

Foreign Exchange Position

Positions as at: 11 August 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	383,415.33	991,396.17	1,374,811.50
Total	383,415.33	991,396.17	1,374,811.50

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,092	147,778	212,870
Total	65,092	147,778	212,870

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	147,670.59	35,430.91	184,001.36	440,347.93	17,962.34	26,933.69	478,670.81	43,793.86	1,374,811.50
Total	147,670.59	35,430.91	184,001.36	440,347.93	17,962.34	26,933.69	478,670.81	43,793.86	1,374,811.50

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,900	13,460	34,505	80,613	5,239	8,437	58,354	4,362	212,870
Total	7,900	13,460	34,505	80,613	5,239	8,437	58,354	4,362	212,870

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	1,031,572.63	192,113.24	72,526.60	45,232.39	22,293.22	10,458.68	614.74	1,374,811.50
Total	1,031,572.63	192,113.24	72,526.60	45,232.39	22,293.22	10,458.68	614.74	1,374,811.50

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	191,202	10,510	4,426	3,151	2,457	1,058	66	212,870
Total	191,202	10,510	4,426	3,151	2,457	1,058	66	212,870

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	83.88	Afghani
ALL	93.68	Lek
AMD	385.07	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	828.5	Kwanza
ARS	285.15	Argentine Peso
AUD	1.5316	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7818	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.4	Taka
BGN	1.7818	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2811.33	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

11 August 2023

BND	1.3464	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.902	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.828	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3418	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8771	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	861.15	Chilean Peso
CNY	7.2085	Yuan Renminbi
COP	4017.5	Colombian Peso
COU	0.0868	Unidad de Valor Real
CRC	534.85	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.46	Cape Verde Escudo
CZK	22.104	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.7888	Danish Krone
DOP	56.5	Dominican Peso
DZD	135.1785	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.8602	Ethiopian Birr
EUR	0.911	Euro
FJD	2.2099	Fiji Dollar
FKP	0.7837	Falkland Islands Pound
GBP	0.786	Pound Sterling
GEL	2.6	Lari
GHS	11	Cedi
GIP	0.7837	Gibraltar Pound
GMD	60.7	Dalasi
GNF	8510	Guinea Franc
GTQ	7.855	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8209	Hong Kong Dollar
HNL	24.546	Lempira
HRK	7.0385	Croatian Kuna
HTG	135	Gourde
HUF	353.87	Forint
IDR	15190	Rupiah
ILS	3.7037	New Israeli Sheqel
INR	82.844	Indian Rupee

Foreign Exchange Position

Positions as at:

11 August 2023

IQD	1308.2	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	131.32	Iceland Krona
JMD	153.46	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	143.72	Yen
KES	143.4	Kenyan Shilling
KGS	87.87	Som
KHR	4124	Riel
KMF	447.81	Comoro Franc
KPW	130	North Korean Won
KRW	1313.08	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	443.94	Tenge
LAK	19372	Kip
LBP	15000	Lebanese Pound
LKR	319.5	Sri Lanka Rupee
LRD	185.3	Liberian Dollar
LSL	18.9888	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7843	Libyan Dinar
MAD	9.772	Moroccan Dirham
MDL	17.545	Moldovan Leu
MGA	4443.68	Malagasy Ariary
MKD	55.94	Denar
MMK	2093.7	Kyat
MNT	3444	Tugrik
MOP	8.054	Pataca
MRO	356	Ouguiya
MUR	45.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1073.87	Kwacha
MXN	17.0533	Mexican Peso
MXV	2.1859	Mexican Unidad de Inversion (UDI)
MYR	4.568	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.97	Namibia Dollar
NGN	767.77	Naira
NIO	36.17	Cordoba Oro
NOK	10.1962	Norwegian Krone
NPR	132.5	Nepalese Rupee
NZD	1.6521	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6796	Nuevo Sol

Foreign Exchange Position

Positions as at:

11 August 2023

PGK	3.4722	Kina
PHP	56.317	Philippine Peso
PKR	287.1	Pakistan Rupee
PLN	4.0679	Zloty
PYG	7263.86	Guarani
QAR	3.64	Qatari Rial
RON	4.5039	Leu
RSD	106.73	Serbian Dinar
RUB	96.8705	Russian Ruble
RWF	1170.81	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.8263	Seychelles Rupee
SDG	599.8502	Sudanese Pound
SEK	10.6654	Swedish Krona
SGD	1.3464	Singapore Dollar
SHP	0.7842	Saint Helena Pound
SLL	21172	Leone
SOS	566	Somali Shilling
SRD	37.73	Surinam Dollar
SSP	991.9036	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.97	Lilangeni
THB	35.02	Baht
TJS	10.97	Somoni
TMT	3.495	New Manat
TND	3.09	Tunisian Dinar
TOP	2.2712	Pa'anga
TRY	26.9891	Turkish Lira
TTD	6.7447	Trinidad and Tobago Dollar
TWD	31.646	New Taiwan Dollar
TZS	2495	Tanzanian Shilling
UAH	36.891	Hryvnia
UGX	3655	Uganda Shilling
USD	1	US Dollar
UYU	38.3	Peso Uruguayo
UZS	11662	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23735	Dong
VUV	118.2	Vatu
WST	2.694	Tala
XAF	597.57	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	621.76	CFA Franc BCEAO
XPF	108.4	CFP Franc

Foreign Exchange Position

Positions as at:

11 August 2023

YER	249.98	Yemeni Rial
ZAR	18.9701	Rand
ZMK	5185	Zambian Kwacha
ZWL	4445.75	Zimbabwe Dollar

Interest Rate Position

Positions as at:

11 August 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,421,102.94	359,622.02	1,780,724.96
Floating vs. Fixed	7,595,405.50	2,823,141.98	10,418,547.48
Overnight Index Swap	4,663,465.38	1,197,891.37	5,861,356.76
Total	13,679,973.82	4,380,655.38	18,060,629.20

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	29,000	4,647	33,647
Floating vs. Fixed	256,563	106,323	362,886
Overnight Index Swap	169,010	25,961	194,971
Total	454,573	136,931	591,503

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	733,805.81	0.00	50,278.38	720.79	153,279.27	185,294.39	657,346.32	1,780,724.96
Floating vs. Fixed	973,439.79	2,463,855.26	358,957.67	18,334.17	111,133.16	2,293,567.32	4,199,260.11	10,418,547.48
Overnight Index Swap	3,289,677.41	19,022.63	208,394.87	52,248.37	723,944.66	862.80	1,567,206.02	5,861,356.76
Total	4,996,923.01	2,482,877.89	617,630.92	71,303.32	988,357.09	2,479,724.52	6,423,812.45	18,060,629.20

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	17,609	0	245	11	2,707	6,276	6,800	33,647
Floating vs. Fixed	35,908	81,720	11,609	449	3,975	85,788	143,439	362,886
Overnight Index Swap	109,096	289	2,206	1,716	20,038	31	61,596	194,971
Total	162,612	82,009	14,059	2,175	26,720	92,095	211,834	591,503

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	1,093,154.32	197,881.15	281,990.74	144,175.81	34,345.06	16,422.08	12,755.80	1,780,724.96
Floating vs. Fixed	4,559,818.08	1,877,739.58	2,728,777.49	992,979.23	130,223.95	58,484.99	70,524.15	10,418,547.48
Overnight Index Swap	2,597,422.88	823,190.70	1,215,102.86	812,383.15	153,533.25	96,761.63	162,962.30	5,861,356.76
Total	8,250,395.28	2,898,811.43	4,225,871.09	1,949,538.19	318,102.25	171,668.70	246,242.26	18,060,629.20

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	18,103	3,277	6,154	3,591	1,180	670	673	33,647
Floating vs. Fixed	95,894	55,952	131,408	62,836	8,409	4,077	4,311	362,886
Overnight Index Swap	46,791	26,335	61,924	40,611	6,536	4,610	8,165	194,971
Total	160,788	85,563	199,486	107,038	16,125	9,357	13,149	591,503

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

Interest Rate Position

Positions as at:

11 August 2023

AFN	83.88	Afghani
ALL	93.68	Lek
AMD	385.07	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	828.5	Kwanza
ARS	285.15	Argentine Peso
AUD	1.5316	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7818	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.4	Taka
BGN	1.7818	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2811.33	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3464	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.902	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.828	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3418	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8771	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	861.15	Chilean Peso
CNY	7.2085	Yuan Renminbi
COP	4017.5	Colombian Peso
COU	0.0868	Unidad de Valor Real
CRC	534.85	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.46	Cape Verde Escudo
CZK	22.104	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.7888	Danish Krone
DOP	56.5	Dominican Peso
DZD	135.1785	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

11 August 2023

ETB	54.8602	Ethiopian Birr
EUR	0.911	Euro
FJD	2.2099	Fiji Dollar
FKP	0.7837	Falkland Islands Pound
GBP	0.786	Pound Sterling
GEL	2.6	Lari
GHS	11	Cedi
GIP	0.7837	Gibraltar Pound
GMD	60.7	Dalasi
GNF	8510	Guinea Franc
GTQ	7.855	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.8209	Hong Kong Dollar
HNL	24.546	Lempira
HRK	7.0385	Croatian Kuna
HTG	135	Gourde
HUF	353.87	Forint
IDR	15190	Rupiah
ILS	3.7037	New Israeli Sheqel
INR	82.844	Indian Rupee
IQD	1308.2	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	131.32	Iceland Krona
JMD	153.46	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	143.72	Yen
KES	143.4	Kenyan Shilling
KGS	87.87	Som
KHR	4124	Riel
KMF	447.81	Comoro Franc
KPW	130	North Korean Won
KRW	1313.08	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	443.94	Tenge
LAK	19372	Kip
LBP	15000	Lebanese Pound
LKR	319.5	Sri Lanka Rupee
LRD	185.3	Liberian Dollar
LSL	18.9888	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7843	Libyan Dinar

Interest Rate Position

Positions as at:

11 August 2023

MAD	9.772 Moroccan Dirham
MDL	17.545 Moldovan Leu
MGA	4443.68 Malagasy Ariary
MKD	55.94 Denar
MMK	2093.7 Kyat
MNT	3444 Tugrik
MOP	8.054 Pataca
MRO	356 Ouguiya
MUR	45.6 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1073.87 Kwacha
MXN	17.0533 Mexican Peso
MXV	2.1859 Mexican Unidad de Inversion (UDI)
MYR	4.568 Malaysian Ringgit
MZN	63.22 Metical
NAD	18.97 Namibia Dollar
NGN	767.77 Naira
NIO	36.17 Cordoba Oro
NOK	10.1962 Norwegian Krone
NPR	132.5 Nepalese Rupee
NZD	1.6521 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6796 Nuevo Sol
PGK	3.4722 Kina
PHP	56.317 Philippine Peso
PKR	287.1 Pakistan Rupee
PLN	4.0679 Zloty
PYG	7263.86 Guarani
QAR	3.64 Qatari Rial
RON	4.5039 Leu
RSD	106.73 Serbian Dinar
RUB	96.8705 Russian Ruble
RWF	1170.81 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.8263 Seychelles Rupee
SDG	599.8502 Sudanese Pound
SEK	10.6654 Swedish Krona
SGD	1.3464 Singapore Dollar
SHP	0.7842 Saint Helena Pound
SLL	21172 Leone
SOS	566 Somali Shilling

Interest Rate Position

Positions as at:

11 August 2023

SRD	37.73 Surinam Dollar
SSP	991.9036 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.97 Lilangeni
THB	35.02 Baht
TJS	10.97 Somoni
TMT	3.495 New Manat
TND	3.09 Tunisian Dinar
TOP	2.2712 Pa'anga
TRY	26.9891 Turkish Lira
TTD	6.7447 Trinidad and Tobago Dollar
TWD	31.646 New Taiwan Dollar
TZS	2495 Tanzanian Shilling
UAH	36.891 Hryvnia
UGX	3655 Uganda Shilling
USD	1 US Dollar
UYU	38.3 Peso Uruguayo
UZS	11662 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23735 Dong
VUV	118.2 Vatu
WST	2.694 Tala
XAF	597.57 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	621.76 CFA Franc BCEAO
XPF	108.4 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.9701 Rand
ZMK	5185 Zambian Kwacha
ZWL	4445.75 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

07 August 2023 to

11 August 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	88,618.74	183,830.42	272,449.16
Total	88,618.74	183,830.42	272,449.16

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,166	29,617	47,783
Total	18,166	29,617	47,783

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	32,611.99	7,921.49	30,609.74	80,060.29	2,822.73	6,452.03	106,536.46	5,434.44	272,449.16
Total	32,611.99	7,921.49	30,609.74	80,060.29	2,822.73	6,452.03	106,536.46	5,434.44	272,449.16

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,505	2,989	7,364	19,486	1,055	2,495	12,561	330	47,783
Total	1,505	2,989	7,364	19,486	1,055	2,495	12,561	330	47,783

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	234,903.10	25,124.86	5,292.42	2,253.28	4,586.18	288.48	0.86	272,449.16
Total	234,903.10	25,124.86	5,292.42	2,253.28	4,586.18	288.48	0.86	272,449.16

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	46,000	1,115	277	106	275	9	2	47,783
Total	46,000	1,115	277	106	275	9	2	47,783

Interest Rate Turnover

Turnover for the period:

07 August 2023 to

11 August 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18,130.22	203,409.83	221,540.05
Floating vs. Fixed	394,093.88	291,743.78	685,837.66
Overnight Index Swap	319,285.28	132,920.65	452,205.92
Total	731,509.38	628,074.25	1,359,583.63

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	194	884	1,078
Floating vs. Fixed	10,341	4,346	14,687
Overnight Index Swap	4,879	1,616	6,495
Total	15,414	6,846	22,259

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,395.21	0.00	19,822.36	0.00	421.08	5,782.04	187,119.36	221,540.05
Floating vs. Fixed	9,312.59	314,052.83	12,713.92	827.96	4,932.92	88,040.42	255,957.02	685,837.66
Overnight Index Swap	164,592.58	0.00	4,000.56	344.17	36,607.69	255.73	246,405.20	452,205.92
Total	182,300.37	314,052.83	36,536.84	1,172.13	41,961.69	94,078.19	689,481.57	1,359,583.63

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	155	0	177	0	2	141	603	1,078
Floating vs. Fixed	271	4,695	638	23	63	2,595	6,403	14,687
Overnight Index Swap	2,561	0	23	22	815	2	3,073	6,495
Total	2,986	4,695	838	45	880	2,738	10,079	22,259

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	142,706.98	30,047.84	25,351.76	14,536.30	3,197.69	3,552.04	2,147.44	221,540.05
Floating vs. Fixed	241,691.22	195,131.13	155,340.12	76,159.19	14,298.13	1,550.26	1,667.61	685,837.66
Overnight Index Swap	231,157.93	32,619.14	93,877.43	60,228.34	27,822.51	2,263.11	4,237.47	452,205.92
Total	615,556.13	257,798.10	274,569.31	150,923.83	45,318.33	7,365.41	8,052.52	1,359,583.63

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	142	116	233	268	98	60	162	1,078
Floating vs. Fixed	2,129	2,408	4,223	4,259	1,026	215	428	14,687
Overnight Index Swap	646	615	1,755	2,052	951	137	341	6,495
Total	2,917	3,138	6,210	6,578	2,075	412	931	22,259