

Foreign Exchange Position

Positions as at: 30 June 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	409,229.16	921,919.69	1,331,148.85
Total	409,229.16	921,919.69	1,331,148.85

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	70,074	126,889	196,963
Total	70,074	126,889	196,963

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	139,863.28	36,560.43	189,410.04	431,172.92	12,821.00	26,519.34	433,360.37	61,441.47	1,331,148.85
Total	139,863.28	36,560.43	189,410.04	431,172.92	12,821.00	26,519.34	433,360.37	61,441.47	1,331,148.85

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,289	10,659	32,857	78,457	3,120	7,336	52,106	5,140	196,963
Total	7,289	10,659	32,857	78,457	3,120	7,336	52,106	5,140	196,963

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	1,023,588.46	150,944.27	78,174.02	44,661.51	21,045.64	12,005.23	729.73	1,331,148.85
Total	1,023,588.46	150,944.27	78,174.02	44,661.51	21,045.64	12,005.23	729.73	1,331,148.85

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	176,391	9,009	4,837	2,974	2,480	1,187	85	196,963
Total	176,391	9,009	4,837	2,974	2,480	1,187	85	196,963

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	85.95	Afghani
ALL	97.59	Lek
AMD	385.53	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	822.34	Kwanza
ARS	255.87	Argentine Peso
AUD	1.5152	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7921	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	108.13	Taka
BGN	1.7918	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2804.22	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 June 2023

BND	1.3526	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.8506	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.0238	Ngultrum
BWP	13.4228	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3256	Canadian Dollar
CDF	2350	Congolese Franc
CHF	0.8968	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	800.2	Chilean Peso
CNY	7.2436	Yuan Renminbi
COP	4146.5	Colombian Peso
COU	0.0838	Unidad de Valor Real
CRC	542.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.04	Cape Verde Escudo
CZK	21.683	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8242	Danish Krone
DOP	55.04	Dominican Peso
DZD	135.2432	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.567	Ethiopian Birr
EUR	0.9162	Euro
FJD	2.2442	Fiji Dollar
FKP	0.7855	Falkland Islands Pound
GBP	0.7912	Pound Sterling
GEL	2.597	Lari
GHS	11.15	Cedi
GIP	0.7855	Gibraltar Pound
GMD	60.3	Dalasi
GNF	8511	Guinea Franc
GTQ	7.835	Quetzal
GYD	211	Guyana Dollar
HKD	7.8325	Hong Kong Dollar
HNL	24.568	Lempira
HRK	7.0385	Croatian Kuna
HTG	137	Gourde
HUF	339.99	Forint
IDR	14990	Rupiah
ILS	3.6712	New Israeli Sheqel
INR	82.02	Indian Rupee

Foreign Exchange Position

Positions as at:	30 June 2023
IQD	1309 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	135.91 Iceland Krona
JMD	153 Jamaican Dollar
JOD	0.7089 Jordanian Dinar
JPY	144.46 Yen
KES	140.35 Kenyan Shilling
KGS	87.31 Som
KHR	4120 Riel
KMF	450.11 Comoro Franc
KPW	130 North Korean Won
KRW	1308.9 Won
KWD	0.3073 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	449.16 Tenge
LAK	18650 Kip
LBP	15000 Lebanese Pound
LKR	307.5 Sri Lanka Rupee
LRD	182 Liberian Dollar
LSL	18.6291 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.797 Libyan Dinar
MAD	9.8966 Moroccan Dirham
MDL	18.1615 Moldovan Leu
MGA	4502 Malagasy Ariary
MKD	56.02 Denar
MMK	2093.7 Kyat
MNT	3420 Tugrik
MOP	8.068 Pataca
MRO	356 Ouguiya
MUR	45.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1039 Kwacha
MXN	17.07 Mexican Peso
MXV	2.1976 Mexican Unidad de Inversion (UDI)
MYR	4.669 Malaysian Ringgit
MZN	63.35 Metical
NAD	18.638 Namibia Dollar
NGN	752.95 Naira
NIO	36.15 Cordoba Oro
NOK	10.7636 Norwegian Krone
NPR	131.29 Nepalese Rupee
NZD	1.6458 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6112 Nuevo Sol

Foreign Exchange Position

Positions as at:	30 June 2023
PGK	3.4483 Kina
PHP	55.21 Philippine Peso
PKR	286 Pakistan Rupee
PLN	4.1019 Zloty
PYG	7276.32 Guarani
QAR	3.6409 Qatari Rial
RON	4.5449 Leu
RSD	107.31 Serbian Dinar
RUB	85.9955 Russian Ruble
RWF	1150.59 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.7153 Seychelles Rupee
SDG	599.8002 Sudanese Pound
SEK	10.7822 Swedish Krona
SGD	1.3526 Singapore Dollar
SHP	0.7912 Saint Helena Pound
SLL	18594 Leone
SOS	566 Somali Shilling
SRD	37.518 Surinam Dollar
SSP	973.3739 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	18.638 Lilangeni
THB	35.58 Baht
TJS	10.9 Somoni
TMT	3.495 New Manat
TND	3.09 Tunisian Dinar
TOP	2.3143 Pa'anga
TRY	26.0481 Turkish Lira
TTD	6.7618 Trinidad and Tobago Dollar
TWD	31.022 New Taiwan Dollar
TZS	2410 Tanzanian Shilling
UAH	36.56 Hryvnia
UGX	3670 Uganda Shilling
USD	1 US Dollar
UYU	37.51 Peso Uruguayo
UZS	11517.13 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23555 Dong
VUV	117.15 Vatu
WST	2.6525 Tala
XAF	598.25 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	596.25 CFA Franc BCEAO
XPF	109.03 CFP Franc

Foreign Exchange Position

Positions as at:

30 June 2023

YER	249.99	Yemeni Rial
ZAR	18.647	Rand
ZMK	5185	Zambian Kwacha
ZWL	6300	Zimbabwe Dollar

Interest Rate Position

Positions as at: 30 June 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,819,314.04	345,140.98	2,164,455.02
Floating vs. Fixed	8,324,248.27	2,790,165.89	11,114,414.16
Overnight Index Swap	4,750,753.28	1,109,664.55	5,860,417.83
Total	14,894,315.60	4,244,971.41	19,139,287.02

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	39,586	4,674	44,260
Floating vs. Fixed	280,176	102,270	382,446
Overnight Index Swap	173,259	24,387	197,646
Total	493,021	131,330	624,351

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,129,619.06	0.00	50,373.33	722.35	155,684.15	181,833.15	646,222.99	2,164,455.02
Floating vs. Fixed	1,321,269.51	2,540,825.83	351,473.95	18,681.50	113,090.71	2,229,941.90	4,539,130.76	11,114,414.16
Overnight Index Swap	3,352,248.43	21,542.90	203,688.44	51,899.68	637,663.46	350.79	1,593,024.13	5,860,417.83
Total	5,803,137.00	2,562,368.73	605,535.72	71,303.53	906,438.32	2,412,125.84	6,778,377.88	19,139,287.02

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	28,314	0	261	11	2,731	6,156	6,788	44,260
Floating vs. Fixed	53,226	83,304	10,749	432	4,033	83,518	147,185	382,446
Overnight Index Swap	118,993	308	2,262	1,634	17,957	27	56,465	197,646
Total	200,533	83,612	13,271	2,077	24,721	89,701	210,437	624,351

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	1,464,650.76	203,908.59	283,029.67	147,826.33	35,878.71	16,403.51	12,757.45	2,164,455.02
Floating vs. Fixed	5,105,163.05	1,904,828.42	2,809,451.12	1,029,337.33	134,087.00	59,504.45	72,042.80	11,114,414.16
Overnight Index Swap	2,776,743.34	802,437.47	1,124,930.94	764,507.33	139,209.20	96,187.12	156,402.44	5,860,417.83
Total	9,346,557.15	2,911,174.48	4,217,411.72	1,941,670.98	309,174.91	172,095.08	241,202.68	19,139,287.02

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	28,768	3,217	6,095	3,634	1,189	686	672	44,260
Floating vs. Fixed	112,401	56,427	134,775	62,419	8,012	4,084	4,329	382,446
Overnight Index Swap	57,214	25,907	57,445	38,787	5,996	4,403	7,895	197,646
Total	198,382	85,551	198,315	104,839	15,197	9,172	12,896	624,351

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at:

30 June 2023

AFN	85.95	Afghani
ALL	97.59	Lek
AMD	385.53	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	822.34	Kwanza
ARS	255.87	Argentine Peso
AUD	1.5152	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7921	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	108.13	Taka
BGN	1.7918	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2804.22	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3526	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.8506	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.0238	Ngultrum
BWP	13.4228	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3256	Canadian Dollar
CDF	2350	Congolese Franc
CHF	0.8968	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	800.2	Chilean Peso
CNY	7.2436	Yuan Renminbi
COP	4146.5	Colombian Peso
COU	0.0838	Unidad de Valor Real
CRC	542.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.04	Cape Verde Escudo
CZK	21.683	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8242	Danish Krone
DOP	55.04	Dominican Peso
DZD	135.2432	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

30 June 2023

ETB	54.567	Ethiopian Birr
EUR	0.9162	Euro
FJD	2.2442	Fiji Dollar
FKP	0.7855	Falkland Islands Pound
GBP	0.7912	Pound Sterling
GEL	2.597	Lari
GHS	11.15	Cedi
GIP	0.7855	Gibraltar Pound
GMD	60.3	Dalasi
GNF	8511	Guinea Franc
GTQ	7.835	Quetzal
GYD	211	Guyana Dollar
HKD	7.8325	Hong Kong Dollar
HNL	24.568	Lempira
HRK	7.0385	Croatian Kuna
HTG	137	Gourde
HUF	339.99	Forint
IDR	14990	Rupiah
ILS	3.6712	New Israeli Sheqel
INR	82.02	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.91	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.7089	Jordanian Dinar
JPY	144.46	Yen
KES	140.35	Kenyan Shilling
KGS	87.31	Som
KHR	4120	Riel
KMF	450.11	Comoro Franc
KPW	130	North Korean Won
KRW	1308.9	Won
KWD	0.3073	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	449.16	Tenge
LAK	18650	Kip
LBP	15000	Lebanese Pound
LKR	307.5	Sri Lanka Rupee
LRD	182	Liberian Dollar
LSL	18.6291	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.797	Libyan Dinar

Interest Rate Position

Positions as at:

30 June 2023

MAD	9.8966 Moroccan Dirham
MDL	18.1615 Moldovan Leu
MGA	4502 Malagasy Ariary
MKD	56.02 Denar
MMK	2093.7 Kyat
MNT	3420 Tugrik
MOP	8.068 Pataca
MRO	356 Ouguiya
MUR	45.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1039 Kwacha
MXN	17.07 Mexican Peso
MXV	2.1976 Mexican Unidad de Inversion (UDI)
MYR	4.669 Malaysian Ringgit
MZN	63.35 Metical
NAD	18.638 Namibia Dollar
NGN	752.95 Naira
NIO	36.15 Cordoba Oro
NOK	10.7636 Norwegian Krone
NPR	131.29 Nepalese Rupee
NZD	1.6458 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6112 Nuevo Sol
PGK	3.4483 Kina
PHP	55.21 Philippine Peso
PKR	286 Pakistan Rupee
PLN	4.1019 Zloty
PYG	7276.32 Guarani
QAR	3.6409 Qatari Rial
RON	4.5449 Leu
RSD	107.31 Serbian Dinar
RUB	85.9955 Russian Ruble
RWF	1150.59 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.7153 Seychelles Rupee
SDG	599.8002 Sudanese Pound
SEK	10.7822 Swedish Krona
SGD	1.3526 Singapore Dollar
SHP	0.7912 Saint Helena Pound
SLL	18594 Leone
SOS	566 Somali Shilling

Interest Rate Position

Positions as at:

30 June 2023

SRD	37.518 Surinam Dollar
SSP	973.3739 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	18.638 Lilangeni
THB	35.58 Baht
TJS	10.9 Somoni
TMT	3.495 New Manat
TND	3.09 Tunisian Dinar
TOP	2.3143 Pa'anga
TRY	26.0481 Turkish Lira
TTD	6.7618 Trinidad and Tobago Dollar
TWD	31.022 New Taiwan Dollar
TZS	2410 Tanzanian Shilling
UAH	36.56 Hryvnia
UGX	3670 Uganda Shilling
USD	1 US Dollar
UYU	37.51 Peso Uruguayo
UZS	11517.13 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23555 Dong
VUV	117.15 Vatu
WST	2.6525 Tala
XAF	598.25 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	596.25 CFA Franc BCEAO
XPF	109.03 CFP Franc
YER	249.99 Yemeni Rial
ZAR	18.647 Rand
ZMK	5185 Zambian Kwacha
ZWL	6300 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 26 June 2023 to 30 June 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	108,364.05	212,670.50	321,034.55
Total	108,364.05	212,670.50	321,034.55

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,493	26,105	45,598
Total	19,493	26,105	45,598

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	33,750.44	7,198.18	40,634.85	127,452.18	4,527.84	5,254.89	91,182.38	11,033.79	321,034.55
Total	33,750.44	7,198.18	40,634.85	127,452.18	4,527.84	5,254.89	91,182.38	11,033.79	321,034.55

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,836	1,689	5,903	20,555	776	1,713	12,540	586	45,598
Total	1,836	1,689	5,903	20,555	776	1,713	12,540	586	45,598

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	281,457.43	24,628.55	8,176.30	2,921.24	3,449.24	371.19	30.60	321,034.55
Total	281,457.43	24,628.55	8,176.30	2,921.24	3,449.24	371.19	30.60	321,034.55

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	43,950	980	254	179	193	33	10	45,598
Total	43,950	980	254	179	193	33	10	45,598

Interest Rate Turnover

Turnover for the period: 26 June 2023 to 30 June 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,098.86	192,138.55	209,237.41
Floating vs. Fixed	286,298.90	284,541.71	570,840.61
Overnight Index Swap	401,749.83	249,981.46	651,731.29
Total	705,147.59	726,661.72	1,431,809.31

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,751	2,585	11,336
Floating vs. Fixed	162,313	98,759	261,072
Overnight Index Swap	47,195	10,862	58,057
Total	218,259	112,206	330,464

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	10,765.37	0.00	21,185.28	0.00	0.00	1,046.79	176,239.98	209,237.41
Floating vs. Fixed	25,941.30	141,193.03	8,852.85	1,333.36	6,682.71	67,315.79	319,521.57	570,840.61
Overnight Index Swap	173,076.86	0.00	3,067.89	515.17	42,605.88	0.00	432,465.49	651,731.29
Total	209,783.53	141,193.03	33,106.02	1,848.53	49,288.58	68,362.58	928,227.04	1,431,809.31

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	206	0	191	0	0	86	10,853	11,336
Floating vs. Fixed	578	2,877	505	21	57	1,838	255,198	261,072
Overnight Index Swap	2,380	0	31	64	1,012	0	54,571	58,057
Total	3,163	2,877	726	85	1,069	1,924	320,621	330,464

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	127,562.20	37,530.16	22,431.33	12,685.46	3,773.43	3,219.91	2,034.92	209,237.41
Floating vs. Fixed	265,008.17	112,955.18	92,886.06	77,795.77	14,878.22	2,021.08	5,296.12	570,840.61
Overnight Index Swap	479,272.96	34,994.44	64,205.41	49,568.94	13,500.95	1,943.94	8,244.65	651,731.29
Total	871,843.33	185,479.79	179,522.81	140,050.16	32,152.60	7,184.93	15,575.69	1,431,809.31

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	6,524	792	1,814	1,374	345	197	291	11,336
Floating vs. Fixed	132,509	20,498	45,201	44,728	9,494	2,659	5,986	261,072
Overnight Index Swap	22,962	4,870	11,182	12,249	3,433	749	2,614	58,057
Total	161,995	26,159	58,197	58,350	13,271	3,604	8,890	330,464