

## Foreign Exchange Position

Positions as at: 01 September 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	359,870.42	1,035,694.34	1,395,564.76
<b>Total</b>	<b>359,870.42</b>	<b>1,035,694.34</b>	<b>1,395,564.76</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	55,883	145,772	201,655
<b>Total</b>	<b>55,883</b>	<b>145,772</b>	<b>201,655</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	156,187.63	33,888.87	180,303.17	439,873.64	14,940.01	24,839.91	502,376.07	43,155.46	1,395,564.76
<b>Total</b>	<b>156,187.63</b>	<b>33,888.87</b>	<b>180,303.17</b>	<b>439,873.64</b>	<b>14,940.01</b>	<b>24,839.91</b>	<b>502,376.07</b>	<b>43,155.46</b>	<b>1,395,564.76</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,538	13,011	33,381	73,854	4,459	8,429	55,627	4,356	201,655
<b>Total</b>	<b>8,538</b>	<b>13,011</b>	<b>33,381</b>	<b>73,854</b>	<b>4,459</b>	<b>8,429</b>	<b>55,627</b>	<b>4,356</b>	<b>201,655</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	1,041,836.34	206,199.63	70,169.34	45,524.69	20,713.21	10,512.86	608.69	1,395,564.76
<b>Total</b>	<b>1,041,836.34</b>	<b>206,199.63</b>	<b>70,169.34</b>	<b>45,524.69</b>	<b>20,713.21</b>	<b>10,512.86</b>	<b>608.69</b>	<b>1,395,564.76</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	179,309	11,329	4,251	3,230	2,337	1,135	64	201,655
<b>Total</b>	<b>179,309</b>	<b>11,329</b>	<b>4,251</b>	<b>3,230</b>	<b>2,337</b>	<b>1,135</b>	<b>64</b>	<b>201,655</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	81.05	Afghani
ALL	98.52	Lek
AMD	384.98	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	831.5	Kwanza
ARS	349.65	Argentine Peso
AUD	1.5437	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7902	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109	Taka
BGN	1.7902	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2814.79	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

01 September 2023

BND	1.3495	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.889	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.7013	Ngultrum
BWP	13.369	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3531	Canadian Dollar
CDF	2475	Congolese Franc
CHF	0.8779	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	850.05	Chilean Peso
CNY	7.2839	Yuan Renminbi
COP	4100.5	Colombian Peso
COU	0.0859	Unidad de Valor Real
CRC	537.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.93	Cape Verde Escudo
CZK	22.019	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8224	Danish Krone
DOP	56.67	Dominican Peso
DZD	135.7801	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	55.0647	Ethiopian Birr
EUR	0.9151	Euro
FJD	2.2242	Fiji Dollar
FKP	0.7905	Falkland Islands Pound
GBP	0.786	Pound Sterling
GEL	2.605	Lari
GHS	11.25	Cedi
GIP	0.7905	Gibraltar Pound
GMD	63	Dalasi
GNF	8489	Guinea Franc
GTQ	7.85	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.847	Hong Kong Dollar
HNL	24.573	Lempira
HRK	7.0385	Croatian Kuna
HTG	135.1042	Gourde
HUF	347.09	Forint
IDR	15235	Rupiah
ILS	3.7831	New Israeli Sheqel
INR	82.607	Indian Rupee

## Foreign Exchange Position

Positions as at:

01 September 2023

IQD	1308.6	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	130.3	Iceland Krona
JMD	153.27	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	146.24	Yen
KES	145.3	Kenyan Shilling
KGS	88.2538	Som
KHR	4148	Riel
KMF	451.95	Comoro Franc
KPW	130	North Korean Won
KRW	1323.49	Won
KWD	0.3079	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	462.09	Tenge
LAK	19531.8	Kip
LBP	15000	Lebanese Pound
LKR	320.5	Sri Lanka Rupee
LRD	185	Liberian Dollar
LSL	18.6513	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8138	Libyan Dinar
MAD	10.1285	Moroccan Dirham
MDL	17.7355	Moldovan Leu
MGA	4437.5	Malagasy Ariary
MKD	56.17	Denar
MMK	2093.7	Kyat
MNT	3462	Tugrik
MOP	8.083	Pataca
MRO	356	Ouguiya
MUR	45.31	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1059.03	Kwacha
MXN	16.728	Mexican Peso
MXV	2.1378	Mexican Unidad de Inversion (UDI)
MYR	4.637	Malaysian Ringgit
MZN	63.23	Metical
NAD	18.667	Namibia Dollar
NGN	773	Naira
NIO	36.18	Cordoba Oro
NOK	10.5932	Norwegian Krone
NPR	132.37	Nepalese Rupee
NZD	1.6781	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6802	Nuevo Sol

## Foreign Exchange Position

Positions as at:

01 September 2023

PGK	3.4965	Kina
PHP	56.76	Philippine Peso
PKR	303.65	Pakistan Rupee
PLN	4.0886	Zloty
PYG	7278	Guarani
QAR	3.6426	Qatari Rial
RON	4.5205	Leu
RSD	107.22	Serbian Dinar
RUB	96.1455	Russian Ruble
RWF	1181.14	Rwanda Franc
SAR	3.7512	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.1707	Seychelles Rupee
SDG	598.2502	Sudanese Pound
SEK	10.8368	Swedish Krona
SGD	1.3494	Singapore Dollar
SHP	0.7895	Saint Helena Pound
SLL	21794	Leone
SOS	566	Somali Shilling
SRD	37.77	Surinam Dollar
SSP	1020.7535	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.6573	Lilangeni
THB	35.04	Baht
TJS	10.97	Somoni
TMT	3.49	New Manat
TND	3.09	Tunisian Dinar
TOP	2.3381	Pa'anga
TRY	26.6868	Turkish Lira
TTD	6.7637	Trinidad and Tobago Dollar
TWD	31.824	New Taiwan Dollar
TZS	2500	Tanzanian Shilling
UAH	36.934	Hryvnia
UGX	3711.28	Uganda Shilling
USD	1	US Dollar
UYU	37.79	Peso Uruguayo
UZS	12084.97	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24110	Dong
VUV	119.9	Vatu
WST	2.6525	Tala
XAF	600.42	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	600.22	CFA Franc BCEAO
XPF	108.91	CFP Franc

## Foreign Exchange Position

Positions as at: 01 September 2023

YER	249.98	Yemeni Rial
ZAR	18.6791	Rand
ZMK	5185	Zambian Kwacha
ZWL	4390.58	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

01 September 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,222,503.14	414,583.70	1,637,086.84
Floating vs. Fixed	7,531,274.77	2,801,575.09	10,332,849.87
Overnight Index Swap	4,472,665.88	1,249,736.28	5,722,402.16
<b>Total</b>	<b>13,226,443.79</b>	<b>4,465,895.08</b>	<b>17,692,338.87</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,960	4,506	28,466
Floating vs. Fixed	249,121	107,898	357,019
Overnight Index Swap	163,701	27,448	191,148
<b>Total</b>	<b>436,782</b>	<b>139,852</b>	<b>576,633</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	526,211.41	0.00	48,019.29	720.79	149,745.17	188,200.77	724,189.42	1,637,086.84
Floating vs. Fixed	866,707.96	2,527,297.12	357,718.86	18,106.67	110,048.60	2,301,333.98	4,151,636.68	10,332,849.87
Overnight Index Swap	3,238,470.75	17,892.15	216,887.34	52,077.29	742,141.15	610.16	1,454,323.31	5,722,402.16
<b>Total</b>	<b>4,631,390.12</b>	<b>2,545,189.27</b>	<b>622,625.49</b>	<b>70,904.75</b>	<b>1,001,934.93</b>	<b>2,490,144.91</b>	<b>6,330,149.41</b>	<b>17,692,338.87</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	12,302	0	240	11	2,696	6,366	6,852	28,466
Floating vs. Fixed	30,552	84,416	11,877	450	3,972	84,368	141,386	357,019
Overnight Index Swap	105,143	279	2,244	1,734	20,961	31	60,757	191,148
<b>Total</b>	<b>147,997</b>	<b>84,695</b>	<b>14,360</b>	<b>2,194</b>	<b>27,629</b>	<b>90,765</b>	<b>208,995</b>	<b>576,633</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	962,520.60	192,535.50	276,860.94	141,606.28	34,743.17	16,131.96	12,688.40	1,637,086.84
Floating vs. Fixed	4,426,598.04	1,863,529.34	2,750,790.95	1,028,507.42	133,509.07	58,185.60	71,729.45	10,332,849.87
Overnight Index Swap	2,488,787.43	790,354.86	1,218,158.29	822,161.63	149,112.15	94,937.32	158,890.48	5,722,402.16
<b>Total</b>	<b>7,877,906.07</b>	<b>2,846,419.70</b>	<b>4,245,810.18</b>	<b>1,992,275.33</b>	<b>317,364.39</b>	<b>169,254.88</b>	<b>243,308.33</b>	<b>17,692,338.87</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	12,919	3,294	6,167	3,555	1,198	661	673	28,466
Floating vs. Fixed	89,368	55,310	130,204	64,824	8,707	4,149	4,458	357,019
Overnight Index Swap	41,904	26,032	62,293	41,342	6,633	4,722	8,224	191,148
<b>Total</b>	<b>144,191</b>	<b>84,636</b>	<b>198,663</b>	<b>109,721</b>	<b>16,537</b>	<b>9,532</b>	<b>13,355</b>	<b>576,633</b>

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EGP	30.85	Egyptian Pound
ERN	15	Nakfa

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01 September 2023

ETB	55.0647	Ethiopian Birr
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LRD	185	Liberian Dollar
LSL	18.6513	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8138	Libyan Dinar

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01 September 2023

MAD	10.1285	Moroccan Dirham
MDL	17.7355	Moldovan Leu
MGA	4437.5	Malagasy Ariary
MKD	56.17	Denar
MMK	2093.7	Kyat
MNT	3462	Tugrik
MOP	8.083	Pataca
MRO	356	Ouguiya
MUR	45.31	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1059.03	Kwacha
MXN	16.728	Mexican Peso
MXV	2.1378	Mexican Unidad de Inversion (UDI)
MYR	4.637	Malaysian Ringgit
MZN	63.23	Metical
NAD	18.667	Namibia Dollar
NGN	773	Naira
NIO	36.18	Cordoba Oro
NOK	10.5932	Norwegian Krone
NPR	132.37	Nepalese Rupee
NZD	1.6781	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6802	Nuevo Sol
PGK	3.4965	Kina
PHP	56.76	Philippine Peso
PKR	303.65	Pakistan Rupee
PLN	4.0886	Zloty
PYG	7278	Guarani
QAR	3.6426	Qatari Rial
RON	4.5205	Leu
RSD	107.22	Serbian Dinar
RUB	96.1455	Russian Ruble
RWF	1181.14	Rwanda Franc
SAR	3.7512	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.1707	Seychelles Rupee
SDG	598.2502	Sudanese Pound
SEK	10.8368	Swedish Krona
SGD	1.3494	Singapore Dollar
SHP	0.7895	Saint Helena Pound
SLL	21794	Leone
SOS	566	Somali Shilling

## Interest Rate Position

Positions as at:

01 September 2023

SRD	37.77 Surinam Dollar
SSP	1020.7535 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.6573 Lilangeni
THB	35.04 Baht
TJS	10.97 Somoni
TMT	3.49 New Manat
TND	3.09 Tunisian Dinar
TOP	2.3381 Pa'anga
TRY	26.6868 Turkish Lira
TTD	6.7637 Trinidad and Tobago Dollar
TWD	31.824 New Taiwan Dollar
TZS	2500 Tanzanian Shilling
UAH	36.934 Hryvnia
UGX	3711.28 Uganda Shilling
USD	1 US Dollar
UYU	37.79 Peso Uruguayo
UZS	12084.97 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24110 Dong
VUV	119.9 Vatu
WST	2.6525 Tala
XAF	600.42 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	600.22 CFA Franc BCEAO
XPF	108.91 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.6791 Rand
ZMK	5185 Zambian Kwacha
ZWL	4390.58 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

28 August 2023 to

01 September 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	89,413.03	188,175.78	277,588.81
<b>Total</b>	<b>89,413.03</b>	<b>188,175.78</b>	<b>277,588.81</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,672	25,507	40,178
<b>Total</b>	<b>14,672</b>	<b>25,507</b>	<b>40,178</b>

### 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	30,444.20	5,321.27	41,593.55	88,826.31	2,261.43	3,251.95	99,165.38	6,724.73	277,588.81
<b>Total</b>	<b>30,444.20</b>	<b>5,321.27</b>	<b>41,593.55</b>	<b>88,826.31</b>	<b>2,261.43</b>	<b>3,251.95</b>	<b>99,165.38</b>	<b>6,724.73</b>	<b>277,588.81</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,778	2,325	8,377	15,082	553	1,023	10,479	562	40,178
<b>Total</b>	<b>1,778</b>	<b>2,325</b>	<b>8,377</b>	<b>15,082</b>	<b>553</b>	<b>1,023</b>	<b>10,479</b>	<b>562</b>	<b>40,178</b>

### 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	231,128.80	32,914.21	6,854.72	2,913.41	3,531.97	161.70	84.00	277,588.81
<b>Total</b>	<b>231,128.80</b>	<b>32,914.21</b>	<b>6,854.72</b>	<b>2,913.41</b>	<b>3,531.97</b>	<b>161.70</b>	<b>84.00</b>	<b>277,588.81</b>

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	37,447	1,922	265	159	301	82	2	40,178
<b>Total</b>	<b>37,447</b>	<b>1,922</b>	<b>265</b>	<b>159</b>	<b>301</b>	<b>82</b>	<b>2</b>	<b>40,178</b>

## Interest Rate Turnover

Turnover for the period:

28 August 2023 to

01 September 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	22,762.37	258,241.65	281,004.01
Floating vs. Fixed	335,181.36	254,503.18	589,684.54
Overnight Index Swap	281,906.21	190,691.49	472,597.70
<b>Total</b>	<b>639,849.93</b>	<b>703,436.32</b>	<b>1,343,286.25</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	213	1,037	1,250
Floating vs. Fixed	7,943	4,422	12,365
Overnight Index Swap	4,399	1,478	5,876
<b>Total</b>	<b>12,555</b>	<b>6,936</b>	<b>19,491</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,855.02	0.00	18,162.59	0.00	0.00	10,800.60	243,185.81	281,004.01
Floating vs. Fixed	11,767.57	152,659.14	6,250.20	1,071.93	6,847.36	181,042.93	230,045.41	589,684.54
Overnight Index Swap	231,681.02	0.00	10,997.91	163.82	21,458.70	10.19	208,286.06	472,597.70
<b>Total</b>	<b>252,303.60</b>	<b>152,659.14</b>	<b>35,410.70</b>	<b>1,235.75</b>	<b>28,306.06</b>	<b>191,853.72</b>	<b>681,517.28</b>	<b>1,343,286.25</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	160	0	226	0	0	232	633	1,250
Floating vs. Fixed	247	2,930	350	34	71	3,231	5,503	12,365
Overnight Index Swap	2,461	0	37	21	680	4	2,673	5,876
<b>Total</b>	<b>2,867</b>	<b>2,930</b>	<b>613</b>	<b>55</b>	<b>751</b>	<b>3,467</b>	<b>8,809</b>	<b>19,491</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	207,089.78	29,858.60	23,264.37	12,372.42	3,527.50	2,859.14	2,032.19	281,004.01
Floating vs. Fixed	235,554.98	147,432.12	97,019.03	93,581.23	13,107.02	1,274.78	1,715.38	589,684.54
Overnight Index Swap	247,529.58	36,709.12	61,748.08	84,046.63	32,841.69	2,702.33	7,020.27	472,597.70
<b>Total</b>	<b>690,174.33</b>	<b>213,999.84</b>	<b>182,031.48</b>	<b>190,000.29</b>	<b>49,476.21</b>	<b>6,836.25</b>	<b>10,767.84</b>	<b>1,343,286.25</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	150	183	284	255	126	66	187	1,250
Floating vs. Fixed	1,826	1,879	2,967	4,204	887	187	417	12,365
Overnight Index Swap	506	603	1,505	2,010	688	154	411	5,876
<b>Total</b>	<b>2,481</b>	<b>2,665</b>	<b>4,755</b>	<b>6,469</b>	<b>1,701</b>	<b>407</b>	<b>1,014</b>	<b>19,491</b>