

Foreign Exchange Position

Positions as at: 24 November 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	414,892.40	1,089,982.52	1,504,874.92
Total	414,892.40	1,089,982.52	1,504,874.92

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	82,319	168,238	250,556
Total	82,319	168,238	250,556

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	157,956.67	41,476.05	200,775.35	476,597.09	13,999.42	24,312.31	554,075.43	35,682.59	1,504,874.92
Total	157,956.67	41,476.05	200,775.35	476,597.09	13,999.42	24,312.31	554,075.43	35,682.59	1,504,874.92

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,905	19,093	37,238	98,024	3,681	8,797	70,906	3,912	250,556
Total	8,905	19,093	37,238	98,024	3,681	8,797	70,906	3,912	250,556

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	1,191,017.82	166,864.60	72,363.22	42,059.78	21,555.18	10,422.54	591.77	1,504,874.92
Total	1,191,017.82	166,864.60	72,363.22	42,059.78	21,555.18	10,422.54	591.77	1,504,874.92

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	230,621	9,173	4,646	2,785	2,256	1,014	61	250,556
Total	230,621	9,173	4,646	2,785	2,256	1,014	61	250,556

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	69.32	Afghani
ALL	94.06	Lek
AMD	401.41	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	835.5	Kwanza
ARS	356.45	Argentine Peso
AUD	1.5284	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7957	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	110.5	Taka
BGN	1.7957	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2827.6	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

24 November 2023

BND	1.3416	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.9068	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.302	Ngultrum
BWP	13.587	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3688	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8837	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	871.35	Chilean Peso
CNY	7.155	Yuan Renminbi
COP	4065.95	Colombian Peso
COU	0.0871	Unidad de Valor Real
CRC	530.725	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.24	Cape Verde Escudo
CZK	22.438	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8455	Danish Krone
DOP	56.74	Dominican Peso
DZD	134.0359	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	55.6564	Ethiopian Birr
EUR	0.9182	Euro
FJD	2.2148	Fiji Dollar
FKP	0.7984	Falkland Islands Pound
GBP	0.8003	Pound Sterling
GEL	2.685	Lari
GHS	11.9	Cedi
GIP	0.7984	Gibraltar Pound
GMD	66.4	Dalasi
GNF	8497	Guinea Franc
GTQ	7.819	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7964	Hong Kong Dollar
HNL	24.641	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.016	Gourde
HUF	349.76	Forint
IDR	15570	Rupiah
ILS	3.7228	New Israeli Sheqel
INR	83.287	Indian Rupee

Foreign Exchange Position

Positions as at:

24 November 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.17	Iceland Krona
JMD	154.96	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	149.53	Yen
KES	152.7	Kenyan Shilling
KGS	88.9316	Som
KHR	4104	Riel
KMF	451.99	Comoro Franc
KPW	130	North Korean Won
KRW	1300.9	Won
KWD	0.3081	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	457.2	Tenge
LAK	20624	Kip
LBP	15000	Lebanese Pound
LKR	328.25	Sri Lanka Rupee
LRD	188	Liberian Dollar
LSL	18.8593	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8093	Libyan Dinar
MAD	10.1295	Moroccan Dirham
MDL	17.645	Moldovan Leu
MGA	4471	Malagasy Ariary
MKD	56.64	Denar
MMK	2093.7	Kyat
MNT	3450	Tugrik
MOP	8.03	Pataca
MRO	356	Ouguiya
MUR	44	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	17.178	Mexican Peso
MXV	2.1698	Mexican Unidad de Inversion (UDI)
MYR	4.675	Malaysian Ringgit
MZN	63.23	Metical
NAD	18.871	Namibia Dollar
NGN	803.89	Naira
NIO	36.2	Cordoba Oro
NOK	10.7561	Norwegian Krone
NPR	133.31	Nepalese Rupee
NZD	1.6595	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.7208	Nuevo Sol

Foreign Exchange Position

Positions as at:

24 November 2023

PGK	3.6101	Kina
PHP	55.62	Philippine Peso
PKR	284.75	Pakistan Rupee
PLN	4.0067	Zloty
PYG	7439.16	Guarani
QAR	3.6432	Qatari Rial
RON	4.5641	Leu
RSD	107.32	Serbian Dinar
RUB	88.3955	Russian Ruble
RWF	1227.66	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	598.7502	Sudanese Pound
SEK	10.4709	Swedish Krona
SGD	1.3416	Singapore Dollar
SHP	0.8006	Saint Helena Pound
SLL	22426	Leone
SOS	568	Somali Shilling
SRD	37.974	Surinam Dollar
SSP	1047.4224	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.871	Lilangeni
THB	35.22	Baht
TJS	10.89	Somoni
TMT	3.49	New Manat
TND	3.1116	Tunisian Dinar
TOP	2.302	Pa'anga
TRY	28.8282	Turkish Lira
TTD	6.7608	Trinidad and Tobago Dollar
TWD	31.553	New Taiwan Dollar
TZS	2499	Tanzanian Shilling
UAH	35.95	Hryvnia
UGX	3782	Uganda Shilling
USD	1	US Dollar
UYU	39.07	Peso Uruguayo
UZS	12284.03	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24205	Dong
VUV	118.08	Vatu
WST	2.6638	Tala
XAF	602.29	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	597.75	CFA Franc BCEAO
XPF	109.26	CFP Franc

Foreign Exchange Position

Positions as at:

24 November 2023

YER	249.95	Yemeni Rial
ZAR	18.8737	Rand
ZMK	5185	Zambian Kwacha
ZWL	5499.31	Zimbabwe Dollar

Interest Rate Position

Positions as at:

24 November 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	867,539.16	365,290.04	1,232,829.20
Floating vs. Fixed	7,517,655.06	2,810,698.37	10,328,353.44
Overnight Index Swap	4,134,076.43	1,472,386.96	5,606,463.38
Total	12,519,270.65	4,648,375.37	17,167,646.02

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,921	4,139	19,060
Floating vs. Fixed	244,304	106,017	350,320
Overnight Index Swap	147,490	30,643	178,132
Total	406,714	140,798	547,512

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	186,579.63	0.00	44,174.30	333.05	135,470.10	185,353.75	680,918.36	1,232,829.20
Floating vs. Fixed	630,805.67	2,890,041.02	355,346.28	17,024.87	105,350.80	2,255,852.05	4,073,932.74	10,328,353.44
Overnight Index Swap	3,297,216.90	13,588.35	198,387.23	53,653.23	833,032.74	603.16	1,209,981.77	5,606,463.38
Total	4,114,602.21	2,903,629.37	597,907.81	71,011.14	1,073,853.65	2,441,808.96	5,964,832.88	17,167,646.02

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,508	0	229	10	2,608	6,226	6,480	19,060
Floating vs. Fixed	18,985	92,317	12,772	434	3,897	81,884	140,033	350,320
Overnight Index Swap	98,429	249	2,382	1,789	22,994	32	52,257	178,132
Total	120,922	92,566	15,383	2,233	29,499	88,142	198,769	547,512

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	578,417.18	177,620.84	279,050.78	135,635.08	33,951.13	15,735.92	12,418.26	1,232,829.20
Floating vs. Fixed	4,291,994.31	1,896,493.14	2,847,599.72	1,023,566.57	138,218.26	59,268.79	71,212.65	10,328,353.44
Overnight Index Swap	2,200,027.95	845,168.39	1,290,311.41	848,503.89	164,894.77	97,535.04	160,021.94	5,606,463.38
Total	7,070,439.44	2,919,282.36	4,416,961.91	2,007,705.54	337,064.16	172,539.74	243,652.86	17,167,646.02

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	4,186	2,990	6,034	3,399	1,182	622	648	19,060
Floating vs. Fixed	80,100	55,707	134,730	62,822	8,448	4,115	4,399	350,320
Overnight Index Swap	31,321	24,588	60,872	41,598	6,558	4,855	8,341	178,132
Total	115,606	83,285	201,636	107,819	16,188	9,592	13,388	547,512

Foreign Exchange Rate

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AED	3.6724	UAE Dirham

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ALL	94.06 Lek
AMD	401.41 Armenian Dram
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DOP	56.74 Dominican Peso
DZD	134.0359 Algerian Dinar
EGP	30.85 Egyptian Pound
ERN	15 Nakfa

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EUR	0.9182	Euro
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IDR	15570	Rupiah
ILS	3.7228	New Israeli Sheqel
INR	83.287	Indian Rupee
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KWD	0.3081	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
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LAK	20624	Kip
LBP	15000	Lebanese Pound
LKR	328.25	Sri Lanka Rupee
LRD	188	Liberian Dollar
LSL	18.8593	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8093	Libyan Dinar

Interest Rate Position

Positions as at:

24 November 2023

MAD	10.1295 Moroccan Dirham
MDL	17.645 Moldovan Leu
MGA	4471 Malagasy Ariary
MKD	56.64 Denar
MMK	2093.7 Kyat
MNT	3450 Tugrik
MOP	8.03 Pataca
MRO	356 Ouguiya
MUR	44 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.73 Kwacha
MXN	17.178 Mexican Peso
MXV	2.1698 Mexican Unidad de Inversion (UDI)
MYR	4.675 Malaysian Ringgit
MZN	63.23 Metical
NAD	18.871 Namibia Dollar
NGN	803.89 Naira
NIO	36.2 Cordoba Oro
NOK	10.7561 Norwegian Krone
NPR	133.31 Nepalese Rupee
NZD	1.6595 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.7208 Nuevo Sol
PGK	3.6101 Kina
PHP	55.62 Philippine Peso
PKR	284.75 Pakistan Rupee
PLN	4.0067 Zloty
PYG	7439.16 Guarani
QAR	3.6432 Qatari Rial
RON	4.5641 Leu
RSD	107.32 Serbian Dinar
RUB	88.3955 Russian Ruble
RWF	1227.66 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	598.7502 Sudanese Pound
SEK	10.4709 Swedish Krona
SGD	1.3416 Singapore Dollar
SHP	0.8006 Saint Helena Pound
SLL	22426 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

24 November 2023

SRD	37.974 Surinam Dollar
SSP	1047.4224 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.871 Lilangeni
THB	35.22 Baht
TJS	10.89 Somoni
TMT	3.49 New Manat
TND	3.1116 Tunisian Dinar
TOP	2.302 Pa'anga
TRY	28.8282 Turkish Lira
TTD	6.7608 Trinidad and Tobago Dollar
TWD	31.553 New Taiwan Dollar
TZS	2499 Tanzanian Shilling
UAH	35.95 Hryvnia
UGX	3782 Uganda Shilling
USD	1 US Dollar
UYU	39.07 Peso Uruguayo
UZS	12284.03 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24205 Dong
VUV	118.08 Vatu
WST	2.6638 Tala
XAF	602.29 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	597.75 CFA Franc BCEAO
XPF	109.26 CFP Franc
YER	249.95 Yemeni Rial
ZAR	18.8737 Rand
ZMK	5185 Zambian Kwacha
ZWL	5499.31 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 20 November 2023 to

24 November 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	132,315.20	201,137.14	333,452.34
Total	132,315.20	201,137.14	333,452.34

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	26,470	35,259	61,728
Total	26,470	35,259	61,728

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	25,934.11	12,441.96	44,660.48	100,381.42	3,751.90	5,781.79	135,700.20	4,800.48	333,452.34
Total	25,934.11	12,441.96	44,660.48	100,381.42	3,751.90	5,781.79	135,700.20	4,800.48	333,452.34

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,607	4,459	7,636	22,504	784	1,869	22,603	268	61,728
Total	1,607	4,459	7,636	22,504	784	1,869	22,603	268	61,728

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	289,262.03	28,707.22	9,258.93	2,654.15	3,230.83	339.17	0.00	333,452.34
Total	289,262.03	28,707.22	9,258.93	2,654.15	3,230.83	339.17	0.00	333,452.34

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	59,585	1,465	327	106	231	15	0	61,728
Total	59,585	1,465	327	106	231	15	0	61,728

Interest Rate Turnover

Turnover for the period:

20 November 2023 to

24 November 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	31,711.48	212,210.31	243,921.79
Floating vs. Fixed	360,975.44	351,455.72	712,431.16
Overnight Index Swap	271,972.44	171,076.96	443,049.39
Total	664,659.36	734,742.99	1,399,402.35

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	124	864	988
Floating vs. Fixed	8,295	6,289	14,583
Overnight Index Swap	4,168	2,075	6,243
Total	12,587	9,228	21,814

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,275.30	0.00	8,942.95	0.00	0.00	4,442.04	224,261.50	243,921.79
Floating vs. Fixed	13,009.46	168,345.71	7,646.98	1,063.47	7,989.78	144,946.82	369,428.94	712,431.16
Overnight Index Swap	176,469.70	0.00	3,337.80	864.24	63,527.01	0.00	198,850.65	443,049.39
Total	195,754.46	168,345.71	19,927.73	1,927.71	71,516.79	149,388.86	792,541.09	1,399,402.35

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	154	0	107	0	0	103	625	988
Floating vs. Fixed	169	2,843	245	21	82	3,313	7,912	14,583
Overnight Index Swap	2,252	0	44	39	1,069	0	2,839	6,243
Total	2,575	2,843	396	60	1,151	3,416	11,375	21,814

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	175,283.25	23,081.64	24,271.39	12,735.23	3,249.79	2,951.49	2,348.99	243,921.79
Floating vs. Fixed	268,258.21	154,766.33	161,413.97	97,880.07	25,170.25	1,786.25	3,156.07	712,431.16
Overnight Index Swap	212,727.27	70,270.01	94,383.42	41,555.84	16,073.15	2,425.35	5,614.35	443,049.39
Total	656,268.73	248,117.99	280,068.78	152,171.14	44,493.20	7,163.09	11,119.42	1,399,402.35

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	137	105	216	225	101	57	148	988
Floating vs. Fixed	2,293	1,978	4,054	4,349	1,402	91	418	14,583
Overnight Index Swap	738	607	1,966	1,800	595	162	377	6,243
Total	3,167	2,690	6,235	6,373	2,098	310	943	21,814