

Foreign Exchange Position

Positions as at: 17 November 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	384,391.54	1,052,288.35	1,436,679.89
Total	384,391.54	1,052,288.35	1,436,679.89

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	77,310	161,815	239,125
Total	77,310	161,815	239,125

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	157,976.96	38,317.30	193,229.17	455,001.86	12,498.59	21,747.22	521,792.29	36,116.51	1,436,679.89
Total	157,976.96	38,317.30	193,229.17	455,001.86	12,498.59	21,747.22	521,792.29	36,116.51	1,436,679.89

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,824	17,933	36,495	95,685	3,529	8,035	64,644	3,980	239,125
Total	8,824	17,933	36,495	95,685	3,529	8,035	64,644	3,980	239,125

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	1,121,887.25	168,756.05	70,457.03	41,994.29	22,670.98	10,319.57	594.72	1,436,679.89
Total	1,121,887.25	168,756.05	70,457.03	41,994.29	22,670.98	10,319.57	594.72	1,436,679.89

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	219,482	8,987	4,526	2,733	2,297	1,038	62	239,125
Total	219,482	8,987	4,526	2,733	2,297	1,038	62	239,125

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	68.96	Afghani
ALL	95.18	Lek
AMD	401.92	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	834.3	Kwanza
ARS	352.6	Argentine Peso
AUD	1.5363	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8027	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	110.5	Taka
BGN	1.8029	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	2826.51	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 17 November 2023

BND	1.35	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.862	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.087	Ngultrum
BWP	13.3156	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3678	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8879	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	886.11	Chilean Peso
CNY	7.2466	Yuan Renminbi
COP	4037	Colombian Peso
COU	0.0895	Unidad de Valor Real
CRC	528.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.64	Cape Verde Escudo
CZK	22.535	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.876	Danish Krone
DOP	56.71	Dominican Peso
DZD	134.1643	Algerian Dinar
EGP	30.9	Egyptian Pound
ERN	15	Nakfa
ETB	55.6208	Ethiopian Birr
EUR	0.9217	Euro
FJD	2.2619	Fiji Dollar
FKP	0.8173	Falkland Islands Pound
GBP	0.8052	Pound Sterling
GEL	2.675	Lari
GHS	11.9	Cedi
GIP	0.8003	Gibraltar Pound
GMD	66.35	Dalasi
GNF	8496	Guinea Franc
GTQ	7.818	Quetzal
GYP	208.29	Guyana Dollar
HKD	7.8067	Hong Kong Dollar
HNL	24.651	Lempira
HRK	7.0385	Croatian Kuna
HTG	131	Gourde
HUF	346.82	Forint
IDR	15530	Rupiah
ILS	3.7825	New Israeli Sheqel
INR	83.188	Indian Rupee

Foreign Exchange Position

Positions as at:		17 November 2023
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.52	Iceland Krona
JMD	154.91	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	151.35	Yen
KES	152	Kenyan Shilling
KGS	89.3088	Som
KHR	4109	Riel
KMF	453.62	Comoro Franc
KPW	130	North Korean Won
KRW	1304.61	Won
KWD	0.3085	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	462.29	Tenge
LAK	20648.4	Kip
LBP	15000	Lebanese Pound
LKR	328.5	Sri Lanka Rupee
LRD	188	Liberian Dollar
LSL	18.1605	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8235	Libyan Dinar
MAD	10.1543	Moroccan Dirham
MDL	17.855	Moldovan Leu
MGA	4455	Malagasy Ariary
MKD	56.62	Denar
MMK	2093.7	Kyat
MNT	3432	Tugrik
MOP	8.041	Pataca
MRO	356	Ouguiya
MUR	44.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	17.2947	Mexican Peso
MXV	2.1845	Mexican Unidad de Inversion (UDI)
MYR	4.67	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.171	Namibia Dollar
NGN	843.08	Naira
NIO	36.2	Cordoba Oro
NOK	10.8179	Norwegian Krone
NPR	133.03	Nepalese Rupee
NZD	1.6598	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.7706	Nuevo Sol

Foreign Exchange Position

Positions as at:		17 November 2023
PGK	3.6036	Kina
PHP	55.7	Philippine Peso
PKR	287.71	Pakistan Rupee
PLN	4.047	Zloty
PYG	7429	Guarani
QAR	3.6414	Qatari Rial
RON	4.5782	Leu
RSD	107.89	Serbian Dinar
RUB	89.4455	Russian Ruble
RWF	1224.05	Rwanda Franc
SAR	3.7477	Saudi Riyal
SBD	8.1367	Solomon Islands Dollar
SCR	13.6187	Seychelles Rupee
SDG	598.6002	Sudanese Pound
SEK	10.5471	Swedish Krona
SGD	1.35	Singapore Dollar
SHP	0.8033	Saint Helena Pound
SLL	22211	Leone
SOS	568	Somali Shilling
SRD	37.8	Surinam Dollar
SSP	1037.032	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.171	Lilangeni
THB	35.53	Baht
TJS	10.91	Somoni
TMT	3.49	New Manat
TND	3.1105	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	28.6553	Turkish Lira
TTD	6.737	Trinidad and Tobago Dollar
TWD	31.973	New Taiwan Dollar
TZS	2500	Tanzanian Shilling
UAH	36.15	Hryvnia
UGX	3767.63	Uganda Shilling
USD	1	US Dollar
UYU	39.89	Peso Uruguayo
UZS	12277	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24290	Dong
VUV	119	Vatu
WST	2.6667	Tala
XAF	604.62	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	609.25	CFA Franc BCEAO
XPF	109.67	CFP Franc

Foreign Exchange Position

Positions as at: 17 November 2023

YER	249.98	Yemeni Rial
ZAR	18.1746	Rand
ZMK	5185	Zambian Kwacha
ZWL	5481.63	Zimbabwe Dollar

Interest Rate Position

Positions as at: 17 November 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	858,701.60	346,407.29	1,205,108.89
Floating vs. Fixed	7,464,549.56	2,793,819.42	10,258,368.99
Overnight Index Swap	4,063,089.50	1,458,291.70	5,521,381.21
Total	12,386,340.67	4,598,518.41	16,984,859.08

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,993	4,118	19,111
Floating vs. Fixed	244,491	105,655	350,145
Overnight Index Swap	147,103	30,550	177,653
Total	406,587	140,322	546,909

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	190,246.05	0.00	43,981.21	331.02	134,160.93	185,195.43	651,194.25	1,205,108.89
Floating vs. Fixed	631,911.56	2,816,066.89	354,128.82	16,897.90	104,490.31	2,259,995.43	4,074,878.06	10,258,368.99
Overnight Index Swap	3,296,139.24	13,844.37	201,463.51	52,915.05	792,632.66	602.37	1,163,784.00	5,521,381.21
Total	4,118,296.86	2,829,911.26	599,573.54	70,143.98	1,031,283.90	2,445,793.23	5,889,856.31	16,984,859.08

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,541	0	228	10	2,610	6,286	6,437	19,111
Floating vs. Fixed	19,100	91,108	12,709	439	3,916	82,233	140,641	350,145
Overnight Index Swap	98,602	251	2,369	1,774	22,444	32	52,181	177,653
Total	121,242	91,359	15,306	2,223	28,970	88,551	199,258	546,909

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	552,125.10	176,215.56	278,807.16	136,667.44	33,429.18	15,554.73	12,309.72	1,205,108.89
Floating vs. Fixed	4,263,540.78	1,880,587.16	2,834,357.93	1,014,207.57	136,363.60	58,936.57	70,375.38	10,258,368.99
Overnight Index Swap	2,151,392.22	839,709.20	1,265,179.48	845,887.21	164,742.94	96,461.27	158,008.89	5,521,381.21
Total	6,967,058.09	2,896,511.93	4,378,344.57	1,996,762.21	334,535.71	170,952.57	240,693.98	16,984,859.08

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	4,205	3,020	6,043	3,398	1,183	617	646	19,111
Floating vs. Fixed	79,912	55,761	135,345	62,215	8,398	4,121	4,393	350,145
Overnight Index Swap	31,186	24,753	60,586	41,436	6,662	4,767	8,264	177,653
Total	115,302	83,534	201,974	107,049	16,243	9,505	13,303	546,909

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at: 17 November 2023

AFN	68.96	Afghani
ALL	95.18	Lek
AMD	401.92	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	834.3	Kwanza
ARS	352.6	Argentine Peso
AUD	1.5363	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8027	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	110.5	Taka
BGN	1.8029	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	2826.51	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.35	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.862	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.087	Ngultrum
BWP	13.3156	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3678	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8879	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	886.11	Chilean Peso
CNY	7.2466	Yuan Renminbi
COP	4037	Colombian Peso
COU	0.0895	Unidad de Valor Real
CRC	528.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.64	Cape Verde Escudo
CZK	22.535	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.876	Danish Krone
DOP	56.71	Dominican Peso
DZD	134.1643	Algerian Dinar
EGP	30.9	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 17 November 2023

ETB	55.6208	Ethiopian Birr
EUR	0.9217	Euro
FJD	2.2619	Fiji Dollar
FKP	0.8173	Falkland Islands Pound
GBP	0.8052	Pound Sterling
GEL	2.675	Lari
GHS	11.9	Cedi
GIP	0.8003	Gibraltar Pound
GMD	66.35	Dalasi
GNF	8496	Guinea Franc
GTQ	7.818	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.8067	Hong Kong Dollar
HNL	24.651	Lempira
HRK	7.0385	Croatian Kuna
HTG	131	Gourde
HUF	346.82	Forint
IDR	15530	Rupiah
ILS	3.7825	New Israeli Sheqel
INR	83.188	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.52	Iceland Krona
JMD	154.91	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	151.35	Yen
KES	152	Kenyan Shilling
KGS	89.3088	Som
KHR	4109	Riel
KMF	453.62	Comoro Franc
KPW	130	North Korean Won
KRW	1304.61	Won
KWD	0.3085	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	462.29	Tenge
LAK	20648.4	Kip
LBP	15000	Lebanese Pound
LKR	328.5	Sri Lanka Rupee
LRD	188	Liberian Dollar
LSL	18.1605	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8235	Libyan Dinar

Interest Rate Position

Positions as at: 17 November 2023

MAD	10.1543 Moroccan Dirham
MDL	17.855 Moldovan Leu
MGA	4455 Malagasy Ariary
MKD	56.62 Denar
MMK	2093.7 Kyat
MNT	3432 Tugrik
MOP	8.041 Pataca
MRO	356 Ouguiya
MUR	44.5 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.73 Kwacha
MXN	17.2947 Mexican Peso
MXV	2.1845 Mexican Unidad de Inversion (UDI)
MYR	4.67 Malaysian Ringgit
MZN	63.22 Metical
NAD	18.171 Namibia Dollar
NGN	843.08 Naira
NIO	36.2 Cordoba Oro
NOK	10.8179 Norwegian Krone
NPR	133.03 Nepalese Rupee
NZD	1.6598 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.7706 Nuevo Sol
PGK	3.6036 Kina
PHP	55.7 Philippine Peso
PKR	287.71 Pakistan Rupee
PLN	4.047 Zloty
PYG	7429 Guarani
QAR	3.6414 Qatari Rial
RON	4.5782 Leu
RSD	107.89 Serbian Dinar
RUB	89.4455 Russian Ruble
RWF	1224.05 Rwanda Franc
SAR	3.7477 Saudi Riyal
SBD	8.1367 Solomon Islands Dollar
SCR	13.6187 Seychelles Rupee
SDG	598.6002 Sudanese Pound
SEK	10.5471 Swedish Krona
SGD	1.35 Singapore Dollar
SHP	0.8033 Saint Helena Pound
SLL	22211 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at: 17 November 2023

SRD	37.8 Surinam Dollar
SSP	1037.032 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.171 Lilangeni
THB	35.53 Baht
TJS	10.91 Somoni
TMT	3.49 New Manat
TND	3.1105 Tunisian Dinar
TOP	2.3041 Pa'anga
TRY	28.6553 Turkish Lira
TTD	6.737 Trinidad and Tobago Dollar
TWD	31.973 New Taiwan Dollar
TZS	2500 Tanzanian Shilling
UAH	36.15 Hryvnia
UGX	3767.63 Uganda Shilling
USD	1 US Dollar
UYU	39.89 Peso Uruguayo
UZS	12277 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24290 Dong
VUV	119 Vatu
WST	2.6667 Tala
XAF	604.62 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	609.25 CFA Franc BCEAO
XPF	109.67 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.1746 Rand
ZMK	5185 Zambian Kwacha
ZWL	5481.63 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 13 November 2023 to 17 November 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	125,945.41	208,998.42	334,943.82
Total	125,945.41	208,998.42	334,943.82

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	27,010	37,076	64,086
Total	27,010	37,076	64,086

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	18,551.65	10,549.77	42,453.92	105,200.93	2,975.45	4,514.79	144,149.36	6,547.95	334,943.82
Total	18,551.65	10,549.77	42,453.92	105,200.93	2,975.45	4,514.79	144,149.36	6,547.95	334,943.82

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,364	3,661	9,372	24,682	787	1,884	21,875	462	64,086
Total	1,364	3,661	9,372	24,682	787	1,884	21,875	462	64,086

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	294,458.76	26,919.99	4,993.66	3,417.49	4,605.32	548.61	0.00	334,943.82
Total	294,458.76	26,919.99	4,993.66	3,417.49	4,605.32	548.61	0.00	334,943.82

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	62,097	1,196	266	170	317	41	0	64,086
Total	62,097	1,196	266	170	317	41	0	64,086

Interest Rate Turnover

Turnover for the period: 13 November 2023 to 17 November 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	142,882.21	205,018.25	347,900.46
Floating vs. Fixed	374,665.54	286,159.59	660,825.13
Overnight Index Swap	490,046.10	191,569.39	681,615.50
Total	1,007,593.85	682,747.23	1,690,341.08

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	392	1,023	1,415
Floating vs. Fixed	8,807	5,175	13,982
Overnight Index Swap	4,902	2,120	7,022
Total	14,100	8,318	22,418

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,301.33	0.00	16,317.94	0.00	0.00	2,189.97	321,091.22	347,900.46
Floating vs. Fixed	13,501.78	123,611.65	10,462.26	972.08	10,179.81	110,636.87	391,460.67	660,825.13
Overnight Index Swap	326,910.07	0.00	1,821.34	206.16	62,722.05	0.00	289,955.87	681,615.50
Total	348,713.18	123,611.65	28,601.54	1,178.24	72,901.86	112,826.84	1,002,507.76	1,690,341.08

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	157	0	193	0	0	70	995	1,415
Floating vs. Fixed	276	2,315	336	24	89	2,737	8,206	13,982
Overnight Index Swap	3,259	0	60	21	1,089	0	2,593	7,022
Total	3,692	2,315	589	45	1,177	2,806	11,794	22,418

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	244,952.08	38,313.47	33,696.06	20,912.26	3,908.66	3,312.64	2,805.28	347,900.46
Floating vs. Fixed	266,476.58	131,025.94	140,761.66	99,303.92	19,123.60	2,021.97	2,111.46	660,825.13
Overnight Index Swap	389,113.70	82,395.46	110,909.63	62,565.86	25,274.86	3,474.31	7,881.67	681,615.50
Total	900,542.37	251,734.87	285,367.35	182,782.05	48,307.12	8,808.93	12,798.40	1,690,341.08

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	223	123	295	340	140	81	213	1,415
Floating vs. Fixed	1,804	1,809	3,971	4,550	1,176	122	552	13,982
Overnight Index Swap	842	847	1,911	1,936	858	186	443	7,022
Total	2,868	2,778	6,177	6,826	2,174	389	1,208	22,418