

Foreign Exchange Position

Positions as at: 14 July 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	436,767.13	955,364.21	1,392,131.34
Total	436,767.13	955,364.21	1,392,131.34

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	72,757	135,587	208,343
Total	72,757	135,587	208,343

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	143,730.02	40,455.06	200,397.46	447,154.73	15,551.20	27,244.16	452,014.12	65,584.60	1,392,131.34
Total	143,730.02	40,455.06	200,397.46	447,154.73	15,551.20	27,244.16	452,014.12	65,584.60	1,392,131.34

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,523	11,861	35,472	82,755	3,724	7,770	54,091	5,147	208,343
Total	7,523	11,861	35,472	82,755	3,724	7,770	54,091	5,147	208,343

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	1,055,010.20	168,283.43	86,870.58	48,056.39	22,287.50	11,008.74	614.51	1,392,131.34
Total	1,055,010.20	168,283.43	86,870.58	48,056.39	22,287.50	11,008.74	614.51	1,392,131.34

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	186,910	9,887	4,680	3,137	2,515	1,149	65	208,343
Total	186,910	9,887	4,680	3,137	2,515	1,149	65	208,343

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	86.1	Afghani
ALL	92.77	Lek
AMD	385.26	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	830.001	Kwanza
ARS	263.97	Argentine Peso
AUD	1.4728	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7566	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	108.72	Taka
BGN	1.7569	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2806.32	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

14 July 2023

BND	1.3301	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.8184	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.276	Ngultrum
BWP	13.1579	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3185	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8674	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	811.17	Chilean Peso
CNY	7.1656	Yuan Renminbi
COP	4132.5	Colombian Peso
COU	0.0845	Unidad de Valor Real
CRC	543.9	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.03	Cape Verde Escudo
CZK	21.364	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.6952	Danish Krone
DOP	55.6	Dominican Peso
DZD	134.2153	Algerian Dinar
EGP	30.9	Egyptian Pound
ERN	15	Nakfa
ETB	54.6582	Ethiopian Birr
EUR	0.8983	Euro
FJD	2.1687	Fiji Dollar
FKP	0.7746	Falkland Islands Pound
GBP	0.7698	Pound Sterling
GEL	2.555	Lari
GHS	11	Cedi
GIP	0.7745	Gibraltar Pound
GMD	60.3	Dalasi
GNF	8514	Guinea Franc
GTQ	7.83	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.826	Hong Kong Dollar
HNL	24.562	Lempira
HRK	7.0385	Croatian Kuna
HTG	136	Gourde
HUF	336.77	Forint
IDR	15075	Rupiah
ILS	3.6425	New Israeli Sheqel
INR	81.98	Indian Rupee

Foreign Exchange Position

Positions as at:

14 July 2023

IQD	1309	Iraqi Dinar
IRR	42025	Iranian Rial
ISK	131.76	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	138.5	Yen
KES	141.1	Kenyan Shilling
KGS	87.8642	Som
KHR	4115	Riel
KMF	444.03	Comoro Franc
KPW	130	North Korean Won
KRW	1274.49	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	442.28	Tenge
LAK	19055	Kip
LBP	15000	Lebanese Pound
LKR	314	Sri Lanka Rupee
LRD	182.45	Liberian Dollar
LSL	18.125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7603	Libyan Dinar
MAD	9.7396	Moroccan Dirham
MDL	18.1105	Moldovan Leu
MGA	4505	Malagasy Ariary
MKD	55.42	Denar
MMK	2093.7	Kyat
MNT	3425	Tugrik
MOP	8.062	Pataca
MRO	356	Ouguiya
MUR	45.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1037	Kwacha
MXN	16.884	Mexican Peso
MXV	2.2014	Mexican Unidad de Inversion (UDI)
MYR	4.648	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.13	Namibia Dollar
NGN	775	Naira
NIO	36.15	Cordoba Oro
NOK	10.1163	Norwegian Krone
NPR	131.6	Nepalese Rupee
NZD	1.5876	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.5673	Nuevo Sol

Foreign Exchange Position

Positions as at:

14 July 2023

PGK	3.4602	Kina
PHP	54.75	Philippine Peso
PKR	277	Pakistan Rupee
PLN	3.9817	Zloty
PYG	7265.81	Guarani
QAR	3.6442	Qatari Rial
RON	4.4425	Leu
RSD	105.19	Serbian Dinar
RUB	90.4955	Russian Ruble
RWF	1158.31	Rwanda Franc
SAR	3.7514	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.7759	Seychelles Rupee
SDG	599.2502	Sudanese Pound
SEK	10.3809	Swedish Krona
SGD	1.3301	Singapore Dollar
SHP	0.77	Saint Helena Pound
SLL	19832	Leone
SOS	566	Somali Shilling
SRD	37.71	Surinam Dollar
SSP	977.7354	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	18.131	Lilangeni
THB	34.66	Baht
TJS	10.91	Somoni
TMT	3.495	New Manat
TND	3.0512	Tunisian Dinar
TOP	2.2946	Pa'anga
TRY	26.1328	Turkish Lira
TTD	6.7484	Trinidad and Tobago Dollar
TWD	31.136	New Taiwan Dollar
TZS	2440	Tanzanian Shilling
UAH	36.9341	Hryvnia
UGX	3663	Uganda Shilling
USD	1	US Dollar
UYU	38.12	Peso Uruguayo
UZS	11588.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23660	Dong
VUV	117.05	Vatu
WST	2.6525	Tala
XAF	589.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	597.5	CFA Franc BCEAO
XPF	106.86	CFP Franc

Foreign Exchange Position

Positions as at:

14 July 2023

YER	249.95	Yemeni Rial
ZAR	18.1245	Rand
ZMK	5185	Zambian Kwacha
ZWL	5150	Zimbabwe Dollar

Interest Rate Position

Positions as at: 14 July 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,736,208.71	315,628.85	2,051,837.57
Floating vs. Fixed	8,460,203.80	2,773,441.78	11,233,645.58
Overnight Index Swap	4,775,458.18	1,171,153.06	5,946,611.24
Total	14,971,870.69	4,260,223.70	19,232,094.39

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	37,056	4,522	41,578
Floating vs. Fixed	283,329	100,885	384,214
Overnight Index Swap	172,766	26,118	198,884
Total	493,151	131,525	624,676

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,024,810.18	0.00	51,751.94	735.96	160,593.18	179,390.04	634,556.27	2,051,837.57
Floating vs. Fixed	1,221,410.17	2,602,690.26	359,714.18	18,478.97	116,164.86	2,260,622.24	4,654,564.90	11,233,645.58
Overnight Index Swap	3,401,416.18	21,187.98	211,539.90	53,435.61	694,636.01	351.12	1,564,044.43	5,946,611.24
Total	5,647,636.53	2,623,878.25	623,006.02	72,650.54	971,394.04	2,440,363.40	6,853,165.60	19,232,094.39

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	25,696	0	248	11	2,720	6,156	6,748	41,578
Floating vs. Fixed	49,211	85,451	11,093	441	4,036	84,753	149,231	384,214
Overnight Index Swap	117,946	302	2,308	1,668	18,779	27	57,855	198,884
Total	192,853	85,753	13,648	2,119	25,535	90,936	213,833	624,676

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	1,338,909.16	206,275.72	291,935.08	148,823.95	36,046.42	16,961.72	12,885.52	2,051,837.57
Floating vs. Fixed	5,076,249.27	1,941,258.65	2,886,374.39	1,056,804.07	138,501.62	61,078.31	73,379.27	11,233,645.58
Overnight Index Swap	2,705,714.95	828,718.59	1,198,333.76	810,332.21	142,667.54	97,820.03	163,024.16	5,946,611.24
Total	9,120,873.39	2,976,252.95	4,376,643.23	2,015,960.24	317,215.58	175,860.06	249,288.95	19,232,094.39

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	26,151	3,189	6,125	3,584	1,184	679	667	41,578
Floating vs. Fixed	109,830	56,950	136,185	64,276	8,396	4,176	4,402	384,214
Overnight Index Swap	55,020	26,013	59,304	39,895	6,087	4,490	8,077	198,884
Total	191,000	86,152	201,614	107,755	15,666	9,345	13,146	624,676

Foreign Exchange Rate

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AED	3.6726	UAE Dirham

Interest Rate Position

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ALL	92.77 Lek
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LVL	0.5078	Latvian Lats
LYD	4.7603	Libyan Dinar

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NZD	1.5876 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.5673 Nuevo Sol
PGK	3.4602 Kina
PHP	54.75 Philippine Peso
PKR	277 Pakistan Rupee
PLN	3.9817 Zloty
PYG	7265.81 Guarani
QAR	3.6442 Qatari Rial
RON	4.4425 Leu
RSD	105.19 Serbian Dinar
RUB	90.4955 Russian Ruble
RWF	1158.31 Rwanda Franc
SAR	3.7514 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
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SDG	599.2502 Sudanese Pound
SEK	10.3809 Swedish Krona
SGD	1.3301 Singapore Dollar
SHP	0.77 Saint Helena Pound
SLL	19832 Leone
SOS	566 Somali Shilling

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Positions as at:

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SRD	37.71	Surinam Dollar
SSP	977.7354	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	18.131	Lilangeni
THB	34.66	Baht
TJS	10.91	Somoni
TMT	3.495	New Manat
TND	3.0512	Tunisian Dinar
TOP	2.2946	Pa'anga
TRY	26.1328	Turkish Lira
TTD	6.7484	Trinidad and Tobago Dollar
TWD	31.136	New Taiwan Dollar
TZS	2440	Tanzanian Shilling
UAH	36.9341	Hryvnia
UGX	3663	Uganda Shilling
USD	1	US Dollar
UYU	38.12	Peso Uruguayo
UZS	11588.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23660	Dong
VUV	117.05	Vatu
WST	2.6525	Tala
XAF	589.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	597.5	CFA Franc BCEAO
XPF	106.86	CFP Franc
YER	249.95	Yemeni Rial
ZAR	18.1245	Rand
ZMK	5185	Zambian Kwacha
ZWL	5150	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 10 July 2023 to 14 July 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	126,158.90	195,343.72	321,502.62
Total	126,158.90	195,343.72	321,502.62

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,481	32,326	56,806
Total	24,481	32,326	56,806

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	28,938.81	12,328.28	53,349.77	90,119.23	5,275.10	6,641.73	107,646.12	17,203.59	321,502.62
Total	28,938.81	12,328.28	53,349.77	90,119.23	5,275.10	6,641.73	107,646.12	17,203.59	321,502.62

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,665	3,794	10,067	21,947	1,187	2,080	15,305	762	56,806
Total	1,665	3,794	10,067	21,947	1,187	2,080	15,305	762	56,806

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	272,363.33	24,375.58	18,192.93	2,393.87	4,025.36	151.55	0.00	321,502.62
Total	272,363.33	24,375.58	18,192.93	2,393.87	4,025.36	151.55	0.00	321,502.62

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	54,818	1,195	415	125	236	19	0	56,806
Total	54,818	1,195	415	125	236	19	0	56,806

Interest Rate Turnover

Turnover for the period: 10 July 2023 to 14 July 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	31,519.22	171,415.35	202,934.57
Floating vs. Fixed	287,359.02	278,771.80	566,130.83
Overnight Index Swap	447,074.93	213,376.00	660,450.93
Total	765,953.17	663,563.16	1,429,516.32

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,729	2,457	11,185
Floating vs. Fixed	164,453	99,555	264,008
Overnight Index Swap	49,699	12,399	62,097
Total	222,880	114,410	337,290

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,954.39	0.00	22,169.73	0.00	0.00	2,302.54	170,507.91	202,934.57
Floating vs. Fixed	7,491.71	125,138.62	7,548.88	829.85	4,648.81	97,389.22	323,083.73	566,130.83
Overnight Index Swap	352,485.53	0.00	7,344.41	599.41	39,182.79	0.00	260,838.78	660,450.93
Total	367,931.63	125,138.62	37,063.02	1,429.26	43,831.60	99,691.77	754,430.42	1,429,516.32

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	126	0	177	0	0	111	10,771	11,185
Floating vs. Fixed	292	2,890	418	27	31	2,968	257,383	264,008
Overnight Index Swap	4,497	0	46	39	1,142	0	56,374	62,097
Total	4,915	2,890	641	66	1,173	3,079	324,528	337,290

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	114,476.48	38,610.07	28,572.66	12,086.11	3,492.54	3,656.65	2,040.07	202,934.57
Floating vs. Fixed	213,819.66	133,810.17	112,866.48	83,990.86	17,880.59	1,691.09	2,071.98	566,130.83
Overnight Index Swap	320,558.11	88,916.03	103,542.73	116,026.88	20,880.22	3,481.28	7,045.68	660,450.93
Total	648,854.25	261,336.27	244,981.87	212,103.85	42,253.35	8,829.02	11,157.72	1,429,516.32

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	6,451	811	1,790	1,331	320	197	286	11,185
Floating vs. Fixed	132,257	20,811	46,491	45,877	9,912	2,629	6,033	264,008
Overnight Index Swap	23,362	5,302	12,316	13,610	3,815	815	2,879	62,097
Total	162,069	26,923	60,596	60,818	14,047	3,640	9,198	337,290