

Foreign Exchange Position

Positions as at: 18 August 2023

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	373,370.99	990,553.96	1,363,924.94
Total	373,370.99	990,553.96	1,363,924.94

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,275	147,949	210,224
Total	62,275	147,949	210,224

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	150,509.20	33,294.70	181,152.09	430,721.89	17,018.68	27,931.87	484,840.26	38,456.25	1,363,924.94
Total	150,509.20	33,294.70	181,152.09	430,721.89	17,018.68	27,931.87	484,840.26	38,456.25	1,363,924.94

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,225	13,072	34,098	78,741	5,054	8,772	58,048	4,215	210,224
Total	8,225	13,072	34,098	78,741	5,054	8,772	58,048	4,215	210,224

By Product and Residual Maturity

Outstanding Notional (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	1,019,525.24	194,546.40	72,584.54	44,531.68	21,668.67	10,453.82	614.59	1,363,924.94
Total	1,019,525.24	194,546.40	72,584.54	44,531.68	21,668.67	10,453.82	614.59	1,363,924.94

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	188,348	10,748	4,375	3,224	2,394	1,069	66	210,224
Total	188,348	10,748	4,375	3,224	2,394	1,069	66	210,224

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	84.23	Afghani
ALL	96.16	Lek
AMD	384.7	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	830	Kwanza
ARS	349.95	Argentine Peso
AUD	1.5562	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7974	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.4	Taka
BGN	1.7974	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2812.28	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

18 August 2023

BND	1.3597	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9879	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.2149	Ngultrum
BWP	13.5501	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3535	Canadian Dollar
CDF	2477	Congolese Franc
CHF	0.88	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	869.1	Chilean Peso
CNY	7.2981	Yuan Renminbi
COP	4133	Colombian Peso
COU	0.0847	Unidad de Valor Real
CRC	532	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.34	Cape Verde Escudo
CZK	22.141	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8487	Danish Krone
DOP	56.51	Dominican Peso
DZD	135.3772	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.9305	Ethiopian Birr
EUR	0.9191	Euro
FJD	2.2743	Fiji Dollar
FKP	0.7852	Falkland Islands Pound
GBP	0.7853	Pound Sterling
GEL	2.589	Lari
GHS	11	Cedi
GIP	0.7852	Gibraltar Pound
GMD	61.5	Dalasi
GNF	8500	Guinea Franc
GTQ	7.835	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.831	Hong Kong Dollar
HNL	24.556	Lempira
HRK	7.0385	Croatian Kuna
HTG	134	Gourde
HUF	355.29	Forint
IDR	15280	Rupiah
ILS	3.7683	New Israeli Sheqel
INR	83.2093	Indian Rupee

Foreign Exchange Position

Positions as at:		18 August 2023
IQD	1308.7	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	132.29	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	146.35	Yen
KES	143.95	Kenyan Shilling
KGS	88.27	Som
KHR	4126	Riel
KMF	450.34	Comoro Franc
KPW	130	North Korean Won
KRW	1341.22	Won
KWD	0.3077	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	458.89	Tenge
LAK	19120	Kip
LBP	15000	Lebanese Pound
LKR	321	Sri Lanka Rupee
LRD	187	Liberian Dollar
LSL	19.1522	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8027	Libyan Dinar
MAD	9.8996	Moroccan Dirham
MDL	17.52	Moldovan Leu
MGA	4443	Malagasy Ariary
MKD	55.94	Denar
MMK	2093.7	Kyat
MNT	3458	Tugrik
MOP	8.066	Pataca
MRO	356	Ouguiya
MUR	45.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1073.88	Kwacha
MXN	17.132	Mexican Peso
MXV	2.1935	Mexican Unidad de Inversion (UDI)
MYR	4.627	Malaysian Ringgit
MZN	63.23	Metical
NAD	19.161	Namibia Dollar
NGN	784.39	Naira
NIO	36.17	Cordoba Oro
NOK	10.6008	Norwegian Krone
NPR	132.71	Nepalese Rupee
NZD	1.6838	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7076	Nuevo Sol

Foreign Exchange Position

Positions as at:		18 August 2023
PGK	3.4783	Kina
PHP	56.617	Philippine Peso
PKR	294.5	Pakistan Rupee
PLN	4.1048	Zloty
PYG	7260.13	Guarani
QAR	3.642	Qatari Rial
RON	4.5336	Leu
RSD	107.66	Serbian Dinar
RUB	96.35	Russian Ruble
RWF	1173.8	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.4662	Seychelles Rupee
SDG	599.8502	Sudanese Pound
SEK	10.8958	Swedish Krona
SGD	1.3597	Singapore Dollar
SHP	0.7845	Saint Helena Pound
SLL	21537	Leone
SOS	566	Somali Shilling
SRD	37.73	Surinam Dollar
SSP	1024.9598	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.161	Lilangeni
THB	35.47	Baht
TJS	10.9	Somoni
TMT	3.495	New Manat
TND	3.0835	Tunisian Dinar
TOP	2.3004	Pa'anga
TRY	27.0381	Turkish Lira
TTD	6.7357	Trinidad and Tobago Dollar
TWD	31.914	New Taiwan Dollar
TZS	2490	Tanzanian Shilling
UAH	36.9342	Hryvnia
UGX	3725	Uganda Shilling
USD	1	US Dollar
UYU	38.01	Peso Uruguayo
UZS	12084	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23935	Dong
VUV	119	Vatu
WST	2.7137	Tala
XAF	602.85	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	625.98	CFA Franc BCEAO
XPF	109.35	CFP Franc

Foreign Exchange Position

Positions as at: 18 August 2023

YER	249.95	Yemeni Rial
ZAR	19.164	Rand
ZMK	5185	Zambian Kwacha
ZWL	4340.11	Zimbabwe Dollar

Interest Rate Position

Positions as at: 18 August 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,330,152.10	363,078.48	1,693,230.58
Floating vs. Fixed	7,445,131.09	2,754,022.23	10,199,153.32
Overnight Index Swap	4,587,606.27	1,197,019.39	5,784,625.66
Total	13,362,889.46	4,314,120.10	17,677,009.56

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	27,130	4,424	31,554
Floating vs. Fixed	251,929	106,514	358,442
Overnight Index Swap	169,320	26,097	195,417
Total	448,379	137,035	585,413

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	649,759.02	0.00	47,857.84	721.43	150,416.78	183,876.88	660,598.62	1,693,230.58
Floating vs. Fixed	937,423.91	2,460,142.95	354,801.44	18,584.68	109,322.77	2,310,661.19	4,008,216.37	10,199,153.32
Overnight Index Swap	3,304,419.06	18,220.44	205,581.73	52,293.12	726,563.21	606.30	1,476,941.81	5,784,625.66
Total	4,891,601.99	2,478,363.40	608,241.01	71,599.23	986,302.76	2,495,144.37	6,145,756.80	17,677,009.56

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	15,649	0	211	11	2,704	6,257	6,723	31,554
Floating vs. Fixed	34,251	82,826	11,611	455	3,961	86,295	139,045	358,442
Overnight Index Swap	108,688	283	2,221	1,727	20,440	29	62,030	195,417
Total	158,588	83,109	14,042	2,192	27,105	92,581	207,798	585,413

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	1,022,370.54	190,734.08	276,964.05	140,332.49	33,974.09	16,183.20	12,672.13	1,693,230.58
Floating vs. Fixed	4,434,739.62	1,835,383.61	2,677,298.61	993,922.01	129,267.69	57,602.91	70,938.88	10,199,153.32
Overnight Index Swap	2,493,746.26	827,572.94	1,224,675.68	824,075.38	154,168.79	97,018.83	163,367.79	5,784,625.66
Total	7,950,856.41	2,853,690.63	4,178,938.34	1,958,329.89	317,410.58	170,804.93	246,978.79	17,677,009.56

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	16,169	3,280	6,091	3,546	1,165	658	646	31,554
Floating vs. Fixed	94,039	55,219	129,167	63,252	8,402	4,057	4,307	358,442
Overnight Index Swap	45,719	26,499	62,466	41,171	6,685	4,688	8,191	195,417
Total	155,927	84,997	197,724	107,969	16,251	9,403	13,144	585,413

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at: 18 August 2023

AFN	84.23	Afghani
ALL	96.16	Lek
AMD	384.7	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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DKK	6.8487	Danish Krone
DOP	56.51	Dominican Peso
DZD	135.3772	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

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EUR	0.9191	Euro
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KYD	0.825	Cayman Islands Dollar
KZT	458.89	Tenge
LAK	19120	Kip
LBP	15000	Lebanese Pound
LKR	321	Sri Lanka Rupee
LRD	187	Liberian Dollar
LSL	19.1522	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8027	Libyan Dinar

Interest Rate Position

Positions as at:

18 August 2023

MAD	9.8996 Moroccan Dirham
MDL	17.52 Moldovan Leu
MGA	4443 Malagasy Ariary
MKD	55.94 Denar
MMK	2093.7 Kyat
MNT	3458 Tugrik
MOP	8.066 Pataca
MRO	356 Ouguiya
MUR	45.6 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1073.88 Kwacha
MXN	17.132 Mexican Peso
MXV	2.1935 Mexican Unidad de Inversion (UDI)
MYR	4.627 Malaysian Ringgit
MZN	63.23 Metical
NAD	19.161 Namibia Dollar
NGN	784.39 Naira
NIO	36.17 Cordoba Oro
NOK	10.6008 Norwegian Krone
NPR	132.71 Nepalese Rupee
NZD	1.6838 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7076 Nuevo Sol
PGK	3.4783 Kina
PHP	56.617 Philippine Peso
PKR	294.5 Pakistan Rupee
PLN	4.1048 Zloty
PYG	7260.13 Guarani
QAR	3.642 Qatari Rial
RON	4.5336 Leu
RSD	107.66 Serbian Dinar
RUB	96.35 Russian Ruble
RWF	1173.8 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.4662 Seychelles Rupee
SDG	599.8502 Sudanese Pound
SEK	10.8958 Swedish Krona
SGD	1.3597 Singapore Dollar
SHP	0.7845 Saint Helena Pound
SLL	21537 Leone
SOS	566 Somali Shilling

Interest Rate Position

Positions as at:

18 August 2023

SRD	37.73	Surinam Dollar
SSP	1024.9598	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.161	Lilangeni
THB	35.47	Baht
TJS	10.9	Somoni
TMT	3.495	New Manat
TND	3.0835	Tunisian Dinar
TOP	2.3004	Pa'anga
TRY	27.0381	Turkish Lira
TTD	6.7357	Trinidad and Tobago Dollar
TWD	31.914	New Taiwan Dollar
TZS	2490	Tanzanian Shilling
UAH	36.9342	Hryvnia
UGX	3725	Uganda Shilling
USD	1	US Dollar
UYU	38.01	Peso Uruguayo
UZS	12084	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23935	Dong
VUV	119	Vatu
WST	2.7137	Tala
XAF	602.85	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	625.98	CFA Franc BCEAO
XPF	109.35	CFP Franc
YER	249.95	Yemeni Rial
ZAR	19.164	Rand
ZMK	5185	Zambian Kwacha
ZWL	4340.11	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 14 August 2023 to 18 August 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	86,721.81	157,463.08	244,184.89
Total	86,721.81	157,463.08	244,184.89

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,033	29,146	47,179
Total	18,033	29,146	47,179

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	22,653.87	6,643.02	29,769.79	59,350.14	3,529.66	6,161.56	112,113.52	3,963.33	244,184.89
Total	22,653.87	6,643.02	29,769.79	59,350.14	3,529.66	6,161.56	112,113.52	3,963.33	244,184.89

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,614	2,663	8,687	16,417	1,061	2,061	14,396	281	47,179
Total	1,614	2,663	8,687	16,417	1,061	2,061	14,396	281	47,179

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	211,560.07	21,408.07	6,603.93	2,031.40	2,333.22	248.19	0.00	244,184.89
Total	211,560.07	21,408.07	6,603.93	2,031.40	2,333.22	248.19	0.00	244,184.89

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	45,386	1,101	309	159	200	25	0	47,179
Total	45,386	1,101	309	159	200	25	0	47,179

Interest Rate Turnover

Turnover for the period: 14 August 2023 to 18 August 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	61,061.88	208,423.42	269,485.30
Floating vs. Fixed	303,398.02	237,291.82	540,689.84
Overnight Index Swap	229,884.69	145,148.05	375,032.74
Total	594,344.59	590,863.29	1,185,207.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	639	740	1,379
Floating vs. Fixed	8,322	4,643	12,964
Overnight Index Swap	3,717	1,688	5,404
Total	12,677	7,070	19,747

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,881.72	0.00	17,323.34	0.00	39,272.26	1,258.33	203,749.65	269,485.30
Floating vs. Fixed	8,750.79	195,126.59	5,767.58	1,267.79	12,315.21	112,125.24	205,336.64	540,689.84
Overnight Index Swap	149,835.66	0.00	5,340.79	531.79	32,551.03	0.00	186,773.46	375,032.74
Total	166,468.17	195,126.59	28,431.71	1,799.58	84,138.50	113,383.57	595,859.75	1,185,207.88

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	144	0	143	0	568	58	466	1,379
Floating vs. Fixed	213	4,322	241	34	182	2,382	5,591	12,964
Overnight Index Swap	2,613	0	56	23	778	0	1,936	5,404
Total	2,969	4,322	440	57	1,528	2,440	7,993	19,747

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	172,976.46	30,635.76	36,837.01	18,453.48	4,650.62	3,562.09	2,369.88	269,485.30
Floating vs. Fixed	187,081.47	141,407.67	102,213.81	93,255.08	13,298.62	995.78	2,437.40	540,689.84
Overnight Index Swap	203,837.97	38,208.30	56,079.91	54,307.75	16,070.03	1,232.21	5,296.57	375,032.74
Total	563,895.91	210,251.73	195,130.73	166,016.31	34,019.27	5,790.08	10,103.85	1,185,207.88

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	169	134	353	328	159	82	154	1,379
Floating vs. Fixed	1,715	2,151	3,091	4,752	748	144	365	12,964
Overnight Index Swap	546	667	1,362	1,676	717	112	325	5,404
Total	2,430	2,952	4,806	6,755	1,624	338	844	19,747