

Foreign Exchange Position

Positions as at: 28 July 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	405,891.68	966,124.46	1,372,016.14
Total	405,891.68	966,124.46	1,372,016.14

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,605	141,111	206,716
Total	65,605	141,111	206,716

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	147,675.81	35,541.41	193,648.80	434,416.33	16,747.71	25,100.47	465,068.84	53,816.76	1,372,016.14
Total	147,675.81	35,541.41	193,648.80	434,416.33	16,747.71	25,100.47	465,068.84	53,816.76	1,372,016.14

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,211	11,993	35,010	79,135	4,226	7,219	56,142	4,780	206,716
Total	8,211	11,993	35,010	79,135	4,226	7,219	56,142	4,780	206,716

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	1,039,719.19	181,755.80	73,206.93	43,912.24	22,085.38	10,722.16	614.45	1,372,016.14
Total	1,039,719.19	181,755.80	73,206.93	43,912.24	22,085.38	10,722.16	614.45	1,372,016.14

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	185,583	10,015	4,487	3,026	2,448	1,092	65	206,716
Total	185,583	10,015	4,487	3,026	2,448	1,092	65	206,716

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	85.33	Afghani
ALL	93.03	Lek
AMD	385.4	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	825.5	Kwanza
ARS	272.45	Argentine Peso
AUD	1.4793	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7638	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	108.48	Taka
BGN	1.7642	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2808.64	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

28 July 2023

BND	1.3253	Brunei Dollar
BOB	6.84	Boliviano
BRL	4.7364	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.0049	Ngultrum
BWP	12.987	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3207	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8606	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	823.18	Chilean Peso
CNY	7.1503	Yuan Renminbi
COP	3940.15	Colombian Peso
COU	0.0878	Unidad de Valor Real
CRC	538.67	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.45	Cape Verde Escudo
CZK	21.661	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.7216	Danish Krone
DOP	55.8	Dominican Peso
DZD	134.7911	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.737	Ethiopian Birr
EUR	0.902	Euro
FJD	2.2129	Fiji Dollar
FKP	0.7749	Falkland Islands Pound
GBP	0.7726	Pound Sterling
GEL	2.56	Lari
GHS	11	Cedi
GIP	0.7748	Gibraltar Pound
GMD	60.4	Dalasi
GNF	8518	Guinea Franc
GTQ	7.84	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.8009	Hong Kong Dollar
HNL	24.562	Lempira
HRK	7.0385	Croatian Kuna
HTG	136	Gourde
HUF	343.98	Forint
IDR	15015	Rupiah
ILS	3.6833	New Israeli Sheqel
INR	81.95	Indian Rupee

Foreign Exchange Position

Positions as at:

28 July 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	131.27	Iceland Krona
JMD	152	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	140.21	Yen
KES	142.15	Kenyan Shilling
KGS	87.8523	Som
KHR	4117	Riel
KMF	444.42	Comoro Franc
KPW	130	North Korean Won
KRW	1270.8	Won
KWD	0.3068	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	444.38	Tenge
LAK	18940	Kip
LBP	15000	Lebanese Pound
LKR	328	Sri Lanka Rupee
LRD	184.3	Liberian Dollar
LSL	17.6113	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7577	Libyan Dinar
MAD	9.678	Moroccan Dirham
MDL	17.505	Moldovan Leu
MGA	4418.5	Malagasy Ariary
MKD	55.52	Denar
MMK	2093.7	Kyat
MNT	3420	Tugrik
MOP	8.039	Pataca
MRO	356	Ouguiya
MUR	45.95	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1043.42	Kwacha
MXN	16.834	Mexican Peso
MXV	2.1635	Mexican Unidad de Inversion (UDI)
MYR	4.547	Malaysian Ringgit
MZN	63.22	Metical
NAD	17.611	Namibia Dollar
NGN	787.92	Naira
NIO	36.17	Cordoba Oro
NOK	10.1011	Norwegian Krone
NPR	131.19	Nepalese Rupee
NZD	1.61	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5842	Nuevo Sol

Foreign Exchange Position

Positions as at:

28 July 2023

PGK	3.4722	Kina
PHP	54.597	Philippine Peso
PKR	285.93	Pakistan Rupee
PLN	3.9872	Zloty
PYG	7273.17	Guarani
QAR	3.64	Qatari Rial
RON	4.4403	Leu
RSD	105.65	Serbian Dinar
RUB	89.9955	Russian Ruble
RWF	1164.45	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.0775	Solomon Islands Dollar
SCR	13.2796	Seychelles Rupee
SDG	599.7502	Sudanese Pound
SEK	10.3921	Swedish Krona
SGD	1.3253	Singapore Dollar
SHP	0.7739	Saint Helena Pound
SLL	20762	Leone
SOS	566	Somali Shilling
SRD	38.368	Surinam Dollar
SSP	982.6633	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.6173	Lilangeni
THB	34.2	Baht
TJS	10.9	Somoni
TMT	3.495	New Manat
TND	3.09	Tunisian Dinar
TOP	2.3026	Pa'anga
TRY	26.9177	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.198	New Taiwan Dollar
TZS	2450	Tanzanian Shilling
UAH	36.929	Hryvnia
UGX	3619.38	Uganda Shilling
USD	1	US Dollar
UYU	37.64	Peso Uruguayo
UZS	11619.92	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23665	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	591.59	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	589.5	CFA Franc BCEAO
XPF	107.3	CFP Franc

Foreign Exchange Position

Positions as at: 28 July 2023

YER	249.98	Yemeni Rial
ZAR	17.6032	Rand
ZMK	5185	Zambian Kwacha
ZWL	4335	Zimbabwe Dollar

Interest Rate Position

Positions as at: 28 July 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,550,276.28	311,975.03	1,862,251.32
Floating vs. Fixed	7,894,644.27	2,861,653.13	10,756,297.40
Overnight Index Swap	4,686,527.53	1,226,601.56	5,913,129.09
Total	14,131,448.09	4,400,229.72	18,531,677.81

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	32,581	4,627	37,208
Floating vs. Fixed	264,912	106,158	371,069
Overnight Index Swap	170,423	26,174	196,597
Total	467,916	136,958	604,874

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	861,587.43	0.00	48,818.29	733.29	157,644.07	183,629.78	609,838.45	1,862,251.32
Floating vs. Fixed	1,082,294.61	2,648,143.52	354,082.62	18,603.43	113,531.85	2,291,722.18	4,247,919.18	10,756,297.40
Overnight Index Swap	3,350,962.52	19,988.62	215,351.81	52,977.71	722,622.95	352.25	1,550,873.23	5,913,129.09
Total	5,294,844.57	2,668,132.14	618,252.72	72,314.43	993,798.88	2,475,704.22	6,408,630.85	18,531,677.81

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	21,383	0	220	11	2,713	6,242	6,640	37,208
Floating vs. Fixed	41,557	86,955	11,156	445	3,978	85,493	141,487	371,069
Overnight Index Swap	113,261	296	2,201	1,690	19,734	27	59,389	196,597
Total	176,200	87,251	13,576	2,145	26,425	91,762	207,515	604,874

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	1,162,549.88	203,252.06	285,185.91	146,432.45	35,450.05	16,343.00	13,037.96	1,862,251.32
Floating vs. Fixed	4,799,272.11	1,885,066.26	2,810,233.25	1,000,290.48	130,848.35	59,216.02	71,370.93	10,756,297.40
Overnight Index Swap	2,643,244.65	842,633.56	1,202,914.09	813,193.22	150,854.17	97,588.08	162,701.31	5,913,129.09
Total	8,605,066.64	2,930,951.88	4,298,333.25	1,959,916.15	317,152.57	173,147.11	247,110.20	18,531,677.81

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	21,845	3,224	6,129	3,544	1,167	657	643	37,208
Floating vs. Fixed	102,285	56,036	134,182	62,235	8,009	4,043	4,281	371,069
Overnight Index Swap	50,356	26,344	60,376	40,377	6,411	4,577	8,157	196,597
Total	174,486	85,604	200,686	106,156	15,586	9,276	13,081	604,874

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	85.33	Afghani
ALL	93.03	Lek
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DKK	6.7216	Danish Krone
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EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

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ETB	54.737	Ethiopian Birr
EUR	0.902	Euro
FJD	2.2129	Fiji Dollar
FKP	0.7749	Falkland Islands Pound
GBP	0.7726	Pound Sterling
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IDR	15015	Rupiah
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KYD	0.825	Cayman Islands Dollar
KZT	444.38	Tenge
LAK	18940	Kip
LBP	15000	Lebanese Pound
LKR	328	Sri Lanka Rupee
LRD	184.3	Liberian Dollar
LSL	17.6113	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7577	Libyan Dinar

Interest Rate Position

Positions as at:

28 July 2023

MAD	9.678 Moroccan Dirham
MDL	17.505 Moldovan Leu
MGA	4418.5 Malagasy Ariary
MKD	55.52 Denar
MMK	2093.7 Kyat
MNT	3420 Tugrik
MOP	8.039 Pataca
MRO	356 Ouguiya
MUR	45.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1043.42 Kwacha
MXN	16.834 Mexican Peso
MXV	2.1635 Mexican Unidad de Inversion (UDI)
MYR	4.547 Malaysian Ringgit
MZN	63.22 Metical
NAD	17.611 Namibia Dollar
NGN	787.92 Naira
NIO	36.17 Cordoba Oro
NOK	10.1011 Norwegian Krone
NPR	131.19 Nepalese Rupee
NZD	1.61 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5842 Nuevo Sol
PGK	3.4722 Kina
PHP	54.597 Philippine Peso
PKR	285.93 Pakistan Rupee
PLN	3.9872 Zloty
PYG	7273.17 Guarani
QAR	3.64 Qatari Rial
RON	4.4403 Leu
RSD	105.65 Serbian Dinar
RUB	89.9955 Russian Ruble
RWF	1164.45 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	8.0775 Solomon Islands Dollar
SCR	13.2796 Seychelles Rupee
SDG	599.7502 Sudanese Pound
SEK	10.3921 Swedish Krona
SGD	1.3253 Singapore Dollar
SHP	0.7739 Saint Helena Pound
SLL	20762 Leone
SOS	566 Somali Shilling

Interest Rate Position

Positions as at:

28 July 2023

SRD	38.368 Surinam Dollar
SSP	982.6633 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	17.6173 Lilangeni
THB	34.2 Baht
TJS	10.9 Somoni
TMT	3.495 New Manat
TND	3.09 Tunisian Dinar
TOP	2.3026 Pa'anga
TRY	26.9177 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	31.198 New Taiwan Dollar
TZS	2450 Tanzanian Shilling
UAH	36.929 Hryvnia
UGX	3619.38 Uganda Shilling
USD	1 US Dollar
UYU	37.64 Peso Uruguayo
UZS	11619.92 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23665 Dong
VUV	116 Vatu
WST	2.6525 Tala
XAF	591.59 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	589.5 CFA Franc BCEAO
XPF	107.3 CFP Franc
YER	249.98 Yemeni Rial
ZAR	17.6032 Rand
ZMK	5185 Zambian Kwacha
ZWL	4335 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 24 July 2023 to 28 July 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,001.84	180,409.88	267,411.72
Total	87,001.84	180,409.88	267,411.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,165	28,794	46,958
Total	18,165	28,794	46,958

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	30,936.23	7,721.99	39,897.16	72,644.42	3,953.16	3,713.30	100,814.46	7,731.01	267,411.72
Total	30,936.23	7,721.99	39,897.16	72,644.42	3,953.16	3,713.30	100,814.46	7,731.01	267,411.72

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,711	3,199	8,586	17,773	971	1,390	12,873	456	46,958
Total	1,711	3,199	8,586	17,773	971	1,390	12,873	456	46,958

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	240,342.33	16,236.77	5,805.58	1,111.90	3,520.36	394.77	0.00	267,411.72
Total	240,342.33	16,236.77	5,805.58	1,111.90	3,520.36	394.77	0.00	267,411.72

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	45,619	866	227	91	138	20	0	46,958
Total	45,619	866	227	91	138	20	0	46,958

Interest Rate Turnover

Turnover for the period: 24 July 2023 to 28 July 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,261.54	170,708.08	179,969.62
Floating vs. Fixed	439,180.52	353,393.41	792,573.92
Overnight Index Swap	316,048.09	234,463.36	550,511.44
Total	764,490.15	758,564.84	1,523,054.99

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,770	2,606	11,376
Floating vs. Fixed	165,459	102,689	268,148
Overnight Index Swap	49,279	11,788	61,067
Total	223,508	117,083	340,591

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,471.43	0.00	20,852.47	0.00	0.00	3,734.46	147,911.26	179,969.62
Floating vs. Fixed	12,635.04	139,198.49	8,324.03	927.52	5,531.23	81,723.42	544,234.18	792,573.92
Overnight Index Swap	210,201.61	0.00	11,100.60	346.41	47,644.35	0.00	281,218.48	550,511.44
Total	230,308.09	139,198.49	40,277.09	1,273.94	53,175.58	85,457.88	973,363.92	1,523,054.99

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	167	0	186	0	0	165	10,858	11,376
Floating vs. Fixed	268	3,140	444	27	53	1,960	262,258	268,148
Overnight Index Swap	2,603	0	40	49	1,140	0	57,236	61,067
Total	3,038	3,140	670	76	1,193	2,124	330,351	340,591

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	96,287.56	36,448.44	26,340.93	12,254.24	3,271.84	3,143.47	2,223.15	179,969.62
Floating vs. Fixed	356,760.39	160,745.47	144,340.05	107,517.59	17,482.01	2,841.75	2,886.66	792,573.92
Overnight Index Swap	345,800.17	58,395.59	64,213.30	54,461.90	22,660.24	1,706.40	3,273.84	550,511.44
Total	798,848.11	255,589.49	234,894.28	174,233.74	43,414.08	7,691.63	8,383.65	1,523,054.99

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	6,482	827	1,895	1,353	329	195	296	11,376
Floating vs. Fixed	134,678	21,097	46,960	46,647	9,860	2,736	6,172	268,148
Overnight Index Swap	23,419	5,142	12,275	13,026	3,775	749	2,683	61,067
Total	164,578	27,065	61,130	61,025	13,963	3,680	9,151	340,591