PYG	7436.66	Guarani
QAR	3.6439	Qatari Rial
RON	4.6356	Leu
RSD	109.29	Serbian Dinar
RUB	91.8455	Russian Ruble
RWF	1220.48	Rwanda Franc
SAR	3.7511	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.4175	Seychelles Rupee
SDG	598.6502	Sudanese Pound
SEK	10.8906	Swedish Krona
SGD	1.3562	Singapore Dollar
SHP	0.814	Saint Helena Pound
SLL	21595	Leone
SOS	568	Somali Shilling
SRD	37.587	Surinam Dollar
SSP	1028.7763	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.461	Lilangeni
THB	35.51	Baht
TJS	10.91	Somoni
TMT	3.49	New Manat
TND	3.1553	Tunisian Dinar
TOP	2.3089	Pa'anga
TRY	28.4324	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	32.222	New Taiwan Dollar
TZS	2508	Tanzanian Shilling
UAH	36.02	Hryvnia
UGX	3755	Uganda Shilling
USD	1	US Dollar
UYU	39.92	Peso Uruguayo
UZS	12292.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24370	Dong
VUV	120.06	Vatu
WST	2.6525	Tala
XAF	612.41	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	610.75	CFA Franc BCEAO
XPF	111.08	CFP Franc

# Foreign Exchange Position

Positions as at: 10 November 2023

YER	249.98	Yemeni Rial
ZAR	18.4674	Rand
ZMK	5185	Zambian Kwacha
ZWL	5465.45	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

10 November 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	889,330.83	318,202.80	1,207,533.63
Floating vs. Fixed	7,407,382.31	2,738,436.30	10,145,818.62
Overnight Index Swap	4,167,661.75	1,408,919.02	5,576,580.76
<b>Total</b>	<b>12,464,374.89</b>	<b>4,465,558.12</b>	<b>16,929,933.01</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,475	4,001	19,476
Floating vs. Fixed	245,229	105,493	350,722
Overnight Index Swap	148,366	29,907	178,273
<b>Total</b>	<b>409,070</b>	<b>139,400</b>	<b>548,470</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	192,786.46	0.00	45,601.17	327.48	134,498.62	188,358.54	645,961.36	1,207,533.63
Floating vs. Fixed	633,405.81	2,787,766.22	350,204.66	16,767.62	104,471.34	2,239,186.89	4,014,016.07	10,145,818.62
Overnight Index Swap	3,315,770.40	14,220.42	203,299.77	52,400.87	770,166.54	704.11	1,220,018.66	5,576,580.76
<b>Total</b>	<b>4,141,962.67</b>	<b>2,801,986.63</b>	<b>599,105.60</b>	<b>69,495.98</b>	<b>1,009,136.50</b>	<b>2,428,249.54</b>	<b>5,879,996.09</b>	<b>16,929,933.01</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,548	0	213	10	2,610	6,347	6,749	19,476
Floating vs. Fixed	19,266	90,774	12,608	449	3,913	81,790	141,923	350,722
Overnight Index Swap	99,955	254	2,347	1,760	21,891	34	52,032	178,273
<b>Total</b>	<b>122,769</b>	<b>91,028</b>	<b>15,168</b>	<b>2,219</b>	<b>28,414</b>	<b>88,171</b>	<b>200,703</b>	<b>548,470</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	557,771.21	174,461.66	276,777.36	137,203.88	32,906.71	15,514.79	12,898.01	1,207,533.63
Floating vs. Fixed	4,231,393.68	1,869,265.58	2,790,287.47	993,256.31	133,382.36	58,615.00	69,618.22	10,145,818.62
Overnight Index Swap	2,225,900.79	831,737.05	1,249,648.86	847,704.83	167,686.08	95,356.40	158,546.76	5,576,580.76
<b>Total</b>	<b>7,015,065.68</b>	<b>2,875,464.29</b>	<b>4,316,713.69</b>	<b>1,978,165.01</b>	<b>333,975.15</b>	<b>169,486.19</b>	<b>241,062.99</b>	<b>16,929,933.01</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	4,362	3,056	6,110	3,472	1,196	621	660	19,476
Floating vs. Fixed	80,485	56,022	135,379	62,019	8,339	4,131	4,348	350,722
Overnight Index Swap	31,681	24,867	60,505	41,658	6,614	4,679	8,270	178,273
<b>Total</b>	<b>116,527</b>	<b>83,945</b>	<b>201,994</b>	<b>107,149</b>	<b>16,149</b>	<b>9,431</b>	<b>13,278</b>	<b>548,470</b>

### Foreign Exchange Rate

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AED	3.6729	UAE Dirham

## Interest Rate Position

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AFN	73.41	Afghani
ALL	97.39	Lek
AMD	401.51	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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CVE	102.96	Cape Verde Escudo
CZK	22.977	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9637	Danish Krone
DOP	56.63	Dominican Peso
DZD	134.7913	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

10 November 2023

ETB	55.5819	Ethiopian Birr
EUR	0.9339	Euro
FJD	2.2396	Fiji Dollar
FKP	0.815	Falkland Islands Pound
GBP	0.8139	Pound Sterling
GEL	2.68	Lari
GHS	11.895	Cedi
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GMD	66.15	Dalasi
GNF	8495	Guinea Franc
GTQ	7.815	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8148	Hong Kong Dollar
HNL	24.652	Lempira
HRK	7.0385	Croatian Kuna
HTG	131	Gourde
HUF	353.45	Forint
IDR	15645	Rupiah
ILS	3.8241	New Israeli Sheqel
INR	83.213	Indian Rupee
IQD	1308	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.56	Iceland Krona
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LKR	328.25	Sri Lanka Rupee
LRD	186.74	Liberian Dollar
LSL	18.4477	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8593	Libyan Dinar

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Positions as at:

10 November 2023

MAD	10.1866 Moroccan Dirham
MDL	17.7621 Moldovan Leu
MGA	4470 Malagasy Ariary
MKD	57.35 Denar
MMK	2093.7 Kyat
MNT	3425 Tugrik
MOP	8.049 Pataca
MRO	356 Ouguiya
MUR	44.05 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1107.99 Kwacha
MXN	17.5333 Mexican Peso
MXV	2.2174 Mexican Unidad de Inversion (UDI)
MYR	4.68 Malaysian Ringgit
MZN	63.23 Metical
NAD	18.465 Namibia Dollar
NGN	802.8 Naira
NIO	36.2 Cordoba Oro
NOK	11.1685 Norwegian Krone
NPR	133.24 Nepalese Rupee
NZD	1.6909 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.7827 Nuevo Sol
PGK	3.5907 Kina
PHP	55.86 Philippine Peso
PKR	286.5 Pakistan Rupee
PLN	4.1463 Zloty
PYG	7436.66 Guarani
QAR	3.6439 Qatari Rial
RON	4.6356 Leu
RSD	109.29 Serbian Dinar
RUB	91.8455 Russian Ruble
RWF	1220.48 Rwanda Franc
SAR	3.7511 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.4175 Seychelles Rupee
SDG	598.6502 Sudanese Pound
SEK	10.8906 Swedish Krona
SGD	1.3562 Singapore Dollar
SHP	0.814 Saint Helena Pound
SLL	21595 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

10 November 2023

SRD	37.587 Surinam Dollar
SSP	1028.7763 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.461 Lilangeni
THB	35.51 Baht
TJS	10.91 Somoni
TMT	3.49 New Manat
TND	3.1553 Tunisian Dinar
TOP	2.3089 Pa'anga
TRY	28.4324 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	32.222 New Taiwan Dollar
TZS	2508 Tanzanian Shilling
UAH	36.02 Hryvnia
UGX	3755 Uganda Shilling
USD	1 US Dollar
UYU	39.92 Peso Uruguayo
UZS	12292.01 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24370 Dong
VUV	120.06 Vatu
WST	2.6525 Tala
XAF	612.41 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	610.75 CFA Franc BCEAO
XPF	111.08 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.4674 Rand
ZMK	5185 Zambian Kwacha
ZWL	5465.45 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 06 November 2023 to

10 November 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	106,510.32	187,875.33	294,385.65
Total	106,510.32	187,875.33	294,385.65

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	28,891	38,154	67,045
Total	28,891	38,154	67,045

### 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	32,041.13	10,227.25	47,071.38	105,082.23	2,210.16	5,268.37	88,696.03	3,789.11	294,385.65
Total	32,041.13	10,227.25	47,071.38	105,082.23	2,210.16	5,268.37	88,696.03	3,789.11	294,385.65

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,164	4,411	10,987	32,290	695	2,032	14,119	348	67,045
Total	2,164	4,411	10,987	32,290	695	2,032	14,119	348	67,045

### 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	262,627.14	21,402.44	5,598.75	2,918.22	1,749.71	79.40	10.00	294,385.65
Total	262,627.14	21,402.44	5,598.75	2,918.22	1,749.71	79.40	10.00	294,385.65

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	65,448	1,070	218	130	165	13	1	67,045
Total	65,448	1,070	218	130	165	13	1	67,045

## Interest Rate Turnover

Turnover for the period:

06 November 2023 to

10 November 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	39,553.03	200,165.88	239,718.91
Floating vs. Fixed	334,310.46	301,969.05	636,279.51
Overnight Index Swap	347,074.61	170,203.29	517,277.90
<b>Total</b>	<b>720,938.10</b>	<b>672,338.23</b>	<b>1,393,276.32</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	110	936	1,046
Floating vs. Fixed	9,102	5,467	14,568
Overnight Index Swap	4,907	2,528	7,435
<b>Total</b>	<b>14,118</b>	<b>8,931</b>	<b>23,049</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,013.91	0.00	17,332.19	0.00	0.00	3,784.72	211,588.11	239,718.91
Floating vs. Fixed	14,313.76	175,312.96	18,708.66	1,011.08	8,420.34	116,340.99	302,171.72	636,279.51
Overnight Index Swap	199,583.31	0.00	2,571.29	1,015.20	39,678.92	102.37	274,326.81	517,277.90
<b>Total</b>	<b>220,910.97</b>	<b>175,312.96</b>	<b>38,612.13</b>	<b>2,026.29</b>	<b>48,099.26</b>	<b>120,228.07</b>	<b>788,086.63</b>	<b>1,393,276.32</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	126	0	179	0	0	132	609	1,046
Floating vs. Fixed	235	3,296	789	30	78	2,729	7,412	14,568
Overnight Index Swap	3,427	0	32	73	883	2	3,019	7,435
<b>Total</b>	<b>3,788</b>	<b>3,296</b>	<b>1,000</b>	<b>103</b>	<b>961</b>	<b>2,863</b>	<b>11,040</b>	<b>23,049</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	170,252.18	23,340.78	25,257.54	13,150.45	2,578.18	2,861.37	2,278.43	239,718.91
Floating vs. Fixed	238,073.28	145,670.19	136,349.40	92,137.58	17,334.62	2,261.23	4,453.21	636,279.51
Overnight Index Swap	270,154.78	62,108.02	86,912.60	66,206.59	24,849.58	1,825.20	5,221.14	517,277.90
<b>Total</b>	<b>678,480.24</b>	<b>231,118.98</b>	<b>248,519.53</b>	<b>171,494.61</b>	<b>44,762.38</b>	<b>6,947.80</b>	<b>11,952.78</b>	<b>1,393,276.32</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	139	95	238	224	109	63	179	1,046
Floating vs. Fixed	2,001	1,973	4,066	4,598	1,203	160	569	14,568
Overnight Index Swap	672	737	2,329	2,326	870	114	388	7,435
<b>Total</b>	<b>2,812</b>	<b>2,804</b>	<b>6,632</b>	<b>7,148</b>	<b>2,182</b>	<b>336</b>	<b>1,136</b>	<b>23,049</b>