

Foreign Exchange Position

Positions as at: 21 July 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	421,105.96	944,224.34	1,365,330.30
Total	421,105.96	944,224.34	1,365,330.30

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,703	137,834	207,536
Total	69,703	137,834	207,536

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	141,919.44	35,505.27	196,508.68	445,909.43	16,456.10	26,490.24	448,060.21	54,480.94	1,365,330.30
Total	141,919.44	35,505.27	196,508.68	445,909.43	16,456.10	26,490.24	448,060.21	54,480.94	1,365,330.30

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,987	11,280	34,562	81,980	4,088	7,422	55,130	5,087	207,536
Total	7,987	11,280	34,562	81,980	4,088	7,422	55,130	5,087	207,536

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	1,029,844.09	181,638.58	74,210.98	46,285.72	21,954.33	10,781.99	614.60	1,365,330.30
Total	1,029,844.09	181,638.58	74,210.98	46,285.72	21,954.33	10,781.99	614.60	1,365,330.30

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	186,294	10,040	4,442	3,110	2,467	1,118	65	207,536
Total	186,294	10,040	4,442	3,110	2,467	1,118	65	207,536

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	85.55	Afghani
ALL	89.59	Lek
AMD	386.28	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	831	Kwanza
ARS	268	Argentine Peso
AUD	1.4758	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7454	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	108.5	Taka
BGN	1.7457	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2807.36	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

21 July 2023

BND	1.3249	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.7909	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.0946	Ngultrum
BWP	13.0719	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3164	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8584	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	805.9	Chilean Peso
CNY	7.226	Yuan Renminbi
COP	3973	Colombian Peso
COU	0.0875	Unidad de Valor Real
CRC	534.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.41	Cape Verde Escudo
CZK	21.304	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.652	Danish Krone
DOP	55.8	Dominican Peso
DZD	134.0803	Algerian Dinar
EGP	30.75	Egyptian Pound
ERN	15	Nakfa
ETB	54.6998	Ethiopian Birr
EUR	0.8927	Euro
FJD	2.1882	Fiji Dollar
FKP	0.7736	Falkland Islands Pound
GBP	0.7727	Pound Sterling
GEL	2.541	Lari
GHS	11	Cedi
GIP	0.7736	Gibraltar Pound
GMD	59.39	Dalasi
GNF	8516	Guinea Franc
GTQ	7.84	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.809	Hong Kong Dollar
HNL	24.566	Lempira
HRK	7.0385	Croatian Kuna
HTG	135	Gourde
HUF	337	Forint
IDR	14990	Rupiah
ILS	3.5837	New Israeli Sheqel
INR	82.05	Indian Rupee

Foreign Exchange Position

Positions as at:

21 July 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	130.63	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	139.67	Yen
KES	141.65	Kenyan Shilling
KGS	87.87	Som
KHR	4120	Riel
KMF	437.81	Comoro Franc
KPW	130	North Korean Won
KRW	1266.94	Won
KWD	0.3062	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	443.33	Tenge
LAK	19000	Kip
LBP	15000	Lebanese Pound
LKR	323	Sri Lanka Rupee
LRD	183.18	Liberian Dollar
LSL	17.8625	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7247	Libyan Dinar
MAD	9.7515	Moroccan Dirham
MDL	17.4585	Moldovan Leu
MGA	4461.86	Malagasy Ariary
MKD	54.91	Denar
MMK	2093.7	Kyat
MNT	3419	Tugrik
MOP	8.041	Pataca
MRO	356	Ouguiya
MUR	45.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1040.93	Kwacha
MXN	16.7066	Mexican Peso
MXV	2.1486	Mexican Unidad de Inversion (UDI)
MYR	4.54	Malaysian Ringgit
MZN	63.23	Metical
NAD	17.858	Namibia Dollar
NGN	781.31	Naira
NIO	36.15	Cordoba Oro
NOK	10.0338	Norwegian Krone
NPR	131.35	Nepalese Rupee
NZD	1.5964	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5647	Nuevo Sol

Foreign Exchange Position

Positions as at:

21 July 2023

PGK	3.5714	Kina
PHP	54.36	Philippine Peso
PKR	283.75	Pakistan Rupee
PLN	3.9731	Zloty
PYG	7272.88	Guarani
QAR	3.6416	Qatari Rial
RON	4.4052	Leu
RSD	104.56	Serbian Dinar
RUB	91.7205	Russian Ruble
RWF	1161.17	Rwanda Franc
SAR	3.746	Saudi Riyal
SBD	8.0128	Solomon Islands Dollar
SCR	13.1061	Seychelles Rupee
SDG	599.8002	Sudanese Pound
SEK	10.2632	Swedish Krona
SGD	1.3249	Singapore Dollar
SHP	0.7664	Saint Helena Pound
SLL	20211	Leone
SOS	566	Somali Shilling
SRD	38.188	Surinam Dollar
SSP	979.5389	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	17.865	Lilangeni
THB	34.01	Baht
TJS	10.91	Somoni
TMT	3.495	New Manat
TND	3.0408	Tunisian Dinar
TOP	2.2523	Pa'anga
TRY	26.7736	Turkish Lira
TTD	6.7485	Trinidad and Tobago Dollar
TWD	31.048	New Taiwan Dollar
TZS	2440	Tanzanian Shilling
UAH	36.5686	Hryvnia
UGX	3665	Uganda Shilling
USD	1	US Dollar
UYU	38.01	Peso Uruguayo
UZS	11595.11	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23630	Dong
VUV	115	Vatu
WST	2.6525	Tala
XAF	585.52	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	580.5	CFA Franc BCEAO
XPF	106.18	CFP Franc

Foreign Exchange Position

Positions as at:

21 July 2023

YER	249.95	Yemeni Rial
ZAR	17.8513	Rand
ZMK	5185	Zambian Kwacha
ZWL	4725	Zimbabwe Dollar

Interest Rate Position

Positions as at:

21 July 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,649,073.67	301,173.23	1,950,246.90
Floating vs. Fixed	8,177,461.19	2,842,268.06	11,019,729.25
Overnight Index Swap	4,752,469.74	1,188,449.75	5,940,919.49
Total	14,579,004.60	4,331,891.04	18,910,895.64

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	34,798	4,556	39,354
Floating vs. Fixed	272,845	104,149	376,994
Overnight Index Swap	170,917	25,677	196,594
Total	478,560	134,382	612,941

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	941,318.60	0.00	49,567.99	733.19	158,818.33	182,171.23	617,637.57	1,950,246.90
Floating vs. Fixed	1,135,923.08	2,591,717.26	356,702.55	18,478.64	115,506.59	2,274,840.70	4,526,560.44	11,019,729.25
Overnight Index Swap	3,363,106.96	19,945.28	210,412.00	52,761.36	700,959.09	351.89	1,593,382.90	5,940,919.49
Total	5,440,348.64	2,611,662.54	616,682.54	71,973.20	975,284.01	2,457,363.81	6,737,580.90	18,910,895.64

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	23,481	0	214	11	2,718	6,204	6,727	39,354
Floating vs. Fixed	44,666	85,874	11,016	447	4,033	85,123	145,836	376,994
Overnight Index Swap	114,732	297	2,178	1,671	19,152	27	58,538	196,594
Total	182,879	86,171	13,407	2,128	25,903	91,354	211,100	612,941

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	1,239,728.01	207,306.16	288,619.73	149,212.55	35,737.34	16,509.75	13,133.35	1,950,246.90
Floating vs. Fixed	4,955,340.86	1,904,368.58	2,851,037.91	1,037,793.26	136,714.69	60,992.38	73,481.58	11,019,729.25
Overnight Index Swap	2,698,109.95	823,196.89	1,206,921.85	808,062.05	144,938.35	97,453.08	162,237.31	5,940,919.49
Total	8,893,178.82	2,934,871.63	4,346,579.49	1,995,067.87	317,390.37	174,955.21	248,852.25	18,910,895.64

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	23,974	3,205	6,114	3,589	1,167	665	641	39,354
Floating vs. Fixed	106,050	56,293	134,757	63,194	8,138	4,177	4,387	376,994
Overnight Index Swap	52,604	25,956	59,375	39,856	6,162	4,555	8,087	196,594
Total	182,628	85,453	200,245	106,639	15,466	9,397	13,115	612,941

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

21 July 2023

AFN	85.55	Afghani
ALL	89.59	Lek
AMD	386.28	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	831	Kwanza
ARS	268	Argentine Peso
AUD	1.4758	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7454	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	108.5	Taka
BGN	1.7457	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2807.36	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3249	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.7909	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.0946	Ngultrum
BWP	13.0719	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3164	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8584	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	805.9	Chilean Peso
CNY	7.226	Yuan Renminbi
COP	3973	Colombian Peso
COU	0.0875	Unidad de Valor Real
CRC	534.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.41	Cape Verde Escudo
CZK	21.304	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.652	Danish Krone
DOP	55.8	Dominican Peso
DZD	134.0803	Algerian Dinar
EGP	30.75	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

21 July 2023

ETB	54.6998	Ethiopian Birr
EUR	0.8927	Euro
FJD	2.1882	Fiji Dollar
FKP	0.7736	Falkland Islands Pound
GBP	0.7727	Pound Sterling
GEL	2.541	Lari
GHS	11	Cedi
GIP	0.7736	Gibraltar Pound
GMD	59.39	Dalasi
GNF	8516	Guinea Franc
GTQ	7.84	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.809	Hong Kong Dollar
HNL	24.566	Lempira
HRK	7.0385	Croatian Kuna
HTG	135	Gourde
HUF	337	Forint
IDR	14990	Rupiah
ILS	3.5837	New Israeli Sheqel
INR	82.05	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	130.63	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	139.67	Yen
KES	141.65	Kenyan Shilling
KGS	87.87	Som
KHR	4120	Riel
KMF	437.81	Comoro Franc
KPW	130	North Korean Won
KRW	1266.94	Won
KWD	0.3062	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	443.33	Tenge
LAK	19000	Kip
LBP	15000	Lebanese Pound
LKR	323	Sri Lanka Rupee
LRD	183.18	Liberian Dollar
LSL	17.8625	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7247	Libyan Dinar

Interest Rate Position

Positions as at:

21 July 2023

MAD	9.7515 Moroccan Dirham
MDL	17.4585 Moldovan Leu
MGA	4461.86 Malagasy Ariary
MKD	54.91 Denar
MMK	2093.7 Kyat
MNT	3419 Tugrik
MOP	8.041 Pataca
MRO	356 Ouguiya
MUR	45.2 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1040.93 Kwacha
MXN	16.7066 Mexican Peso
MXV	2.1486 Mexican Unidad de Inversion (UDI)
MYR	4.54 Malaysian Ringgit
MZN	63.23 Metical
NAD	17.858 Namibia Dollar
NGN	781.31 Naira
NIO	36.15 Cordoba Oro
NOK	10.0338 Norwegian Krone
NPR	131.35 Nepalese Rupee
NZD	1.5964 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5647 Nuevo Sol
PGK	3.5714 Kina
PHP	54.36 Philippine Peso
PKR	283.75 Pakistan Rupee
PLN	3.9731 Zloty
PYG	7272.88 Guarani
QAR	3.6416 Qatari Rial
RON	4.4052 Leu
RSD	104.56 Serbian Dinar
RUB	91.7205 Russian Ruble
RWF	1161.17 Rwanda Franc
SAR	3.746 Saudi Riyal
SBD	8.0128 Solomon Islands Dollar
SCR	13.1061 Seychelles Rupee
SDG	599.8002 Sudanese Pound
SEK	10.2632 Swedish Krona
SGD	1.3249 Singapore Dollar
SHP	0.7664 Saint Helena Pound
SLL	20211 Leone
SOS	566 Somali Shilling

Interest Rate Position

Positions as at:

21 July 2023

SRD	38.188 Surinam Dollar
SSP	979.5389 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	17.865 Lilangeni
THB	34.01 Baht
TJS	10.91 Somoni
TMT	3.495 New Manat
TND	3.0408 Tunisian Dinar
TOP	2.2523 Pa'anga
TRY	26.7736 Turkish Lira
TTD	6.7485 Trinidad and Tobago Dollar
TWD	31.048 New Taiwan Dollar
TZS	2440 Tanzanian Shilling
UAH	36.5686 Hryvnia
UGX	3665 Uganda Shilling
USD	1 US Dollar
UYU	38.01 Peso Uruguayo
UZS	11595.11 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23630 Dong
VUV	115 Vatu
WST	2.6525 Tala
XAF	585.52 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	580.5 CFA Franc BCEAO
XPF	106.18 CFP Franc
YER	249.95 Yemeni Rial
ZAR	17.8513 Rand
ZMK	5185 Zambian Kwacha
ZWL	4725 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

17 July 2023 to

21 July 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	99,509.85	158,584.93	258,094.79
Total	99,509.85	158,584.93	258,094.79

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,870	30,106	50,976
Total	20,870	30,106	50,976

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	23,694.99	6,327.80	38,491.07	87,159.13	3,726.53	4,869.76	84,972.34	8,853.18	258,094.79
Total	23,694.99	6,327.80	38,491.07	87,159.13	3,726.53	4,869.76	84,972.34	8,853.18	258,094.79

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,724	2,382	7,753	22,535	1,123	1,457	13,447	556	50,976
Total	1,724	2,382	7,753	22,535	1,123	1,457	13,447	556	50,976

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	226,200.09	21,441.90	5,790.65	1,279.11	3,229.24	153.80	0.00	258,094.79
Total	226,200.09	21,441.90	5,790.65	1,279.11	3,229.24	153.80	0.00	258,094.79

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	49,275	1,133	234	111	204	20	0	50,976
Total	49,275	1,133	234	111	204	20	0	50,976

Interest Rate Turnover

Turnover for the period:

17 July 2023 to

21 July 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,962.46	152,472.95	173,435.41
Floating vs. Fixed	313,804.73	314,999.32	628,804.04
Overnight Index Swap	324,323.82	157,821.94	482,145.76
Total	659,091.01	625,294.20	1,284,385.22

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,885	2,378	11,263
Floating vs. Fixed	165,450	102,731	268,181
Overnight Index Swap	48,806	11,563	60,369
Total	223,141	116,672	339,812

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,858.57	0.00	19,187.23	0.00	0.00	7,356.26	140,033.35	173,435.41
Floating vs. Fixed	8,350.61	124,300.46	6,200.66	895.23	5,390.52	94,171.99	389,494.56	628,804.04
Overnight Index Swap	174,327.39	0.00	11,493.58	1,187.58	27,945.72	0.00	267,191.48	482,145.76
Total	189,536.58	124,300.46	36,881.48	2,082.81	33,336.24	101,528.25	796,719.39	1,284,385.22

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	85	0	144	0	0	216	10,818	11,263
Floating vs. Fixed	881	2,248	332	27	29	2,363	262,303	268,181
Overnight Index Swap	2,483	0	39	64	802	0	56,981	60,369
Total	3,448	2,248	515	91	831	2,579	330,102	339,812

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	82,971.59	40,781.61	27,342.45	12,926.27	3,505.91	3,304.50	2,603.08	173,435.41
Floating vs. Fixed	268,918.51	128,662.40	129,306.90	86,118.76	12,812.50	1,381.18	1,603.79	628,804.04
Overnight Index Swap	283,484.35	45,026.71	70,486.85	58,157.26	20,227.70	1,554.83	3,208.05	482,145.76
Total	635,374.46	214,470.72	227,136.20	157,202.29	36,546.10	6,240.51	7,414.93	1,284,385.22

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	6,457	824	1,867	1,341	323	183	270	11,263
Floating vs. Fixed	133,278	21,118	47,876	46,968	10,166	2,699	6,078	268,181
Overnight Index Swap	23,349	5,075	11,906	13,034	3,596	728	2,682	60,369
Total	163,084	27,016	61,648	61,342	14,084	3,610	9,029	339,812