

Foreign Exchange Position

Positions as at: 07 July 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	406,112.46	921,179.75	1,327,292.21
Total	406,112.46	921,179.75	1,327,292.21

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,137	127,564	194,700
Total	67,137	127,564	194,700

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	138,428.16	37,068.82	188,191.05	438,628.27	13,490.09	26,338.51	426,129.43	59,017.89	1,327,292.21
Total	138,428.16	37,068.82	188,191.05	438,628.27	13,490.09	26,338.51	426,129.43	59,017.89	1,327,292.21

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,174	10,948	33,312	77,919	3,314	7,273	49,818	4,942	194,700
Total	7,174	10,948	33,312	77,919	3,314	7,273	49,818	4,942	194,700

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	1,005,586.41	155,395.94	84,280.60	47,171.92	22,293.88	11,949.36	614.10	1,327,292.21
Total	1,005,586.41	155,395.94	84,280.60	47,171.92	22,293.88	11,949.36	614.10	1,327,292.21

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	173,689	9,322	4,814	3,036	2,567	1,207	65	194,700
Total	173,689	9,322	4,814	3,036	2,567	1,207	65	194,700

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	86.11	Afghani
ALL	95.92	Lek
AMD	385.25	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	829	Kwanza
ARS	259.57	Argentine Peso
AUD	1.5022	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8017	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	108.4	Taka
BGN	1.8015	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2805.27	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

07 July 2023

BND	1.3532	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.8478	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.251	Ngultrum
BWP	13.4228	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3278	Canadian Dollar
CDF	2411	Congolese Franc
CHF	0.8987	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	796.7	Chilean Peso
CNY	7.2465	Yuan Renminbi
COP	4125.85	Colombian Peso
COU	0.0834	Unidad de Valor Real
CRC	541.4	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.58	Cape Verde Escudo
CZK	21.872	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8616	Danish Krone
DOP	55.46	Dominican Peso
DZD	135.234	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.6205	Ethiopian Birr
EUR	0.9211	Euro
FJD	2.1959	Fiji Dollar
FKP	0.7874	Falkland Islands Pound
GBP	0.7871	Pound Sterling
GEL	2.575	Lari
GHS	11.05	Cedi
GIP	0.7874	Gibraltar Pound
GMD	60.3	Dalasi
GNF	8511	Guinea Franc
GTQ	7.833	Quetzal
GYD	211	Guyana Dollar
HKD	7.8222	Hong Kong Dollar
HNL	24.561	Lempira
HRK	7.0385	Croatian Kuna
HTG	138.2514	Gourde
HUF	351.23	Forint
IDR	15010	Rupiah
ILS	3.6956	New Israeli Sheqel
INR	82.3969	Indian Rupee

Foreign Exchange Position

Positions as at:

07 July 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.65	Iceland Krona
JMD	152.45	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	144.64	Yen
KES	140.7	Kenyan Shilling
KGS	87.5724	Som
KHR	4119	Riel
KMF	452.3	Comoro Franc
KPW	130	North Korean Won
KRW	1303.59	Won
KWD	0.3072	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	445.08	Tenge
LAK	18780	Kip
LBP	15000	Lebanese Pound
LKR	306	Sri Lanka Rupee
LRD	180.8	Liberian Dollar
LSL	18.765	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8053	Libyan Dinar
MAD	9.758	Moroccan Dirham
MDL	18.2915	Moldovan Leu
MGA	4501	Malagasy Ariary
MKD	56.49	Denar
MMK	2093.7	Kyat
MNT	3420	Tugrik
MOP	8.069	Pataca
MRO	356	Ouguiya
MUR	45.38	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1041.95	Kwacha
MXN	17.0026	Mexican Peso
MXV	2.1892	Mexican Unidad de Inversion (UDI)
MYR	4.65	Malaysian Ringgit
MZN	63.35	Metical
NAD	18.783	Namibia Dollar
NGN	772	Naira
NIO	36.15	Cordoba Oro
NOK	10.6751	Norwegian Krone
NPR	131.56	Nepalese Rupee
NZD	1.6179	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6176	Nuevo Sol

Foreign Exchange Position

Positions as at:

07 July 2023

PGK	3.4602	Kina
PHP	55.531	Philippine Peso
PKR	276.95	Pakistan Rupee
PLN	4.1099	Zloty
PYG	7271.06	Guarani
QAR	3.6416	Qatari Rial
RON	4.5568	Leu
RSD	107.85	Serbian Dinar
RUB	89.8	Russian Ruble
RWF	1154.51	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	8.1037	Solomon Islands Dollar
SCR	13.3251	Seychelles Rupee
SDG	599.0502	Sudanese Pound
SEK	10.9373	Swedish Krona
SGD	1.3532	Singapore Dollar
SHP	0.7854	Saint Helena Pound
SLL	19551	Leone
SOS	566	Somali Shilling
SRD	37.4	Surinam Dollar
SSP	976.8616	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	18.777	Lilangeni
THB	35	Baht
TJS	10.91	Somoni
TMT	3.495	New Manat
TND	3.0895	Tunisian Dinar
TOP	2.3127	Pa'anga
TRY	26.0732	Turkish Lira
TTD	6.7349	Trinidad and Tobago Dollar
TWD	31.216	New Taiwan Dollar
TZS	2420	Tanzanian Shilling
UAH	36.5686	Hryvnia
UGX	3685	Uganda Shilling
USD	1	US Dollar
UYU	37.49	Peso Uruguayo
UZS	11525.47	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23745	Dong
VUV	117	Vatu
WST	2.6525	Tala
XAF	604.23	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	598	CFA Franc BCEAO
XPF	109.62	CFP Franc

Foreign Exchange Position

Positions as at:

07 July 2023

YER	249.93	Yemeni Rial
ZAR	18.7734	Rand
ZMK	5185	Zambian Kwacha
ZWL	5538.21	Zimbabwe Dollar

Interest Rate Position

Positions as at:

07 July 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,782,061.61	354,618.12	2,136,679.73
Floating vs. Fixed	8,341,988.61	2,767,856.57	11,109,845.18
Overnight Index Swap	4,761,072.45	1,136,529.90	5,897,602.35
Total	14,885,122.68	4,259,004.59	19,144,127.27

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	38,745	4,663	43,408
Floating vs. Fixed	281,789	102,183	383,971
Overnight Index Swap	173,722	25,048	198,770
Total	494,256	131,893	626,149

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,096,781.86	0.00	51,355.78	719.78	154,379.26	179,696.30	653,746.75	2,136,679.73
Floating vs. Fixed	1,282,587.58	2,555,360.49	352,004.32	18,191.19	111,788.99	2,246,993.57	4,542,919.04	11,109,845.18
Overnight Index Swap	3,403,017.94	21,365.43	205,077.43	51,940.49	647,724.15	351.30	1,568,125.61	5,897,602.35
Total	5,782,387.38	2,576,725.92	608,437.53	70,851.46	913,892.39	2,427,041.17	6,764,791.40	19,144,127.27

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	27,474	0	250	11	2,726	6,151	6,797	43,408
Floating vs. Fixed	52,007	84,455	10,961	437	4,044	84,046	148,023	383,971
Overnight Index Swap	119,257	307	2,293	1,645	18,220	27	57,021	198,770
Total	198,738	84,762	13,503	2,093	24,990	90,224	211,840	626,149

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	1,436,953.86	205,552.16	283,948.91	146,009.96	35,168.79	16,311.88	12,734.17	2,136,679.73
Floating vs. Fixed	5,082,046.22	1,908,300.34	2,823,446.08	1,030,635.34	133,573.74	59,698.49	72,144.97	11,109,845.18
Overnight Index Swap	2,738,638.12	808,201.12	1,146,846.88	796,355.82	150,376.60	96,416.35	160,767.46	5,897,602.35
Total	9,257,638.20	2,922,053.61	4,254,241.88	1,973,001.13	319,119.12	172,426.73	245,646.60	19,144,127.27

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	27,924	3,185	6,123	3,627	1,192	680	678	43,408
Floating vs. Fixed	112,152	56,491	135,485	63,122	8,177	4,167	4,378	383,971
Overnight Index Swap	56,840	25,843	58,188	39,399	6,039	4,439	8,023	198,770
Total	196,916	85,519	199,795	106,148	15,408	9,285	13,079	626,149

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LRD	180.8	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8053	Libyan Dinar

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MAD	9.758 Moroccan Dirham
MDL	18.2915 Moldovan Leu
MGA	4501 Malagasy Ariary
MKD	56.49 Denar
MMK	2093.7 Kyat
MNT	3420 Tugrik
MOP	8.069 Pataca
MRO	356 Ouguiya
MUR	45.38 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1041.95 Kwacha
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MXV	2.1892 Mexican Unidad de Inversion (UDI)
MYR	4.65 Malaysian Ringgit
MZN	63.35 Metical
NAD	18.783 Namibia Dollar
NGN	772 Naira
NIO	36.15 Cordoba Oro
NOK	10.6751 Norwegian Krone
NPR	131.56 Nepalese Rupee
NZD	1.6179 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6176 Nuevo Sol
PGK	3.4602 Kina
PHP	55.531 Philippine Peso
PKR	276.95 Pakistan Rupee
PLN	4.1099 Zloty
PYG	7271.06 Guarani
QAR	3.6416 Qatari Rial
RON	4.5568 Leu
RSD	107.85 Serbian Dinar
RUB	89.8 Russian Ruble
RWF	1154.51 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	8.1037 Solomon Islands Dollar
SCR	13.3251 Seychelles Rupee
SDG	599.0502 Sudanese Pound
SEK	10.9373 Swedish Krona
SGD	1.3532 Singapore Dollar
SHP	0.7854 Saint Helena Pound
SLL	19551 Leone
SOS	566 Somali Shilling

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SRD	37.4 Surinam Dollar
SSP	976.8616 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	18.777 Lilangeni
THB	35 Baht
TJS	10.91 Somoni
TMT	3.495 New Manat
TND	3.0895 Tunisian Dinar
TOP	2.3127 Pa'anga
TRY	26.0732 Turkish Lira
TTD	6.7349 Trinidad and Tobago Dollar
TWD	31.216 New Taiwan Dollar
TZS	2420 Tanzanian Shilling
UAH	36.5686 Hryvnia
UGX	3685 Uganda Shilling
USD	1 US Dollar
UYU	37.49 Peso Uruguayo
UZS	11525.47 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23745 Dong
VUV	117 Vatu
WST	2.6525 Tala
XAF	604.23 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	598 CFA Franc BCEAO
XPF	109.62 CFP Franc
YER	249.93 Yemeni Rial
ZAR	18.7734 Rand
ZMK	5185 Zambian Kwacha
ZWL	5538.21 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

03 July 2023 to

07 July 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,491.07	164,800.94	265,292.01
Total	100,491.07	164,800.94	265,292.01

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,296	27,554	46,850
Total	19,296	27,554	46,850

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	26,329.31	10,796.64	39,384.63	87,927.26	2,285.90	5,087.64	79,863.56	13,617.06	265,292.01
Total	26,329.31	10,796.64	39,384.63	87,927.26	2,285.90	5,087.64	79,863.56	13,617.06	265,292.01

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,417	3,130	9,933	18,844	672	1,467	10,835	553	46,850
Total	1,417	3,130	9,933	18,844	672	1,467	10,835	553	46,850

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	223,466.77	17,532.91	16,509.19	2,845.95	4,285.29	643.91	8.00	265,292.01
Total	223,466.77	17,532.91	16,509.19	2,845.95	4,285.29	643.91	8.00	265,292.01

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	45,122	968	340	132	239	50	1	46,850
Total	45,122	968	340	132	239	50	1	46,850

Interest Rate Turnover

Turnover for the period:

03 July 2023 to

07 July 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,221.23	202,877.55	213,098.79
Floating vs. Fixed	237,598.20	261,636.68	499,234.88
Overnight Index Swap	444,567.62	214,729.12	659,296.74
Total	692,387.05	679,243.36	1,371,630.40

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,708	2,561	11,269
Floating vs. Fixed	162,737	99,367	262,104
Overnight Index Swap	47,319	10,991	58,310
Total	218,764	112,919	331,683

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	9,931.38	0.00	22,141.11	0.00	0.00	1,056.68	179,969.61	213,098.79
Floating vs. Fixed	13,100.37	122,918.15	10,974.31	916.48	5,655.16	68,711.01	276,959.40	499,234.88
Overnight Index Swap	229,168.93	0.00	11,014.58	340.29	29,114.48	0.00	389,658.47	659,296.74
Total	252,200.68	122,918.15	44,129.99	1,256.77	34,769.64	69,767.70	846,587.48	1,371,630.40

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	151	0	180	0	0	88	10,851	11,269
Floating vs. Fixed	594	3,314	521	27	66	1,897	255,686	262,104
Overnight Index Swap	2,354	0	45	39	769	0	55,105	58,310
Total	3,098	3,314	745	66	835	1,985	321,641	331,683

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	123,444.68	43,695.63	24,688.59	12,579.97	3,256.42	3,339.91	2,093.59	213,098.79
Floating vs. Fixed	200,648.58	104,204.38	92,612.40	83,531.73	12,220.06	2,495.03	3,522.70	499,234.88
Overnight Index Swap	417,893.89	45,951.97	78,471.47	80,998.53	30,539.35	1,155.58	4,285.94	659,296.74
Total	741,987.15	193,851.98	195,772.46	177,110.23	46,015.83	6,990.52	9,902.23	1,371,630.40

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	6,453	808	1,792	1,392	339	197	290	11,269
Floating vs. Fixed	132,133	20,543	45,588	45,441	9,586	2,765	6,048	262,104
Overnight Index Swap	22,647	4,949	11,388	12,482	3,492	706	2,648	58,310
Total	161,233	26,300	58,768	59,314	13,416	3,668	8,986	331,683