

## Foreign Exchange Position

Positions as at: 09 June 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	439,998.67	1,022,672.41	1,462,671.09
<b>Total</b>	<b>439,998.67</b>	<b>1,022,672.41</b>	<b>1,462,671.09</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	70,882	151,358	222,240
<b>Total</b>	<b>70,882</b>	<b>151,358</b>	<b>222,240</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	144,131.91	45,136.73	203,307.24	481,493.94	18,584.36	33,447.70	476,627.61	59,941.61	1,462,671.09
<b>Total</b>	<b>144,131.91</b>	<b>45,136.73</b>	<b>203,307.24</b>	<b>481,493.94</b>	<b>18,584.36</b>	<b>33,447.70</b>	<b>476,627.61</b>	<b>59,941.61</b>	<b>1,462,671.09</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,496	12,702	36,356	86,596	4,688	10,286	58,583	5,533	222,240
<b>Total</b>	<b>7,496</b>	<b>12,702</b>	<b>36,356</b>	<b>86,596</b>	<b>4,688</b>	<b>10,286</b>	<b>58,583</b>	<b>5,533</b>	<b>222,240</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	1,112,351.12	190,545.78	77,297.00	46,221.03	23,465.81	12,056.73	733.62	1,462,671.09
<b>Total</b>	<b>1,112,351.12</b>	<b>190,545.78</b>	<b>77,297.00</b>	<b>46,221.03</b>	<b>23,465.81</b>	<b>12,056.73</b>	<b>733.62</b>	<b>1,462,671.09</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	198,568	11,627	5,031	3,046	2,655	1,233	80	222,240
<b>Total</b>	<b>198,568</b>	<b>11,627</b>	<b>5,031</b>	<b>3,046</b>	<b>2,655</b>	<b>1,233</b>	<b>80</b>	<b>222,240</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	86.07	Afghani
ALL	99.27	Lek
AMD	385.75	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	607	Kwanza
ARS	243.5	Argentine Peso
AUD	1.5029	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8278	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	107.92	Taka
BGN	1.8279	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2800.86	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

09 June 2023

BND	1.3487	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9235	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.4917	Ngultrum
BWP	13.5685	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.337	Canadian Dollar
CDF	2305	Congolese Franc
CHF	0.9103	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	791.05	Chilean Peso
CNY	7.1287	Yuan Renminbi
COP	4221.5	Colombian Peso
COU	0.0824	Unidad de Valor Real
CRC	536.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.04	Cape Verde Escudo
CZK	22.069	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9619	Danish Krone
DOP	54.59	Dominican Peso
DZD	136.0056	Algerian Dinar
EGP	30.9499	Egyptian Pound
ERN	15	Nakfa
ETB	54.3747	Ethiopian Birr
EUR	0.9345	Euro
FJD	2.206	Fiji Dollar
FKP	0.8026	Falkland Islands Pound
GBP	0.8038	Pound Sterling
GEL	2.585	Lari
GHS	11	Cedi
GIP	0.8025	Gibraltar Pound
GMD	60	Dalasi
GNF	8512	Guinea Franc
GTQ	7.82	Quetzal
GYD	211	Guyana Dollar
HKD	7.842	Hong Kong Dollar
HNL	24.554	Lempira
HRK	7.0385	Croatian Kuna
HTG	137	Gourde
HUF	344.37	Forint
IDR	14875	Rupiah
ILS	3.6514	New Israeli Sheqel
INR	82.5	Indian Rupee

## Foreign Exchange Position

Positions as at:

09 June 2023

IQD	1308	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.34	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.7088	Jordanian Dinar
JPY	140.11	Yen
KES	139.05	Kenyan Shilling
KGS	87.3849	Som
KHR	4119	Riel
KMF	458.4	Comoro Franc
KPW	130	North Korean Won
KRW	1308.26	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	445.08	Tenge
LAK	18020	Kip
LBP	15000	Lebanese Pound
LKR	291	Sri Lanka Rupee
LRD	172	Liberian Dollar
LSL	19.0775	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.846	Libyan Dinar
MAD	10.167	Moroccan Dirham
MDL	17.7222	Moldovan Leu
MGA	4391.3	Malagasy Ariary
MKD	57.19	Denar
MMK	2093.7	Kyat
MNT	3430	Tugrik
MOP	8.06	Pataca
MRO	356	Ouguiya
MUR	46.02	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.6	Kwacha
MXN	17.357	Mexican Peso
MXV	2.233	Mexican Unidad de Inversion (UDI)
MYR	4.595	Malaysian Ringgit
MZN	63.25	Metical
NAD	19.0738	Namibia Dollar
NGN	461.18	Naira
NIO	36.15	Cordoba Oro
NOK	11.0255	Norwegian Krone
NPR	132.08	Nepalese Rupee
NZD	1.6559	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6474	Nuevo Sol

## Foreign Exchange Position

Positions as at:

09 June 2023

PGK	3.4364	Kina
PHP	56.108	Philippine Peso
PKR	286	Pakistan Rupee
PLN	4.1919	Zloty
PYG	7218.46	Guarani
QAR	3.64	Qatari Rial
RON	4.6323	Leu
RSD	109.52	Serbian Dinar
RUB	80.55	Russian Ruble
RWF	1124.62	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.5404	Seychelles Rupee
SDG	599.7502	Sudanese Pound
SEK	10.8872	Swedish Krona
SGD	1.3487	Singapore Dollar
SHP	0.8011	Saint Helena Pound
SLL	22479	Leone
SOS	565	Somali Shilling
SRD	37.39	Surinam Dollar
SSP	950.4354	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	19.0835	Lilangeni
THB	34.83	Baht
TJS	10.91	Somoni
TMT	3.495	New Manat
TND	3.1126	Tunisian Dinar
TOP	2.2962	Pa'anga
TRY	23.2458	Turkish Lira
TTD	6.7271	Trinidad and Tobago Dollar
TWD	30.743	New Taiwan Dollar
TZS	2366	Tanzanian Shilling
UAH	36.855	Hryvnia
UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	38.99	Peso Uruguayo
UZS	11448.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23485	Dong
VUV	118	Vatu
WST	2.6896	Tala
XAF	613.1	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	609.75	CFA Franc BCEAO
XPF	111.2	CFP Franc

## Foreign Exchange Position

Positions as at:

09 June 2023

YER	249.9	Yemeni Rial
ZAR	19.0831	Rand
ZMK	5185	Zambian Kwacha
ZWL	2660	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

09 June 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,824,379.14	362,481.33	2,186,860.47
Floating vs. Fixed	8,438,311.17	2,757,011.11	11,195,322.28
Overnight Index Swap	4,748,731.07	1,154,403.99	5,903,135.05
<b>Total</b>	<b>15,011,421.38</b>	<b>4,273,896.43</b>	<b>19,285,317.81</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	39,599	4,586	44,185
Floating vs. Fixed	281,642	102,234	383,876
Overnight Index Swap	183,334	24,765	208,098
<b>Total</b>	<b>504,575</b>	<b>131,585</b>	<b>636,159</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,132,763.71	0.00	51,908.83	728.52	161,219.84	181,348.89	658,890.67	2,186,860.47
Floating vs. Fixed	1,454,076.22	2,553,189.42	336,877.57	18,295.02	116,747.05	2,235,670.64	4,480,466.36	11,195,322.28
Overnight Index Swap	3,561,206.49	23,206.84	210,546.52	50,034.29	669,305.23	350.41	1,388,485.27	5,903,135.05
<b>Total</b>	<b>6,148,046.43</b>	<b>2,576,396.26</b>	<b>599,332.92</b>	<b>69,057.84</b>	<b>947,272.12</b>	<b>2,417,369.94</b>	<b>6,527,842.30</b>	<b>19,285,317.81</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	28,264	0	255	13	2,748	6,124	6,782	44,185
Floating vs. Fixed	58,886	81,988	10,372	450	4,027	82,253	145,901	383,876
Overnight Index Swap	128,398	320	2,312	1,604	18,528	27	56,910	208,098
<b>Total</b>	<b>215,548</b>	<b>82,308</b>	<b>12,938</b>	<b>2,067</b>	<b>25,303</b>	<b>88,404</b>	<b>209,592</b>	<b>636,159</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	1,462,505.72	218,483.37	292,310.50	147,944.21	36,506.74	16,263.89	12,846.05	2,186,860.47
Floating vs. Fixed	5,104,870.46	1,929,107.73	2,830,257.18	1,056,205.32	142,220.56	60,553.33	72,107.69	11,195,322.28
Overnight Index Swap	2,717,262.71	830,714.38	1,154,474.88	796,378.32	145,105.64	102,595.31	156,603.81	5,903,135.05
<b>Total</b>	<b>9,284,638.89</b>	<b>2,978,305.48</b>	<b>4,277,042.57</b>	<b>2,000,527.84</b>	<b>323,832.94</b>	<b>179,412.53</b>	<b>241,557.55</b>	<b>19,285,317.81</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	28,633	3,221	6,151	3,616	1,185	697	683	44,185
Floating vs. Fixed	112,886	55,679	132,654	64,867	9,448	4,105	4,239	383,876
Overnight Index Swap	61,088	27,475	60,201	40,253	6,203	4,640	8,239	208,098
<b>Total</b>	<b>202,607</b>	<b>86,375</b>	<b>199,005</b>	<b>108,736</b>	<b>16,835</b>	<b>9,441</b>	<b>13,161</b>	<b>636,159</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

## Interest Rate Position

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09 June 2023

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ALL	99.27	Lek
AMD	385.75	Armenian Dram
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DOP	54.59	Dominican Peso
DZD	136.0056	Algerian Dinar
EGP	30.9499	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

09 June 2023

ETB	54.3747	Ethiopian Birr
EUR	0.9345	Euro
FJD	2.206	Fiji Dollar
FKP	0.8026	Falkland Islands Pound
GBP	0.8038	Pound Sterling
GEL	2.585	Lari
GHS	11	Cedi
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LBP	15000	Lebanese Pound
LKR	291	Sri Lanka Rupee
LRD	172	Liberian Dollar
LSL	19.0775	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.846	Libyan Dinar

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Positions as at:

09 June 2023

MAD	10.167 Moroccan Dirham
MDL	17.7222 Moldovan Leu
MGA	4391.3 Malagasy Ariary
MKD	57.19 Denar
MMK	2093.7 Kyat
MNT	3430 Tugrik
MOP	8.06 Pataca
MRO	356 Ouguiya
MUR	46.02 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1016.6 Kwacha
MXN	17.357 Mexican Peso
MXV	2.233 Mexican Unidad de Inversion (UDI)
MYR	4.595 Malaysian Ringgit
MZN	63.25 Metical
NAD	19.0738 Namibia Dollar
NGN	461.18 Naira
NIO	36.15 Cordoba Oro
NOK	11.0255 Norwegian Krone
NPR	132.08 Nepalese Rupee
NZD	1.6559 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6474 Nuevo Sol
PGK	3.4364 Kina
PHP	56.108 Philippine Peso
PKR	286 Pakistan Rupee
PLN	4.1919 Zloty
PYG	7218.46 Guarani
QAR	3.64 Qatari Rial
RON	4.6323 Leu
RSD	109.52 Serbian Dinar
RUB	80.55 Russian Ruble
RWF	1124.62 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.5404 Seychelles Rupee
SDG	599.7502 Sudanese Pound
SEK	10.8872 Swedish Krona
SGD	1.3487 Singapore Dollar
SHP	0.8011 Saint Helena Pound
SLL	22479 Leone
SOS	565 Somali Shilling

## Interest Rate Position

Positions as at:

09 June 2023

SRD	37.39	Surinam Dollar
SSP	950.4354	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	19.0835	Lilangeni
THB	34.83	Baht
TJS	10.91	Somoni
TMT	3.495	New Manat
TND	3.1126	Tunisian Dinar
TOP	2.2962	Pa'anga
TRY	23.2458	Turkish Lira
TTD	6.7271	Trinidad and Tobago Dollar
TWD	30.743	New Taiwan Dollar
TZS	2366	Tanzanian Shilling
UAH	36.855	Hryvnia
UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	38.99	Peso Uruguayo
UZS	11448.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23485	Dong
VUV	118	Vatu
WST	2.6896	Tala
XAF	613.1	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	609.75	CFA Franc BCEAO
XPF	111.2	CFP Franc
YER	249.9	Yemeni Rial
ZAR	19.0831	Rand
ZMK	5185	Zambian Kwacha
ZWL	2660	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

05 June 2023 to

09 June 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	90,619.63	170,345.00	260,964.62
Total	90,619.63	170,345.00	260,964.62

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,201	26,392	43,593
Total	17,201	26,392	43,593

### 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	19,621.80	11,288.76	38,068.53	82,725.51	4,232.11	7,150.70	88,926.93	8,950.28	260,964.62
Total	19,621.80	11,288.76	38,068.53	82,725.51	4,232.11	7,150.70	88,926.93	8,950.28	260,964.62

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,454	2,906	9,132	15,421	833	1,557	11,625	666	43,593
Total	1,454	2,906	9,132	15,421	833	1,557	11,625	666	43,593

### 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	216,262.26	35,880.32	4,380.71	1,240.05	2,952.81	247.81	0.66	260,964.62
Total	216,262.26	35,880.32	4,380.71	1,240.05	2,952.81	247.81	0.66	260,964.62

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	40,980	2,074	228	111	174	24	2	43,593
Total	40,980	2,074	228	111	174	24	2	43,593

## Interest Rate Turnover

Turnover for the period:

05 June 2023 to

09 June 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,426.19	239,649.67	263,075.86
Floating vs. Fixed	363,636.94	307,465.50	671,102.44
Overnight Index Swap	611,301.86	326,629.20	937,931.06
<b>Total</b>	<b>998,364.99</b>	<b>873,744.37</b>	<b>1,872,109.36</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,010	2,782	11,791
Floating vs. Fixed	162,813	98,524	261,337
Overnight Index Swap	46,413	10,845	57,257
<b>Total</b>	<b>218,235</b>	<b>112,150</b>	<b>330,385</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	12,606.00	0.00	26,659.07	0.00	0.00	9,226.00	214,584.79	263,075.86
Floating vs. Fixed	16,869.29	168,181.56	9,860.01	876.22	6,591.02	121,975.77	346,748.55	671,102.44
Overnight Index Swap	267,250.96	0.00	4,381.53	726.88	64,906.82	0.00	600,664.87	937,931.06
<b>Total</b>	<b>296,726.25</b>	<b>168,181.56</b>	<b>40,900.61</b>	<b>1,603.11</b>	<b>71,497.85</b>	<b>131,201.77</b>	<b>1,161,998.21</b>	<b>1,872,109.36</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	366	0	225	0	0	224	10,977	11,791
Floating vs. Fixed	291	3,226	758	30	54	2,906	254,073	261,337
Overnight Index Swap	3,600	0	40	178	1,037	0	52,402	57,257
<b>Total</b>	<b>4,257</b>	<b>3,226</b>	<b>1,023</b>	<b>208</b>	<b>1,091</b>	<b>3,130</b>	<b>317,451</b>	<b>330,385</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	159,783.07	55,161.88	25,845.92	12,493.46	4,570.30	2,922.10	2,299.14	263,075.86
Floating vs. Fixed	282,752.74	136,157.07	146,865.93	85,150.65	15,644.37	2,082.35	2,449.33	671,102.44
Overnight Index Swap	695,984.69	59,807.49	94,471.18	63,037.44	18,263.40	1,170.96	5,195.91	937,931.06
<b>Total</b>	<b>1,138,520.50</b>	<b>251,126.44</b>	<b>267,183.02</b>	<b>160,681.55</b>	<b>38,478.07</b>	<b>6,175.41</b>	<b>9,944.37</b>	<b>1,872,109.36</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	6,764	881	1,851	1,390	363	209	334	11,791
Floating vs. Fixed	130,924	20,200	46,204	45,216	9,986	2,688	6,121	261,337
Overnight Index Swap	21,835	4,998	11,349	12,278	3,420	703	2,675	57,257
<b>Total</b>	<b>159,523</b>	<b>26,079</b>	<b>59,404</b>	<b>58,883</b>	<b>13,769</b>	<b>3,599</b>	<b>9,129</b>	<b>330,385</b>