

Foreign Exchange Position

Positions as at: 25 August 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	371,948.28	1,031,161.63	1,403,109.91
Total	371,948.28	1,031,161.63	1,403,109.91

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	61,278	148,154	209,432
Total	61,278	148,154	209,432

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	156,539.44	36,603.55	184,508.43	430,148.35	16,725.10	26,841.12	508,775.80	42,968.12	1,403,109.91
Total	156,539.44	36,603.55	184,508.43	430,148.35	16,725.10	26,841.12	508,775.80	42,968.12	1,403,109.91

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,429	13,476	34,648	76,873	4,925	8,733	58,083	4,265	209,432
Total	8,429	13,476	34,648	76,873	4,925	8,733	58,083	4,265	209,432

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	1,054,923.05	200,996.76	69,970.05	44,590.28	21,355.70	10,649.98	624.11	1,403,109.91
Total	1,054,923.05	200,996.76	69,970.05	44,590.28	21,355.70	10,649.98	624.11	1,403,109.91

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	187,902	10,547	4,258	3,199	2,381	1,079	66	209,432
Total	187,902	10,547	4,258	3,199	2,381	1,079	66	209,432

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	82.97	Afghani
ALL	98.85	Lek
AMD	385.8	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	831	Kwanza
ARS	349.97	Argentine Peso
AUD	1.5437	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8004	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.4	Taka
BGN	1.8	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2813.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

25 August 2023

BND	1.3525	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.8572	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.66	Ngultrum
BWP	13.3511	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3525	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8777	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	855.18	Chilean Peso
CNY	7.2771	Yuan Renminbi
COP	4065.5	Colombian Peso
COU	0.085	Unidad de Valor Real
CRC	537.725	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.49	Cape Verde Escudo
CZK	22.14	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8609	Danish Krone
DOP	56.57	Dominican Peso
DZD	135.761	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	55.008	Ethiopian Birr
EUR	0.9206	Euro
FJD	2.2222	Fiji Dollar
FKP	0.7837	Falkland Islands Pound
GBP	0.7855	Pound Sterling
GEL	2.602	Lari
GHS	11.2	Cedi
GIP	0.7837	Gibraltar Pound
GMD	62.2	Dalasi
GNF	8493	Guinea Franc
GTQ	7.845	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.8409	Hong Kong Dollar
HNL	24.568	Lempira
HRK	7.0385	Croatian Kuna
HTG	134	Gourde
HUF	351.8	Forint
IDR	15290	Rupiah
ILS	3.7534	New Israeli Sheqel
INR	82.5081	Indian Rupee

Foreign Exchange Position

Positions as at:

25 August 2023

IQD	1308.68	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	131.57	Iceland Krona
JMD	153.65	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	144.83	Yen
KES	144.65	Kenyan Shilling
KGS	88.1714	Som
KHR	4135	Riel
KMF	454.85	Comoro Franc
KPW	130	North Korean Won
KRW	1326.42	Won
KWD	0.308	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	461.09	Tenge
LAK	19470.5	Kip
LBP	15000	Lebanese Pound
LKR	323	Sri Lanka Rupee
LRD	185.06	Liberian Dollar
LSL	18.4613	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8115	Libyan Dinar
MAD	10.0168	Moroccan Dirham
MDL	17.77	Moldovan Leu
MGA	4420	Malagasy Ariary
MKD	56.63	Denar
MMK	2093.7	Kyat
MNT	3462	Tugrik
MOP	8.076	Pataca
MRO	356	Ouguiya
MUR	45.25	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1070.25	Kwacha
MXN	16.79	Mexican Peso
MXV	2.1467	Mexican Unidad de Inversion (UDI)
MYR	4.654	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.469	Namibia Dollar
NGN	755.27	Naira
NIO	36.17	Cordoba Oro
NOK	10.5875	Norwegian Krone
NPR	132.3	Nepalese Rupee
NZD	1.6714	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.696	Nuevo Sol

Foreign Exchange Position

Positions as at:

25 August 2023

PGK	3.4965	Kina
PHP	56.606	Philippine Peso
PKR	299.45	Pakistan Rupee
PLN	4.1091	Zloty
PYG	7275.46	Guarani
QAR	3.6424	Qatari Rial
RON	4.5419	Leu
RSD	107.78	Serbian Dinar
RUB	93.9955	Russian Ruble
RWF	1177.94	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.32	Seychelles Rupee
SDG	599.7502	Sudanese Pound
SEK	10.9018	Swedish Krona
SGD	1.3525	Singapore Dollar
SHP	0.7905	Saint Helena Pound
SLL	21708	Leone
SOS	566	Somali Shilling
SRD	37.86	Surinam Dollar
SSP	994.0505	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.471	Lilangeni
THB	34.96	Baht
TJS	10.97	Somoni
TMT	3.495	New Manat
TND	3.0769	Tunisian Dinar
TOP	2.3425	Pa'anga
TRY	27.1792	Turkish Lira
TTD	6.7552	Trinidad and Tobago Dollar
TWD	31.819	New Taiwan Dollar
TZS	2490	Tanzanian Shilling
UAH	36.929	Hryvnia
UGX	3711.28	Uganda Shilling
USD	1	US Dollar
UYU	37.83	Peso Uruguayo
UZS	12062.55	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23985	Dong
VUV	118.7	Vatu
WST	2.6525	Tala
XAF	603.73	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602.5	CFA Franc BCEAO
XPF	109.51	CFP Franc

Foreign Exchange Position

Positions as at:

25 August 2023

YER	249.97	Yemeni Rial
ZAR	18.4575	Rand
ZMK	5185	Zambian Kwacha
ZWL	4325	Zimbabwe Dollar

Interest Rate Position

Positions as at:

25 August 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,274,112.19	400,772.13	1,674,884.32
Floating vs. Fixed	7,469,952.36	2,792,798.69	10,262,751.05
Overnight Index Swap	4,513,491.79	1,217,346.40	5,730,838.18
Total	13,257,556.34	4,410,917.22	17,668,473.55

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	25,470	4,432	29,902
Floating vs. Fixed	248,887	107,847	356,733
Overnight Index Swap	167,166	27,433	194,599
Total	441,522	139,711	581,233

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	583,329.77	0.00	46,849.26	721.25	151,912.56	185,375.56	706,695.91	1,674,884.32
Floating vs. Fixed	904,868.05	2,503,588.46	354,929.32	19,361.85	111,530.45	2,243,067.09	4,125,405.85	10,262,751.05
Overnight Index Swap	3,183,850.38	18,163.09	206,162.79	52,302.39	745,305.41	605.53	1,524,448.59	5,730,838.18
Total	4,672,048.20	2,521,751.55	607,941.37	72,385.48	1,008,748.42	2,429,048.18	6,356,550.36	17,668,473.55

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	13,857	0	210	11	2,702	6,332	6,791	29,902
Floating vs. Fixed	32,854	83,547	11,783	450	3,978	83,486	140,637	356,733
Overnight Index Swap	106,494	281	2,242	1,733	20,739	29	63,082	194,599
Total	153,205	83,828	14,234	2,193	27,419	89,846	210,509	581,233

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	996,651.49	190,753.34	281,332.83	142,751.78	34,387.60	16,323.91	12,683.37	1,674,884.32
Floating vs. Fixed	4,416,285.87	1,839,240.28	2,730,555.18	1,015,048.58	131,690.75	58,379.32	71,551.08	10,262,751.05
Overnight Index Swap	2,492,190.20	800,056.69	1,227,123.60	812,504.83	147,462.62	95,105.07	156,395.18	5,730,838.18
Total	7,905,127.57	2,830,050.32	4,239,011.60	1,970,305.18	313,540.97	169,808.30	240,629.62	17,668,473.55

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	14,391	3,300	6,163	3,574	1,170	658	646	29,902
Floating vs. Fixed	91,331	54,949	129,306	63,960	8,649	4,109	4,430	356,733
Overnight Index Swap	43,928	26,341	63,590	41,414	6,557	4,674	8,096	194,599
Total	149,650	84,590	199,059	108,947	16,375	9,441	13,172	581,233

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

Interest Rate Position

Positions as at:

25 August 2023

AFN	82.97	Afghani
ALL	98.85	Lek
AMD	385.8	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	831	Kwanza
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DZD	135.761	Algerian Dinar
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ERN	15	Nakfa

Interest Rate Position

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ETB	55.008	Ethiopian Birr
EUR	0.9206	Euro
FJD	2.2222	Fiji Dollar
FKP	0.7837	Falkland Islands Pound
GBP	0.7855	Pound Sterling
GEL	2.602	Lari
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KYD	0.825	Cayman Islands Dollar
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LAK	19470.5	Kip
LBP	15000	Lebanese Pound
LKR	323	Sri Lanka Rupee
LRD	185.06	Liberian Dollar
LSL	18.4613	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8115	Libyan Dinar

Interest Rate Position

Positions as at:

25 August 2023

MAD	10.0168 Moroccan Dirham
MDL	17.77 Moldovan Leu
MGA	4420 Malagasy Ariary
MKD	56.63 Denar
MMK	2093.7 Kyat
MNT	3462 Tugrik
MOP	8.076 Pataca
MRO	356 Ouguiya
MUR	45.25 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1070.25 Kwacha
MXN	16.79 Mexican Peso
MXV	2.1467 Mexican Unidad de Inversion (UDI)
MYR	4.654 Malaysian Ringgit
MZN	63.22 Metical
NAD	18.469 Namibia Dollar
NGN	755.27 Naira
NIO	36.17 Cordoba Oro
NOK	10.5875 Norwegian Krone
NPR	132.3 Nepalese Rupee
NZD	1.6714 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.696 Nuevo Sol
PGK	3.4965 Kina
PHP	56.606 Philippine Peso
PKR	299.45 Pakistan Rupee
PLN	4.1091 Zloty
PYG	7275.46 Guarani
QAR	3.6424 Qatari Rial
RON	4.5419 Leu
RSD	107.78 Serbian Dinar
RUB	93.9955 Russian Ruble
RWF	1177.94 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.32 Seychelles Rupee
SDG	599.7502 Sudanese Pound
SEK	10.9018 Swedish Krona
SGD	1.3525 Singapore Dollar
SHP	0.7905 Saint Helena Pound
SLL	21708 Leone
SOS	566 Somali Shilling

Interest Rate Position

Positions as at:

25 August 2023

SRD	37.86 Surinam Dollar
SSP	994.0505 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.471 Lilangeni
THB	34.96 Baht
TJS	10.97 Somoni
TMT	3.495 New Manat
TND	3.0769 Tunisian Dinar
TOP	2.3425 Pa'anga
TRY	27.1792 Turkish Lira
TTD	6.7552 Trinidad and Tobago Dollar
TWD	31.819 New Taiwan Dollar
TZS	2490 Tanzanian Shilling
UAH	36.929 Hryvnia
UGX	3711.28 Uganda Shilling
USD	1 US Dollar
UYU	37.83 Peso Uruguayo
UZS	12062.55 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23985 Dong
VUV	118.7 Vatu
WST	2.6525 Tala
XAF	603.73 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	602.5 CFA Franc BCEAO
XPF	109.51 CFP Franc
YER	249.97 Yemeni Rial
ZAR	18.4575 Rand
ZMK	5185 Zambian Kwacha
ZWL	4325 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

21 August 2023 to

25 August 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,226.33	190,714.12	277,940.45
Total	87,226.33	190,714.12	277,940.45

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,588	26,321	43,909
Total	17,588	26,321	43,909

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	29,756.24	11,140.82	38,255.27	69,622.88	2,791.38	3,385.53	112,430.14	10,558.18	277,940.45
Total	29,756.24	11,140.82	38,255.27	69,622.88	2,791.38	3,385.53	112,430.14	10,558.18	277,940.45

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,674	2,627	7,670	16,053	704	1,307	13,263	612	43,909
Total	1,674	2,627	7,670	16,053	704	1,307	13,263	612	43,909

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	239,125.23	27,931.56	5,738.26	1,849.82	2,774.09	511.50	10.00	277,940.45
Total	239,125.23	27,931.56	5,738.26	1,849.82	2,774.09	511.50	10.00	277,940.45

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	42,132	1,201	247	107	170	52	1	43,909
Total	42,132	1,201	247	107	170	52	1	43,909

Interest Rate Turnover

Turnover for the period:

21 August 2023 to

25 August 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	29,058.11	252,805.81	281,863.92
Floating vs. Fixed	508,207.69	293,016.90	801,224.58
Overnight Index Swap	318,465.17	150,187.39	468,652.56
Total	855,730.97	696,010.09	1,551,741.06

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	347	872	1,218
Floating vs. Fixed	10,299	6,093	16,391
Overnight Index Swap	5,705	3,122	8,827
Total	16,350	10,086	26,436

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,683.94	0.00	18,424.36	0.00	0.00	9,586.14	245,169.48	281,863.92
Floating vs. Fixed	23,604.85	185,060.18	5,836.01	2,136.77	8,131.63	246,908.16	329,546.98	801,224.58
Overnight Index Swap	254,372.54	0.00	2,766.24	416.07	26,130.13	0.00	184,967.57	468,652.56
Total	286,661.34	185,060.18	27,026.62	2,552.84	34,261.76	256,494.29	759,684.03	1,551,741.06

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	133	0	173	0	0	305	608	1,218
Floating vs. Fixed	1,170	3,028	407	36	98	4,724	6,930	16,391
Overnight Index Swap	4,794	0	39	29	546	0	3,420	8,827
Total	6,096	3,028	619	65	644	5,029	10,958	26,436

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	199,967.73	25,254.00	28,907.79	19,138.45	3,649.49	2,876.44	2,070.02	281,863.92
Floating vs. Fixed	261,911.07	211,538.71	197,893.28	110,028.37	15,367.19	1,826.86	2,659.09	801,224.58
Overnight Index Swap	196,460.31	50,339.50	107,855.35	74,869.57	23,097.03	4,499.96	11,530.83	468,652.56
Total	658,339.12	287,132.21	334,656.42	204,036.39	42,113.72	9,203.27	16,259.94	1,551,741.06

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	124	161	308	305	116	54	151	1,218
Floating vs. Fixed	2,222	2,800	4,555	4,922	1,148	244	502	16,391
Overnight Index Swap	840	797	2,675	2,871	836	181	628	8,827
Total	3,185	3,758	7,537	8,098	2,100	479	1,280	26,436