

Foreign Exchange Position

Positions as at: 16 June 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	462,497.60	1,035,525.70	1,498,023.29
Total	462,497.60	1,035,525.70	1,498,023.29

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	76,649	156,389	233,038
Total	76,649	156,389	233,038

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	141,996.10	45,186.72	215,625.97	491,322.35	19,187.48	33,526.15	483,898.63	67,279.89	1,498,023.29
Total	141,996.10	45,186.72	215,625.97	491,322.35	19,187.48	33,526.15	483,898.63	67,279.89	1,498,023.29

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,607	12,564	38,529	93,143	5,148	10,187	60,044	5,817	233,038
Total	7,607	12,564	38,529	93,143	5,148	10,187	60,044	5,817	233,038

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	1,124,371.30	209,854.52	80,923.97	45,189.57	24,842.75	12,108.01	733.18	1,498,023.29
Total	1,124,371.30	209,854.52	80,923.97	45,189.57	24,842.75	12,108.01	733.18	1,498,023.29

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	206,736	14,126	5,149	3,028	2,697	1,224	78	233,038
Total	206,736	14,126	5,149	3,028	2,697	1,224	78	233,038

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	85.98	Afghani
ALL	98.88	Lek
AMD	385.6	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	687.701	Kwanza
ARS	247.94	Argentine Peso
AUD	1.471	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8055	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.25	Taka
BGN	1.8054	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2801.85	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

16 June 2023

BND	1.3409	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.8146	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.05	Ngultrum
BWP	13.2626	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3322	Canadian Dollar
CDF	2344	Congolese Franc
CHF	0.901	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	801.3	Chilean Peso
CNY	7.1615	Yuan Renminbi
COP	4180.56	Colombian Peso
COU	0.083	Unidad de Valor Real
CRC	540.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.8	Cape Verde Escudo
CZK	21.932	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8781	Danish Krone
DOP	54.63	Dominican Peso
DZD	135.6856	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.4416	Ethiopian Birr
EUR	0.9229	Euro
FJD	2.2262	Fiji Dollar
FKP	0.7927	Falkland Islands Pound
GBP	0.7896	Pound Sterling
GEL	2.588	Lari
GHS	11	Cedi
GIP	0.7927	Gibraltar Pound
GMD	60.1	Dalasi
GNF	8514	Guinea Franc
GTQ	7.825	Quetzal
GYD	211	Guyana Dollar
HKD	7.8312	Hong Kong Dollar
HNL	24.566	Lempira
HRK	7.0385	Croatian Kuna
HTG	137	Gourde
HUF	342.55	Forint
IDR	14895	Rupiah
ILS	3.5865	New Israeli Sheqel
INR	81.95	Indian Rupee

Foreign Exchange Position

Positions as at:

16 June 2023

IQD	1308	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.47	Iceland Krona
JMD	152	Jamaican Dollar
JOD	0.7088	Jordanian Dinar
JPY	140.09	Yen
KES	139.6	Kenyan Shilling
KGS	87.59	Som
KHR	4108	Riel
KMF	454.07	Comoro Franc
KPW	130	North Korean Won
KRW	1274.01	Won
KWD	0.3071	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	449.88	Tenge
LAK	18225	Kip
LBP	15000	Lebanese Pound
LKR	310	Sri Lanka Rupee
LRD	175	Liberian Dollar
LSL	18.3193	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8056	Libyan Dinar
MAD	10.0726	Moroccan Dirham
MDL	17.7245	Moldovan Leu
MGA	4432	Malagasy Ariary
MKD	56.72	Denar
MMK	2093.7	Kyat
MNT	3425	Tugrik
MOP	8.05	Pataca
MRO	356	Ouguiya
MUR	45.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.5	Kwacha
MXN	17.102	Mexican Peso
MXV	2.2029	Mexican Unidad de Inversion (UDI)
MYR	4.619	Malaysian Ringgit
MZN	63.4	Metical
NAD	18.332	Namibia Dollar
NGN	610.2	Naira
NIO	36.15	Cordoba Oro
NOK	10.6474	Norwegian Krone
NPR	131.35	Nepalese Rupee
NZD	1.6108	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6302	Nuevo Sol

Foreign Exchange Position

Positions as at:

16 June 2023

PGK	3.5461	Kina
PHP	55.88	Philippine Peso
PKR	286.75	Pakistan Rupee
PLN	4.1068	Zloty
PYG	7227.58	Guarani
QAR	3.6424	Qatari Rial
RON	4.5717	Leu
RSD	108.2	Serbian Dinar
RUB	83.9955	Russian Ruble
RWF	1132.24	Rwanda Franc
SAR	3.7475	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.7334	Seychelles Rupee
SDG	599.8002	Sudanese Pound
SEK	10.7173	Swedish Krona
SGD	1.3409	Singapore Dollar
SHP	0.7884	Saint Helena Pound
SLL	22417	Leone
SOS	565	Somali Shilling
SRD	37.402	Surinam Dollar
SSP	952.7048	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2511	Syrian Pound
SZL	18.329	Lilangeni
THB	34.69	Baht
TJS	10.81	Somoni
TMT	3.495	New Manat
TND	3.083	Tunisian Dinar
TOP	2.348	Pa'anga
TRY	23.5483	Turkish Lira
TTD	6.7402	Trinidad and Tobago Dollar
TWD	30.734	New Taiwan Dollar
TZS	2382	Tanzanian Shilling
UAH	36.925	Hryvnia
UGX	3705	Uganda Shilling
USD	1	US Dollar
UYU	38.43	Peso Uruguayo
UZS	11472.98	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23500	Dong
VUV	118	Vatu
WST	2.6525	Tala
XAF	605.41	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	629.85	CFA Franc BCEAO
XPF	109.84	CFP Franc

Foreign Exchange Position

Positions as at:

16 June 2023

YER	249.95	Yemeni Rial
ZAR	18.3304	Rand
ZMK	5185	Zambian Kwacha
ZWL	6402	Zimbabwe Dollar

Interest Rate Position

Positions as at: 16 June 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,829,709.01	337,237.67	2,166,946.68
Floating vs. Fixed	8,421,435.53	2,758,023.72	11,179,459.25
Overnight Index Swap	4,869,209.11	1,183,821.28	6,053,030.40
Total	15,120,353.66	4,279,082.67	19,399,436.33

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	39,582	4,394	43,976
Floating vs. Fixed	278,108	101,856	379,964
Overnight Index Swap	180,574	25,090	205,663
Total	498,263	131,340	629,603

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,131,846.58	0.00	50,441.98	741.63	160,478.18	182,215.72	641,222.59	2,166,946.68
Floating vs. Fixed	1,363,079.31	2,530,386.44	343,579.11	17,972.46	114,945.02	2,237,753.80	4,571,743.12	11,179,459.25
Overnight Index Swap	3,446,643.95	22,910.65	213,866.04	51,043.67	678,095.51	350.89	1,640,119.68	6,053,030.40
Total	5,941,569.84	2,553,297.09	607,887.13	69,757.76	953,518.72	2,420,320.41	6,853,085.39	19,399,436.33

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	28,260	0	218	13	2,741	6,135	6,610	43,976
Floating vs. Fixed	53,839	82,061	10,564	438	3,979	82,793	146,291	379,964
Overnight Index Swap	119,046	317	2,307	1,612	18,925	27	63,430	205,663
Total	201,145	82,378	13,088	2,063	25,645	88,955	216,330	629,603

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	1,447,548.46	213,963.35	290,575.67	148,477.63	36,768.48	16,677.98	12,935.11	2,166,946.68
Floating vs. Fixed	5,059,894.56	1,903,559.30	2,848,623.33	1,090,218.79	143,251.70	60,783.31	73,128.26	11,179,459.25
Overnight Index Swap	2,869,730.97	829,276.26	1,161,818.55	796,115.50	145,557.82	100,869.32	149,661.98	6,053,030.40
Total	9,377,173.98	2,946,798.91	4,301,017.55	2,034,811.92	325,578.00	178,330.62	235,725.36	19,399,436.33

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	28,653	3,173	6,096	3,570	1,162	681	642	43,976
Floating vs. Fixed	111,068	54,667	131,472	65,265	9,149	4,058	4,286	379,964
Overnight Index Swap	59,369	27,199	59,948	40,227	6,326	4,687	7,909	205,663
Total	199,090	85,038	197,516	109,062	16,636	9,426	12,837	629,603

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

Interest Rate Position

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AFN	85.98	Afghani
ALL	98.88	Lek
AMD	385.6	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	54.4416	Ethiopian Birr
EUR	0.9229	Euro
FJD	2.2262	Fiji Dollar
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GBP	0.7896	Pound Sterling
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GHS	11	Cedi
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JMD	152	Jamaican Dollar
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KHR	4108	Riel
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KYD	0.825	Cayman Islands Dollar
KZT	449.88	Tenge
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LBP	15000	Lebanese Pound
LKR	310	Sri Lanka Rupee
LRD	175	Liberian Dollar
LSL	18.3193	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8056	Libyan Dinar

Interest Rate Position

Positions as at:

16 June 2023

MAD	10.0726 Moroccan Dirham
MDL	17.7245 Moldovan Leu
MGA	4432 Malagasy Ariary
MKD	56.72 Denar
MMK	2093.7 Kyat
MNT	3425 Tugrik
MOP	8.05 Pataca
MRO	356 Ouguiya
MUR	45.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1016.5 Kwacha
MXN	17.102 Mexican Peso
MXV	2.2029 Mexican Unidad de Inversion (UDI)
MYR	4.619 Malaysian Ringgit
MZN	63.4 Metical
NAD	18.332 Namibia Dollar
NGN	610.2 Naira
NIO	36.15 Cordoba Oro
NOK	10.6474 Norwegian Krone
NPR	131.35 Nepalese Rupee
NZD	1.6108 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6302 Nuevo Sol
PGK	3.5461 Kina
PHP	55.88 Philippine Peso
PKR	286.75 Pakistan Rupee
PLN	4.1068 Zloty
PYG	7227.58 Guarani
QAR	3.6424 Qatari Rial
RON	4.5717 Leu
RSD	108.2 Serbian Dinar
RUB	83.9955 Russian Ruble
RWF	1132.24 Rwanda Franc
SAR	3.7475 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.7334 Seychelles Rupee
SDG	599.8002 Sudanese Pound
SEK	10.7173 Swedish Krona
SGD	1.3409 Singapore Dollar
SHP	0.7884 Saint Helena Pound
SLL	22417 Leone
SOS	565 Somali Shilling

Interest Rate Position

Positions as at:

16 June 2023

SRD	37.402 Surinam Dollar
SSP	952.7048 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	18.329 Lilangeni
THB	34.69 Baht
TJS	10.81 Somoni
TMT	3.495 New Manat
TND	3.083 Tunisian Dinar
TOP	2.348 Pa'anga
TRY	23.5483 Turkish Lira
TTD	6.7402 Trinidad and Tobago Dollar
TWD	30.734 New Taiwan Dollar
TZS	2382 Tanzanian Shilling
UAH	36.925 Hryvnia
UGX	3705 Uganda Shilling
USD	1 US Dollar
UYU	38.43 Peso Uruguayo
UZS	11472.98 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23500 Dong
VUV	118 Vatu
WST	2.6525 Tala
XAF	605.41 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	629.85 CFA Franc BCEAO
XPF	109.84 CFP Franc
YER	249.95 Yemeni Rial
ZAR	18.3304 Rand
ZMK	5185 Zambian Kwacha
ZWL	6402 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

12 June 2023 to

16 June 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	132,549.88	197,200.92	329,750.80
Total	132,549.88	197,200.92	329,750.80

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	26,150	31,818	57,968
Total	26,150	31,818	57,968

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	18,624.43	11,505.04	43,639.23	131,043.30	5,009.13	6,082.99	100,555.30	13,291.39	329,750.80
Total	18,624.43	11,505.04	43,639.23	131,043.30	5,009.13	6,082.99	100,555.30	13,291.39	329,750.80

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,050	3,333	9,905	26,887	1,143	1,896	12,917	838	57,968
Total	1,050	3,333	9,905	26,887	1,143	1,896	12,917	838	57,968

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	267,196.09	43,699.37	9,105.29	4,507.65	4,913.04	329.10	0.26	329,750.80
Total	267,196.09	43,699.37	9,105.29	4,507.65	4,913.04	329.10	0.26	329,750.80

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	53,643	3,469	364	218	254	20	1	57,968
Total	53,643	3,469	364	218	254	20	1	57,968

Interest Rate Turnover

Turnover for the period:

12 June 2023 to

16 June 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,958.74	267,877.33	277,836.07
Floating vs. Fixed	465,352.53	343,223.17	808,575.71
Overnight Index Swap	760,750.77	285,607.56	1,046,358.33
Total	1,236,062.04	896,708.07	2,132,770.11

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,681	2,438	11,119
Floating vs. Fixed	168,575	100,536	269,111
Overnight Index Swap	54,378	11,142	65,520
Total	231,633	114,116	345,749

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	14,107.15	0.00	23,437.77	0.00	0.00	2,677.52	237,613.63	277,836.07
Floating vs. Fixed	10,011.00	190,985.04	11,740.01	788.05	6,084.54	110,253.28	478,713.79	808,575.71
Overnight Index Swap	274,366.63	0.00	15,922.27	682.64	34,414.01	0.00	720,972.77	1,046,358.33
Total	298,484.78	190,985.04	51,100.05	1,470.69	40,498.55	112,930.81	1,437,300.19	2,132,770.11

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	172	0	142	0	0	118	10,687	11,119
Floating vs. Fixed	263	4,417	695	27	48	2,981	260,681	269,111
Overnight Index Swap	3,352	0	39	163	926	0	61,041	65,520
Total	3,786	4,417	876	190	974	3,099	332,408	345,749

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	138,316.52	68,125.11	36,381.41	17,579.77	6,897.09	6,509.98	4,026.18	277,836.07
Floating vs. Fixed	331,637.68	160,049.71	159,213.61	121,931.99	27,630.42	3,874.85	4,237.44	808,575.71
Overnight Index Swap	798,072.16	77,700.83	90,577.06	56,377.62	18,459.96	1,478.70	3,692.01	1,046,358.33
Total	1,268,026.36	305,875.64	286,172.08	195,889.39	52,987.47	11,863.53	11,955.63	2,132,770.11

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	6,459	804	1,782	1,309	318	185	262	11,119
Floating vs. Fixed	135,761	20,464	46,395	47,132	10,549	2,725	6,086	269,111
Overnight Index Swap	26,738	5,858	12,437	13,489	3,646	776	2,577	65,520
Total	168,958	27,126	60,614	61,930	14,513	3,686	8,924	345,749