

Foreign Exchange Position

Positions as at: 23 June 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	418,056.07	931,214.08	1,349,270.15
Total	418,056.07	931,214.08	1,349,270.15

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,508	131,673	206,181
Total	74,508	131,673	206,181

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	141,504.29	39,313.05	191,379.35	421,842.10	11,800.01	28,636.29	455,659.44	59,135.63	1,349,270.15
Total	141,504.29	39,313.05	191,379.35	421,842.10	11,800.01	28,636.29	455,659.44	59,135.63	1,349,270.15

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,138	11,423	35,440	79,168	3,105	7,832	56,847	5,229	206,181
Total	7,138	11,423	35,440	79,168	3,105	7,832	56,847	5,229	206,181

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	1,044,125.58	151,618.53	75,657.71	42,452.63	22,154.90	12,542.12	718.67	1,349,270.15
Total	1,044,125.58	151,618.53	75,657.71	42,452.63	22,154.90	12,542.12	718.67	1,349,270.15

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	185,339	9,238	4,795	2,925	2,568	1,239	77	206,181
Total	185,339	9,238	4,795	2,925	2,568	1,239	77	206,181

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	85.76	Afghani
ALL	97.54	Lek
AMD	386.08	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	747.33	Kwanza
ARS	249.31	Argentine Peso
AUD	1.4738	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7911	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	108.16	Taka
BGN	1.7911	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2802.95	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

23 June 2023

BND	1.3433	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.7902	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.0817	Ngultrum
BWP	13.2979	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3233	Canadian Dollar
CDF	2350	Congolese Franc
CHF	0.8979	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	803.55	Chilean Peso
CNY	7.1811	Yuan Renminbi
COP	4148.2	Colombian Peso
COU	0.0839	Unidad de Valor Real
CRC	538.9	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.98	Cape Verde Escudo
CZK	21.731	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8219	Danish Krone
DOP	54.74	Dominican Peso
DZD	135.3029	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.4956	Ethiopian Birr
EUR	0.9158	Euro
FJD	2.182	Fiji Dollar
FKP	0.7822	Falkland Islands Pound
GBP	0.7832	Pound Sterling
GEL	2.595	Lari
GHS	11	Cedi
GIP	0.7821	Gibraltar Pound
GMD	60.3	Dalasi
GNF	8511	Guinea Franc
GTQ	7.825	Quetzal
GYD	211	Guyana Dollar
HKD	7.8257	Hong Kong Dollar
HNL	24.571	Lempira
HRK	7.0385	Croatian Kuna
HTG	137	Gourde
HUF	340.37	Forint
IDR	14995	Rupiah
ILS	3.6152	New Israeli Sheqel
INR	82	Indian Rupee

Foreign Exchange Position

Positions as at:

23 June 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.03	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.7088	Jordanian Dinar
JPY	141.44	Yen
KES	140.1	Kenyan Shilling
KGS	87.34	Som
KHR	4115	Riel
KMF	450.73	Comoro Franc
KPW	130	North Korean Won
KRW	1288.23	Won
KWD	0.307	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	447.93	Tenge
LAK	18355	Kip
LBP	15000	Lebanese Pound
LKR	306	Sri Lanka Rupee
LRD	175	Liberian Dollar
LSL	18.3496	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7844	Libyan Dinar
MAD	9.9854	Moroccan Dirham
MDL	17.92	Moldovan Leu
MGA	4467.5	Malagasy Ariary
MKD	56.34	Denar
MMK	2093.7	Kyat
MNT	3425	Tugrik
MOP	8.061	Pataca
MRO	356	Ouguiya
MUR	45.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1009	Kwacha
MXN	17.203	Mexican Peso
MXV	2.2148	Mexican Unidad de Inversion (UDI)
MYR	4.638	Malaysian Ringgit
MZN	63.4	Metical
NAD	18.366	Namibia Dollar
NGN	689	Naira
NIO	36.15	Cordoba Oro
NOK	10.6946	Norwegian Krone
NPR	131.39	Nepalese Rupee
NZD	1.6213	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6178	Nuevo Sol

Foreign Exchange Position

Positions as at:

23 June 2023

PGK	3.4483	Kina
PHP	55.68	Philippine Peso
PKR	287	Pakistan Rupee
PLN	4.0654	Zloty
PYG	7252.84	Guarani
QAR	3.64	Qatari Rial
RON	4.5441	Leu
RSD	107.34	Serbian Dinar
RUB	82.85	Russian Ruble
RWF	1137	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.5347	Seychelles Rupee
SDG	599.8002	Sudanese Pound
SEK	10.7865	Swedish Krona
SGD	1.3433	Singapore Dollar
SHP	0.7842	Saint Helena Pound
SLL	22377.6	Leone
SOS	566	Somali Shilling
SRD	37.4	Surinam Dollar
SSP	968.2601	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2511	Syrian Pound
SZL	18.366	Lilangeni
THB	34.84	Baht
TJS	10.9	Somoni
TMT	3.495	New Manat
TND	3.0859	Tunisian Dinar
TOP	2.281	Pa'anga
TRY	23.5506	Turkish Lira
TTD	6.7448	Trinidad and Tobago Dollar
TWD	30.94	New Taiwan Dollar
TZS	2385	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3695	Uganda Shilling
USD	1	US Dollar
UYU	37.91	Peso Uruguayo
UZS	11485	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23520	Dong
VUV	115.8	Vatu
WST	2.6525	Tala
XAF	600.75	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	624.95	CFA Franc BCEAO
XPF	108.97	CFP Franc

Foreign Exchange Position

Positions as at:

23 June 2023

YER	249.97	Yemeni Rial
ZAR	18.3663	Rand
ZMK	5185	Zambian Kwacha
ZWL	6722.42	Zimbabwe Dollar

Interest Rate Position

Positions as at:

23 June 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,828,323.04	344,588.81	2,172,911.85
Floating vs. Fixed	8,345,054.96	2,773,249.04	11,118,304.00
Overnight Index Swap	4,825,837.72	1,116,665.36	5,942,503.08
Total	14,999,215.71	4,234,503.21	19,233,718.93

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	39,555	4,605	44,160
Floating vs. Fixed	279,267	102,312	381,579
Overnight Index Swap	176,020	24,249	200,268
Total	494,842	131,165	626,007

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,129,856.97	0.00	51,235.89	723.36	158,837.19	182,828.38	649,430.05	2,172,911.85
Floating vs. Fixed	1,345,936.70	2,536,612.61	349,329.61	18,653.27	116,829.92	2,236,550.84	4,514,391.03	11,118,304.00
Overnight Index Swap	3,419,489.41	22,256.29	202,592.03	51,581.52	649,360.73	351.14	1,596,871.96	5,942,503.08
Total	5,895,283.08	2,558,868.89	603,157.53	70,958.16	925,027.85	2,419,730.36	6,760,693.05	19,233,718.93

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	28,257	0	254	11	2,737	6,157	6,745	44,160
Floating vs. Fixed	53,558	82,648	10,648	436	4,067	83,364	146,860	381,579
Overnight Index Swap	118,772	312	2,258	1,614	18,284	27	59,002	200,268
Total	200,586	82,960	13,159	2,061	25,088	89,548	212,606	626,007

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	1,457,100.12	209,087.18	289,456.92	151,116.87	36,512.35	16,677.02	12,961.38	2,172,911.85
Floating vs. Fixed	5,099,671.67	1,910,417.40	2,826,551.81	1,015,774.51	132,637.45	60,818.18	72,432.98	11,118,304.00
Overnight Index Swap	2,822,879.50	822,443.90	1,142,044.34	764,382.27	138,911.18	98,412.17	153,429.72	5,942,503.08
Total	9,379,651.29	2,941,948.48	4,258,053.07	1,931,273.65	308,060.98	175,907.38	238,824.08	19,233,718.93

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	28,693	3,206	6,098	3,621	1,179	693	671	44,160
Floating vs. Fixed	112,618	56,330	134,540	61,837	7,884	4,082	4,289	381,579
Overnight Index Swap	57,791	26,303	58,477	39,303	6,009	4,527	7,859	200,268
Total	199,101	85,839	199,115	104,761	15,071	9,302	12,819	626,007

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at:

23 June 2023

AFN	85.76	Afghani
ALL	97.54	Lek
AMD	386.08	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	747.33	Kwanza
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DOP	54.74	Dominican Peso
DZD	135.3029	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	54.4956	Ethiopian Birr
EUR	0.9158	Euro
FJD	2.182	Fiji Dollar
FKP	0.7822	Falkland Islands Pound
GBP	0.7832	Pound Sterling
GEL	2.595	Lari
GHS	11	Cedi
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HRK	7.0385	Croatian Kuna
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KWD	0.307	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	447.93	Tenge
LAK	18355	Kip
LBP	15000	Lebanese Pound
LKR	306	Sri Lanka Rupee
LRD	175	Liberian Dollar
LSL	18.3496	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7844	Libyan Dinar

Interest Rate Position

Positions as at:

23 June 2023

MAD	9.9854 Moroccan Dirham
MDL	17.92 Moldovan Leu
MGA	4467.5 Malagasy Ariary
MKD	56.34 Denar
MMK	2093.7 Kyat
MNT	3425 Tugrik
MOP	8.061 Pataca
MRO	356 Ouguiya
MUR	45.8 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1009 Kwacha
MXN	17.203 Mexican Peso
MXV	2.2148 Mexican Unidad de Inversion (UDI)
MYR	4.638 Malaysian Ringgit
MZN	63.4 Metical
NAD	18.366 Namibia Dollar
NGN	689 Naira
NIO	36.15 Cordoba Oro
NOK	10.6946 Norwegian Krone
NPR	131.39 Nepalese Rupee
NZD	1.6213 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6178 Nuevo Sol
PGK	3.4483 Kina
PHP	55.68 Philippine Peso
PKR	287 Pakistan Rupee
PLN	4.0654 Zloty
PYG	7252.84 Guarani
QAR	3.64 Qatari Rial
RON	4.5441 Leu
RSD	107.34 Serbian Dinar
RUB	82.85 Russian Ruble
RWF	1137 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.5347 Seychelles Rupee
SDG	599.8002 Sudanese Pound
SEK	10.7865 Swedish Krona
SGD	1.3433 Singapore Dollar
SHP	0.7842 Saint Helena Pound
SLL	22377.6 Leone
SOS	566 Somali Shilling

Interest Rate Position

Positions as at:

23 June 2023

SRD	37.4 Surinam Dollar
SSP	968.2601 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	18.366 Lilangeni
THB	34.84 Baht
TJS	10.9 Somoni
TMT	3.495 New Manat
TND	3.0859 Tunisian Dinar
TOP	2.281 Pa'anga
TRY	23.5506 Turkish Lira
TTD	6.7448 Trinidad and Tobago Dollar
TWD	30.94 New Taiwan Dollar
TZS	2385 Tanzanian Shilling
UAH	36.93 Hryvnia
UGX	3695 Uganda Shilling
USD	1 US Dollar
UYU	37.91 Peso Uruguayo
UZS	11485 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23520 Dong
VUV	115.8 Vatu
WST	2.6525 Tala
XAF	600.75 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	624.95 CFA Franc BCEAO
XPF	108.97 CFP Franc
YER	249.97 Yemeni Rial
ZAR	18.3663 Rand
ZMK	5185 Zambian Kwacha
ZWL	6722.42 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

19 June 2023 to

23 June 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,725.39	140,212.74	240,938.13
Total	100,725.39	140,212.74	240,938.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,447	25,077	44,524
Total	19,447	25,077	44,524

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	14,263.22	13,788.09	44,192.45	77,343.07	2,459.08	6,746.17	74,118.31	8,027.74	240,938.13
Total	14,263.22	13,788.09	44,192.45	77,343.07	2,459.08	6,746.17	74,118.31	8,027.74	240,938.13

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	632	3,157	9,494	17,150	635	2,214	10,576	666	44,524
Total	632	3,157	9,494	17,150	635	2,214	10,576	666	44,524

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	212,250.75	17,659.01	4,835.75	1,721.22	3,836.11	635.29	0.00	240,938.13
Total	212,250.75	17,659.01	4,835.75	1,721.22	3,836.11	635.29	0.00	240,938.13

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	42,326	1,541	288	111	221	38	0	44,524
Total	42,326	1,541	288	111	221	38	0	44,524

Interest Rate Turnover

Turnover for the period:

19 June 2023 to

23 June 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,664.02	201,250.70	214,914.73
Floating vs. Fixed	278,939.87	273,555.89	552,495.76
Overnight Index Swap	468,315.96	274,703.21	743,019.17
Total	760,919.86	749,509.81	1,510,429.66

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,767	2,757	11,523
Floating vs. Fixed	162,813	99,144	261,957
Overnight Index Swap	47,280	10,942	58,222
Total	218,859	112,843	331,701

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	10,320.83	0.00	25,159.25	0.00	49.49	3,532.34	175,852.82	214,914.73
Floating vs. Fixed	29,427.14	114,991.44	11,829.86	1,257.02	7,799.18	75,333.39	311,857.73	552,495.76
Overnight Index Swap	296,713.16	0.00	7,892.32	275.83	24,448.59	0.00	413,689.26	743,019.17
Total	336,461.13	114,991.44	44,881.43	1,532.85	32,297.26	78,865.73	901,399.82	1,510,429.66

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	218	0	216	0	1	132	10,957	11,523
Floating vs. Fixed	784	2,447	519	19	149	2,525	255,514	261,957
Overnight Index Swap	2,810	0	41	51	778	0	54,543	58,222
Total	3,812	2,447	776	70	928	2,657	321,013	331,701

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	115,987.92	45,305.78	27,463.63	16,793.16	3,769.81	3,369.17	2,225.26	214,914.73
Floating vs. Fixed	235,017.03	110,715.17	93,063.31	89,452.66	14,439.39	1,932.83	7,875.36	552,495.76
Overnight Index Swap	581,868.01	43,792.54	59,593.68	37,296.28	11,626.76	986.73	7,855.17	743,019.17
Total	932,872.96	199,813.49	180,120.62	143,542.11	29,835.96	6,288.74	17,955.79	1,510,429.66

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	6,504	839	1,872	1,434	347	207	321	11,523
Floating vs. Fixed	132,239	20,415	45,525	45,354	9,738	2,688	6,000	261,957
Overnight Index Swap	23,204	4,958	11,156	12,169	3,461	746	2,529	58,222
Total	161,946	26,212	58,553	58,956	13,546	3,641	8,849	331,701