

## Foreign Exchange Position

Positions as at: 04 August 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	384,230.07	961,024.69	1,345,254.76
<b>Total</b>	<b>384,230.07</b>	<b>961,024.69</b>	<b>1,345,254.76</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,262	145,297	212,559
<b>Total</b>	<b>67,262</b>	<b>145,297</b>	<b>212,559</b>

### 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	137,995.07	37,744.96	186,509.46	431,652.36	17,627.52	25,259.38	465,143.00	43,323.02	1,345,254.76
<b>Total</b>	<b>137,995.07</b>	<b>37,744.96</b>	<b>186,509.46</b>	<b>431,652.36</b>	<b>17,627.52</b>	<b>25,259.38</b>	<b>465,143.00</b>	<b>43,323.02</b>	<b>1,345,254.76</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,723	14,078	36,009	79,902	4,837	7,605	58,008	4,397	212,559
<b>Total</b>	<b>7,723</b>	<b>14,078</b>	<b>36,009</b>	<b>79,902</b>	<b>4,837</b>	<b>7,605</b>	<b>58,008</b>	<b>4,397</b>	<b>212,559</b>

### 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	1,009,436.86	188,310.71	71,178.64	43,169.42	22,119.02	10,425.91	614.20	1,345,254.76
<b>Total</b>	<b>1,009,436.86</b>	<b>188,310.71</b>	<b>71,178.64</b>	<b>43,169.42</b>	<b>22,119.02</b>	<b>10,425.91</b>	<b>614.20</b>	<b>1,345,254.76</b>

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	191,353	10,256	4,342	3,024	2,445	1,074	65	212,559
<b>Total</b>	<b>191,353</b>	<b>10,256</b>	<b>4,342</b>	<b>3,024</b>	<b>2,445</b>	<b>1,074</b>	<b>65</b>	<b>212,559</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	85.16	Afghani
ALL	94.27	Lek
AMD	385.86	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	826.5	Kwanza
ARS	277.35	Argentine Peso
AUD	1.5291	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7875	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.4	Taka
BGN	1.7877	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2809.96	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

04 August 2023

BND	1.341	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.812	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.542	Ngultrum
BWP	13.369	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3348	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8776	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	847.92	Chilean Peso
CNY	7.1911	Yuan Renminbi
COP	4062.5	Colombian Peso
COU	0.0872	Unidad de Valor Real
CRC	543.05	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.78	Cape Verde Escudo
CZK	21.88	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8125	Danish Krone
DOP	56.24	Dominican Peso
DZD	135.1324	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.7879	Ethiopian Birr
EUR	0.9141	Euro
FJD	2.1882	Fiji Dollar
FKP	0.7825	Falkland Islands Pound
GBP	0.7867	Pound Sterling
GEL	2.59	Lari
GHS	11	Cedi
GIP	0.7824	Gibraltar Pound
GMD	60.7	Dalasi
GNF	8517	Guinea Franc
GTQ	7.86	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8014	Hong Kong Dollar
HNL	24.545	Lempira
HRK	7.0385	Croatian Kuna
HTG	136	Gourde
HUF	355.15	Forint
IDR	15170	Rupiah
ILS	3.6712	New Israeli Sheqel
INR	82.73	Indian Rupee

## Foreign Exchange Position

Positions as at:

04 August 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	132.13	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	143.32	Yen
KES	142.65	Kenyan Shilling
KGS	87.7569	Som
KHR	4125	Riel
KMF	449.65	Comoro Franc
KPW	130	North Korean Won
KRW	1298.93	Won
KWD	0.3077	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	443.58	Tenge
LAK	19005	Kip
LBP	15000	Lebanese Pound
LKR	313	Sri Lanka Rupee
LRD	185.3	Liberian Dollar
LSL	18.4488	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7805	Libyan Dinar
MAD	9.8406	Moroccan Dirham
MDL	17.6835	Moldovan Leu
MGA	4425	Malagasy Ariary
MKD	55.89	Denar
MMK	2093.7	Kyat
MNT	3448	Tugrik
MOP	8.035	Pataca
MRO	356	Ouguiya
MUR	45.05	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1043.01	Kwacha
MXN	17.008	Mexican Peso
MXV	2.1832	Mexican Unidad de Inversion (UDI)
MYR	4.541	Malaysian Ringgit
MZN	63.25	Metical
NAD	18.456	Namibia Dollar
NGN	777	Naira
NIO	36.17	Cordoba Oro
NOK	10.2936	Norwegian Krone
NPR	132.13	Nepalese Rupee
NZD	1.6445	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6303	Nuevo Sol

## Foreign Exchange Position

Positions as at:

04 August 2023

PGK	3.4722	Kina
PHP	55.1	Philippine Peso
PKR	288.5	Pakistan Rupee
PLN	4.0625	Zloty
PYG	7262.44	Guarani
QAR	3.64	Qatari Rial
RON	4.509	Leu
RSD	107.08	Serbian Dinar
RUB	93.31	Russian Ruble
RWF	1165	Rwanda Franc
SAR	3.7492	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.3865	Seychelles Rupee
SDG	599	Sudanese Pound
SEK	10.7024	Swedish Krona
SGD	1.341	Singapore Dollar
SHP	0.7865	Saint Helena Pound
SLL	20843	Leone
SOS	565	Somali Shilling
SRD	37.89	Surinam Dollar
SSP	985.3359	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	13000	Syrian Pound
SZL	18.4548	Lilangeni
THB	34.48	Baht
TJS	10.96	Somoni
TMT	3.495	New Manat
TND	3.0836	Tunisian Dinar
TOP	2.3175	Pa'anga
TRY	26.9564	Turkish Lira
TTD	6.7303	Trinidad and Tobago Dollar
TWD	31.623	New Taiwan Dollar
TZS	2450	Tanzanian Shilling
UAH	36.891	Hryvnia
UGX	3610	Uganda Shilling
USD	1	US Dollar
UYU	37.89	Peso Uruguayo
UZS	11650.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23735	Dong
VUV	117.4	Vatu
WST	2.6525	Tala
XAF	599.6	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	623.81	CFA Franc BCEAO
XPF	108.75	CFP Franc

# Foreign Exchange Position

Positions as at: 04 August 2023

YER	249.85	Yemeni Rial
ZAR	18.4577	Rand
ZMK	5185	Zambian Kwacha
ZWL	4300	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

04 August 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,480,660.04	333,159.60	1,813,819.65
Floating vs. Fixed	7,817,253.76	2,846,064.18	10,663,317.94
Overnight Index Swap	4,616,970.80	1,187,869.36	5,804,840.16
<b>Total</b>	<b>13,914,884.60</b>	<b>4,367,093.15</b>	<b>18,281,977.74</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	30,755	4,756	35,511
Floating vs. Fixed	263,625	106,393	370,018
Overnight Index Swap	169,067	25,775	194,842
<b>Total</b>	<b>463,447</b>	<b>136,924</b>	<b>600,371</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	798,035.38	0.00	50,842.00	720.15	153,607.05	184,764.72	625,850.35	1,813,819.65
Floating vs. Fixed	1,022,271.00	2,667,304.09	350,603.51	18,469.76	111,085.86	2,289,482.94	4,204,100.78	10,663,317.94
Overnight Index Swap	3,295,884.13	19,597.09	213,813.61	51,966.77	706,595.47	608.60	1,516,374.49	5,804,840.16
<b>Total</b>	<b>5,116,190.52</b>	<b>2,686,901.18</b>	<b>615,259.12</b>	<b>71,156.67</b>	<b>971,288.39</b>	<b>2,474,856.25</b>	<b>6,346,325.61</b>	<b>18,281,977.74</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	19,501	0	247	11	2,708	6,259	6,786	35,511
Floating vs. Fixed	38,560	87,916	11,195	457	3,979	85,233	142,680	370,018
Overnight Index Swap	110,245	295	2,204	1,700	19,630	29	60,740	194,842
<b>Total</b>	<b>168,306</b>	<b>88,211</b>	<b>13,645</b>	<b>2,167</b>	<b>26,317</b>	<b>91,521</b>	<b>210,206</b>	<b>600,371</b>

### 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	1,127,397.30	200,297.83	279,798.49	143,222.54	34,423.13	15,921.55	12,758.80	1,813,819.65
Floating vs. Fixed	4,722,516.70	1,887,931.96	2,798,601.65	996,741.33	129,041.43	58,234.50	70,250.37	10,663,317.94
Overnight Index Swap	2,587,181.45	822,767.45	1,191,608.55	798,198.92	145,892.42	96,161.23	163,030.14	5,804,840.16
<b>Total</b>	<b>8,437,095.45</b>	<b>2,910,997.23</b>	<b>4,270,008.69</b>	<b>1,938,162.79</b>	<b>309,356.97</b>	<b>170,317.28</b>	<b>246,039.32</b>	<b>18,281,977.74</b>

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	19,992	3,262	6,140	3,580	1,186	672	680	35,511
Floating vs. Fixed	99,544	56,310	134,794	62,805	8,238	4,047	4,282	370,018
Overnight Index Swap	48,317	26,300	60,763	40,486	6,323	4,551	8,103	194,842
<b>Total</b>	<b>167,853</b>	<b>85,871</b>	<b>201,697</b>	<b>106,871</b>	<b>15,746</b>	<b>9,269</b>	<b>13,065</b>	<b>600,371</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

## Interest Rate Position

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ALL	94.27	Lek
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DJF	177.55	Djibouti Franc
DKK	6.8125	Danish Krone
DOP	56.24	Dominican Peso
DZD	135.1324	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

04 August 2023

ETB	54.7879	Ethiopian Birr
EUR	0.9141	Euro
FJD	2.1882	Fiji Dollar
FKP	0.7825	Falkland Islands Pound
GBP	0.7867	Pound Sterling
GEL	2.59	Lari
GHS	11	Cedi
GIP	0.7824	Gibraltar Pound
GMD	60.7	Dalasi
GNF	8517	Guinea Franc
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KYD	0.825	Cayman Islands Dollar
KZT	443.58	Tenge
LAK	19005	Kip
LBP	15000	Lebanese Pound
LKR	313	Sri Lanka Rupee
LRD	185.3	Liberian Dollar
LSL	18.4488	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7805	Libyan Dinar

## Interest Rate Position

Positions as at:

04 August 2023

MAD	9.8406 Moroccan Dirham
MDL	17.6835 Moldovan Leu
MGA	4425 Malagasy Ariary
MKD	55.89 Denar
MMK	2093.7 Kyat
MNT	3448 Tugrik
MOP	8.035 Pataca
MRO	356 Ouguiya
MUR	45.05 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1043.01 Kwacha
MXN	17.008 Mexican Peso
MXV	2.1832 Mexican Unidad de Inversion (UDI)
MYR	4.541 Malaysian Ringgit
MZN	63.25 Metical
NAD	18.456 Namibia Dollar
NGN	777 Naira
NIO	36.17 Cordoba Oro
NOK	10.2936 Norwegian Krone
NPR	132.13 Nepalese Rupee
NZD	1.6445 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6303 Nuevo Sol
PGK	3.4722 Kina
PHP	55.1 Philippine Peso
PKR	288.5 Pakistan Rupee
PLN	4.0625 Zloty
PYG	7262.44 Guarani
QAR	3.64 Qatari Rial
RON	4.509 Leu
RSD	107.08 Serbian Dinar
RUB	93.31 Russian Ruble
RWF	1165 Rwanda Franc
SAR	3.7492 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.3865 Seychelles Rupee
SDG	599 Sudanese Pound
SEK	10.7024 Swedish Krona
SGD	1.341 Singapore Dollar
SHP	0.7865 Saint Helena Pound
SLL	20843 Leone
SOS	565 Somali Shilling

## Interest Rate Position

Positions as at:

04 August 2023

SRD	37.89 Surinam Dollar
SSP	985.3359 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.4548 Lilangeni
THB	34.48 Baht
TJS	10.96 Somoni
TMT	3.495 New Manat
TND	3.0836 Tunisian Dinar
TOP	2.3175 Pa'anga
TRY	26.9564 Turkish Lira
TTD	6.7303 Trinidad and Tobago Dollar
TWD	31.623 New Taiwan Dollar
TZS	2450 Tanzanian Shilling
UAH	36.891 Hryvnia
UGX	3610 Uganda Shilling
USD	1 US Dollar
UYU	37.89 Peso Uruguayo
UZS	11650.01 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23735 Dong
VUV	117.4 Vatu
WST	2.6525 Tala
XAF	599.6 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	623.81 CFA Franc BCEAO
XPF	108.75 CFP Franc
YER	249.85 Yemeni Rial
ZAR	18.4577 Rand
ZMK	5185 Zambian Kwacha
ZWL	4300 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

31 July 2023 to

04 August 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,452.87	140,116.84	214,569.71
Total	74,452.87	140,116.84	214,569.71

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,154	27,203	44,356
Total	17,154	27,203	44,356

### 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	21,840.55	8,352.72	28,884.53	62,302.67	4,187.65	5,447.56	80,801.17	2,752.87	214,569.71
Total	21,840.55	8,352.72	28,884.53	62,302.67	4,187.65	5,447.56	80,801.17	2,752.87	214,569.71

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,601	3,687	8,908	15,075	1,208	1,932	11,681	265	44,356
Total	1,601	3,687	8,908	15,075	1,208	1,932	11,681	265	44,356

### 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	188,830.89	17,294.05	3,865.22	1,351.81	2,989.08	236.65	2.00	214,569.71
Total	188,830.89	17,294.05	3,865.22	1,351.81	2,989.08	236.65	2.00	214,569.71

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	42,948	886	204	102	196	19	2	44,356
Total	42,948	886	204	102	196	19	2	44,356

## Interest Rate Turnover

Turnover for the period:

31 July 2023 to

04 August 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	34,034.86	178,248.61	212,283.47
Floating vs. Fixed	279,170.34	245,919.75	525,090.09
Overnight Index Swap	352,109.10	223,117.47	575,226.57
<b>Total</b>	<b>665,314.30</b>	<b>647,285.83</b>	<b>1,312,600.13</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	134	1,151	1,285
Floating vs. Fixed	8,124	4,300	12,424
Overnight Index Swap	5,368	2,205	7,572
<b>Total</b>	<b>13,625</b>	<b>7,656</b>	<b>21,280</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,973.77	0.00	22,297.66	0.00	0.00	4,167.05	176,844.99	212,283.47
Floating vs. Fixed	8,257.90	132,176.10	6,275.93	963.10	5,237.72	105,324.01	266,855.33	525,090.09
Overnight Index Swap	225,188.75	0.00	10,561.93	51.67	47,699.92	512.73	291,211.57	575,226.57
<b>Total</b>	<b>242,420.42</b>	<b>132,176.10</b>	<b>39,135.52</b>	<b>1,014.77</b>	<b>52,937.64</b>	<b>110,003.79</b>	<b>734,911.89</b>	<b>1,312,600.13</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	142	0	241	0	0	126	777	1,285
Floating vs. Fixed	219	2,908	279	33	51	2,781	6,154	12,424
Overnight Index Swap	2,920	0	45	17	1,133	4	3,454	7,572
<b>Total</b>	<b>3,280</b>	<b>2,908</b>	<b>565</b>	<b>50</b>	<b>1,184</b>	<b>2,910</b>	<b>10,384</b>	<b>21,280</b>

### 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	128,016.31	36,245.84	26,215.16	13,387.20	2,996.45	3,093.22	2,329.30	212,283.48
Floating vs. Fixed	191,831.19	131,012.00	97,664.94	87,999.08	13,648.28	1,271.54	1,663.06	525,090.09
Overnight Index Swap	347,707.38	39,734.01	81,817.04	62,956.47	33,494.41	2,649.65	6,867.60	575,226.56
<b>Total</b>	<b>667,554.88</b>	<b>206,991.85</b>	<b>205,697.14</b>	<b>164,342.75</b>	<b>50,139.14</b>	<b>7,014.41</b>	<b>10,859.96</b>	<b>1,312,600.13</b>

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	161	150	264	291	128	78	213	1,285
Floating vs. Fixed	1,706	1,724	2,983	4,371	1,032	188	422	12,424
Overnight Index Swap	777	589	2,023	2,450	1,142	139	454	7,572
<b>Total</b>	<b>2,644</b>	<b>2,463</b>	<b>5,270</b>	<b>7,111</b>	<b>2,302</b>	<b>404</b>	<b>1,088</b>	<b>21,280</b>