

## Foreign Exchange Position

Positions as at: 02 June 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	444,096.84	996,831.30	1,440,928.14
<b>Total</b>	<b>444,096.84</b>	<b>996,831.30</b>	<b>1,440,928.14</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	72,253	152,185	224,438
<b>Total</b>	<b>72,253</b>	<b>152,185</b>	<b>224,438</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	142,755.75	46,998.34	196,388.49	470,531.84	17,951.05	32,424.26	473,181.24	60,697.16	1,440,928.14
<b>Total</b>	<b>142,755.75</b>	<b>46,998.34</b>	<b>196,388.49</b>	<b>470,531.84</b>	<b>17,951.05</b>	<b>32,424.26</b>	<b>473,181.24</b>	<b>60,697.16</b>	<b>1,440,928.14</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,177	14,298	35,384	88,332	4,537	10,832	58,402	5,476	224,438
<b>Total</b>	<b>7,177</b>	<b>14,298</b>	<b>35,384</b>	<b>88,332</b>	<b>4,537</b>	<b>10,832</b>	<b>58,402</b>	<b>5,476</b>	<b>224,438</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	1,107,771.31	172,353.77	77,919.69	47,167.19	22,891.59	12,084.64	739.94	1,440,928.14
<b>Total</b>	<b>1,107,771.31</b>	<b>172,353.77</b>	<b>77,919.69</b>	<b>47,167.19</b>	<b>22,891.59</b>	<b>12,084.64</b>	<b>739.94</b>	<b>1,440,928.14</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	202,114	10,278	5,049	3,030	2,656	1,232	79	224,438
<b>Total</b>	<b>202,114</b>	<b>10,278</b>	<b>5,049</b>	<b>3,030</b>	<b>2,656</b>	<b>1,232</b>	<b>79</b>	<b>224,438</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	87.1	Afghani
ALL	102.16	Lek
AMD	385.62	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	575	Kwanza
ARS	239.47	Argentine Peso
AUD	1.537	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8293	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	107.2	Taka
BGN	1.8295	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2799.57	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

02 June 2023

BND	1.3516	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.0574	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.709	Ngultrum
BWP	13.7552	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3572	Canadian Dollar
CDF	2305	Congolese Franc
CHF	0.9105	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	808.3	Chilean Peso
CNY	7.1109	Yuan Renminbi
COP	4448.5	Colombian Peso
COU	0.0785	Unidad de Valor Real
CRC	538.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.14	Cape Verde Escudo
CZK	22.178	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.966	Danish Krone
DOP	54.41	Dominican Peso
DZD	135.9536	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.3041	Ethiopian Birr
EUR	0.9353	Euro
FJD	2.2217	Fiji Dollar
FKP	0.8078	Falkland Islands Pound
GBP	0.8037	Pound Sterling
GEL	2.59	Lari
GHS	10.9	Cedi
GIP	0.8077	Gibraltar Pound
GMD	60	Dalasi
GNF	8507	Guinea Franc
GTQ	7.82	Quetzal
GYD	211	Guyana Dollar
HKD	7.8298	Hong Kong Dollar
HNL	24.535	Lempira
HRK	7.0385	Croatian Kuna
HTG	138	Gourde
HUF	346.51	Forint
IDR	14985	Rupiah
ILS	3.7333	New Israeli Sheqel
INR	82.68	Indian Rupee

## Foreign Exchange Position

Positions as at:

02 June 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.87	Iceland Krona
JMD	153.32	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	139.34	Yen
KES	138.5	Kenyan Shilling
KGS	87.59	Som
KHR	4111	Riel
KMF	461.52	Comoro Franc
KPW	130	North Korean Won
KRW	1320.56	Won
KWD	0.3074	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	446.13	Tenge
LAK	17705	Kip
LBP	15000	Lebanese Pound
LKR	290	Sri Lanka Rupee
LRD	169	Liberian Dollar
LSL	19.7213	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8198	Libyan Dinar
MAD	10.174	Moroccan Dirham
MDL	17.7022	Moldovan Leu
MGA	4391.99	Malagasy Ariary
MKD	57.65	Denar
MMK	2093.7	Kyat
MNT	3433	Tugrik
MOP	8.069	Pataca
MRO	356	Ouguiya
MUR	45.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1015.55	Kwacha
MXN	17.6819	Mexican Peso
MXV	2.2723	Mexican Unidad de Inversion (UDI)
MYR	4.613	Malaysian Ringgit
MZN	63.22	Metical
NAD	19.705	Namibia Dollar
NGN	460.6	Naira
NIO	36.15	Cordoba Oro
NOK	11.0837	Norwegian Krone
NPR	132.36	Nepalese Rupee
NZD	1.6598	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6561	Nuevo Sol

## Foreign Exchange Position

Positions as at:

02 June 2023

PGK	3.4423	Kina
PHP	56.353	Philippine Peso
PKR	284.55	Pakistan Rupee
PLN	4.2337	Zloty
PYG	7270.1	Guarani
QAR	3.64	Qatari Rial
RON	4.6439	Leu
RSD	109.62	Serbian Dinar
RUB	81.5455	Russian Ruble
RWF	1120.37	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.6245	Seychelles Rupee
SDG	599.8002	Sudanese Pound
SEK	10.8493	Swedish Krona
SGD	1.3516	Singapore Dollar
SHP	0.8085	Saint Helena Pound
SLL	22467	Leone
SOS	566	Somali Shilling
SRD	36.81	Surinam Dollar
SSP	948.1265	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYF	2510	Syrian Pound
SZL	19.7273	Lilangeni
THB	34.64	Baht
TJS	10.9	Somoni
TMT	3.4948	New Manat
TND	3.09	Tunisian Dinar
TOP	2.3084	Pa'anga
TRY	20.7973	Turkish Lira
TTD	6.7101	Trinidad and Tobago Dollar
TWD	30.693	New Taiwan Dollar
TZS	2360	Tanzanian Shilling
UAH	36.895	Hryvnia
UGX	3765	Uganda Shilling
USD	1	US Dollar
UYU	38.74	Peso Uruguayo
UZS	11395.17	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23485	Dong
VUV	117	Vatu
WST	2.6525	Tala
XAF	613.62	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	610.78	CFA Franc BCEAO
XPF	111.29	CFP Franc

## Foreign Exchange Position

Positions as at:

02 June 2023

YER	249.95	Yemeni Rial
ZAR	19.7248	Rand
ZMK	5185	Zambian Kwacha
ZWL	2504	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

02 June 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,844,624.05	348,110.69	2,192,734.73
Floating vs. Fixed	8,433,836.64	2,709,592.10	11,143,428.74
Overnight Index Swap	4,715,991.19	1,150,327.59	5,866,318.78
<b>Total</b>	<b>14,994,451.87</b>	<b>4,208,030.38</b>	<b>19,202,482.25</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	39,897	4,439	44,336
Floating vs. Fixed	281,587	101,909	383,496
Overnight Index Swap	183,059	24,309	207,368
<b>Total</b>	<b>504,543</b>	<b>130,657</b>	<b>635,199</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,145,597.06	0.00	48,922.76	728.61	162,143.05	178,468.06	656,875.18	2,192,734.73
Floating vs. Fixed	1,479,504.49	2,573,011.82	335,219.37	18,135.62	117,273.48	2,217,300.53	4,402,983.43	11,143,428.74
Overnight Index Swap	3,513,000.23	23,264.93	211,645.27	50,189.64	639,579.80	350.95	1,428,287.95	5,866,318.78
<b>Total</b>	<b>6,138,101.78</b>	<b>2,596,276.75</b>	<b>595,787.41</b>	<b>69,053.87</b>	<b>918,996.33</b>	<b>2,396,119.54</b>	<b>6,488,146.56</b>	<b>19,202,482.25</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	28,615	0	222	13	2,750	6,056	6,681	44,336
Floating vs. Fixed	60,646	81,834	10,288	439	4,031	81,673	144,586	383,496
Overnight Index Swap	128,790	320	2,288	1,718	17,980	27	56,245	207,368
<b>Total</b>	<b>218,051</b>	<b>82,154</b>	<b>12,797</b>	<b>2,170</b>	<b>24,761</b>	<b>87,756</b>	<b>207,511</b>	<b>635,199</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	1,478,532.61	215,752.12	288,430.86	145,672.41	35,640.28	16,070.45	12,636.00	2,192,734.73
Floating vs. Fixed	5,112,347.49	1,925,911.11	2,793,605.70	1,042,370.25	137,817.05	60,221.88	71,155.27	11,143,428.74
Overnight Index Swap	2,729,053.59	817,306.03	1,127,842.66	787,260.06	145,080.79	102,067.56	157,708.10	5,866,318.78
<b>Total</b>	<b>9,319,933.68</b>	<b>2,958,969.26</b>	<b>4,209,879.21</b>	<b>1,975,302.71</b>	<b>318,538.12</b>	<b>178,359.89</b>	<b>241,499.37</b>	<b>19,202,482.25</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	28,928	3,219	6,109	3,577	1,160	693	651	44,336
Floating vs. Fixed	113,819	55,644	132,288	64,313	9,134	4,094	4,206	383,496
Overnight Index Swap	61,818	27,257	59,532	39,804	6,107	4,574	8,277	207,368
<b>Total</b>	<b>204,565</b>	<b>86,120</b>	<b>197,928</b>	<b>107,694</b>	<b>16,400</b>	<b>9,360</b>	<b>13,134</b>	<b>635,199</b>

### Foreign Exchange Rate

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AED	3.6724	UAE Dirham

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CZK	22.178 Czech Koruna
DJF	177.55 Djibouti Franc
DKK	6.966 Danish Krone
DOP	54.41 Dominican Peso
DZD	135.9536 Algerian Dinar
EGP	30.85 Egyptian Pound
ERN	15 Nakfa

## Interest Rate Position

Positions as at:

02 June 2023

ETB	54.3041	Ethiopian Birr
EUR	0.9353	Euro
FJD	2.2217	Fiji Dollar
FKP	0.8078	Falkland Islands Pound
GBP	0.8037	Pound Sterling
GEL	2.59	Lari
GHS	10.9	Cedi
GIP	0.8077	Gibraltar Pound
GMD	60	Dalasi
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LRD	169	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	4.8198	Libyan Dinar

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02 June 2023

MAD	10.174 Moroccan Dirham
MDL	17.7022 Moldovan Leu
MGA	4391.99 Malagasy Ariary
MKD	57.65 Denar
MMK	2093.7 Kyat
MNT	3433 Tugrik
MOP	8.069 Pataca
MRO	356 Ouguiya
MUR	45.55 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1015.55 Kwacha
MXN	17.6819 Mexican Peso
MXV	2.2723 Mexican Unidad de Inversion (UDI)
MYR	4.613 Malaysian Ringgit
MZN	63.22 Metical
NAD	19.705 Namibia Dollar
NGN	460.6 Naira
NIO	36.15 Cordoba Oro
NOK	11.0837 Norwegian Krone
NPR	132.36 Nepalese Rupee
NZD	1.6598 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6561 Nuevo Sol
PGK	3.4423 Kina
PHP	56.353 Philippine Peso
PKR	284.55 Pakistan Rupee
PLN	4.2337 Zloty
PYG	7270.1 Guarani
QAR	3.64 Qatari Rial
RON	4.6439 Leu
RSD	109.62 Serbian Dinar
RUB	81.5455 Russian Ruble
RWF	1120.37 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.6245 Seychelles Rupee
SDG	599.8002 Sudanese Pound
SEK	10.8493 Swedish Krona
SGD	1.3516 Singapore Dollar
SHP	0.8085 Saint Helena Pound
SLL	22467 Leone
SOS	566 Somali Shilling

## Interest Rate Position

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02 June 2023

SRD	36.81 Surinam Dollar
SSP	948.1265 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	19.7273 Lilangeni
THB	34.64 Baht
TJS	10.9 Somoni
TMT	3.4948 New Manat
TND	3.09 Tunisian Dinar
TOP	2.3084 Pa'anga
TRY	20.7973 Turkish Lira
TTD	6.7101 Trinidad and Tobago Dollar
TWD	30.693 New Taiwan Dollar
TZS	2360 Tanzanian Shilling
UAH	36.895 Hryvnia
UGX	3765 Uganda Shilling
USD	1 US Dollar
UYU	38.74 Peso Uruguayo
UZS	11395.17 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23485 Dong
VUV	117 Vatu
WST	2.6525 Tala
XAF	613.62 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	610.78 CFA Franc BCEAO
XPF	111.29 CFP Franc
YER	249.95 Yemeni Rial
ZAR	19.7248 Rand
ZMK	5185 Zambian Kwacha
ZWL	2504 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

29 May 2023 to

02 June 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	140,994.28	202,391.74	343,386.02
Total	140,994.28	202,391.74	343,386.02

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,932	33,343	59,275
Total	25,932	33,343	59,275

### 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	30,397.55	10,396.24	38,939.47	123,359.29	4,723.05	7,542.80	106,467.20	21,560.40	343,386.02
Total	30,397.55	10,396.24	38,939.47	123,359.29	4,723.05	7,542.80	106,467.20	21,560.40	343,386.02

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,453	2,696	9,271	25,433	1,106	2,462	15,955	901	59,275
Total	1,453	2,696	9,271	25,433	1,106	2,462	15,955	901	59,275

### 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	297,614.62	31,099.93	7,727.23	3,837.69	2,594.06	512.50	0.00	343,386.02
Total	297,614.62	31,099.93	7,727.23	3,837.69	2,594.06	512.50	0.00	343,386.02

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	56,452	2,179	308	166	146	25	0	59,275
Total	56,452	2,179	308	166	146	25	0	59,275

## Interest Rate Turnover

Turnover for the period:

29 May 2023 to

02 June 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	271,968.59	213,296.99	485,265.58
Floating vs. Fixed	474,998.72	266,612.96	741,611.69
Overnight Index Swap	690,301.08	203,724.21	894,025.29
<b>Total</b>	<b>1,437,268.40</b>	<b>683,634.17</b>	<b>2,120,902.56</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,525	3,366	13,891
Floating vs. Fixed	164,114	99,192	263,305
Overnight Index Swap	45,070	10,797	55,866
<b>Total</b>	<b>219,708</b>	<b>113,354</b>	<b>333,062</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	259,725.33	0.00	23,199.65	0.00	0.00	10,938.53	191,402.07	485,265.58
Floating vs. Fixed	115,644.14	189,843.58	9,712.32	777.96	5,741.68	113,120.02	306,771.99	741,611.69
Overnight Index Swap	591,101.73	0.00	6,010.98	562.80	44,485.66	0.00	251,864.12	894,025.29
<b>Total</b>	<b>966,471.19</b>	<b>189,843.58</b>	<b>38,922.95</b>	<b>1,340.76</b>	<b>50,227.35</b>	<b>124,058.55</b>	<b>750,038.19</b>	<b>2,120,902.56</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,286	0	214	0	0	191	7,200	13,891
Floating vs. Fixed	8,480	4,258	695	21	32	3,113	246,707	263,305
Overnight Index Swap	22,200	0	41	43	1,076	0	32,507	55,866
<b>Total</b>	<b>36,966</b>	<b>4,258</b>	<b>950</b>	<b>64</b>	<b>1,108</b>	<b>3,303</b>	<b>286,414</b>	<b>333,062</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	364,792.01	60,056.62	34,696.26	14,835.09	4,719.36	3,263.53	2,902.72	485,265.58
Floating vs. Fixed	331,913.67	144,605.65	126,807.52	118,986.73	15,154.48	1,992.91	2,150.73	741,611.69
Overnight Index Swap	484,171.58	87,731.88	131,547.72	119,187.49	31,083.14	11,087.32	29,216.15	894,025.29
<b>Total</b>	<b>1,180,877.26</b>	<b>292,394.14</b>	<b>293,051.50</b>	<b>253,009.31</b>	<b>50,956.98</b>	<b>16,343.76</b>	<b>34,269.60</b>	<b>2,120,902.56</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	8,917	884	1,866	1,362	344	204	316	13,891
Floating vs. Fixed	131,408	20,599	46,756	46,300	9,576	2,659	6,008	263,305
Overnight Index Swap	20,944	4,733	10,835	12,362	3,450	778	2,766	55,866
<b>Total</b>	<b>161,268</b>	<b>26,215</b>	<b>59,456</b>	<b>60,023</b>	<b>13,370</b>	<b>3,640</b>	<b>9,090</b>	<b>333,062</b>