

## Foreign Exchange Position

Positions as at: 08 September 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	368,572.86	1,042,801.40	1,411,374.26
<b>Total</b>	<b>368,572.86</b>	<b>1,042,801.40</b>	<b>1,411,374.26</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	56,778	148,084	204,862
<b>Total</b>	<b>56,778</b>	<b>148,084</b>	<b>204,862</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	157,808.36	31,140.39	178,760.30	458,203.86	16,761.51	23,687.77	501,642.94	43,369.14	1,411,374.26
<b>Total</b>	<b>157,808.36</b>	<b>31,140.39</b>	<b>178,760.30</b>	<b>458,203.86</b>	<b>16,761.51</b>	<b>23,687.77</b>	<b>501,642.94</b>	<b>43,369.14</b>	<b>1,411,374.26</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,707	12,449	33,975	76,539	4,507	8,236	56,054	4,395	204,862
<b>Total</b>	<b>8,707</b>	<b>12,449</b>	<b>33,975</b>	<b>76,539</b>	<b>4,507</b>	<b>8,236</b>	<b>56,054</b>	<b>4,395</b>	<b>204,862</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	1,046,177.91	215,240.12	70,485.78	46,574.27	21,848.87	10,437.57	609.75	1,411,374.26
<b>Total</b>	<b>1,046,177.91</b>	<b>215,240.12</b>	<b>70,485.78</b>	<b>46,574.27</b>	<b>21,848.87</b>	<b>10,437.57</b>	<b>609.75</b>	<b>1,411,374.26</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	180,703	12,984	4,291	3,241	2,436	1,140	67	204,862
<b>Total</b>	<b>180,703</b>	<b>12,984</b>	<b>4,291</b>	<b>3,241</b>	<b>2,436</b>	<b>1,140</b>	<b>67</b>	<b>204,862</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	80.39	Afghani
ALL	100.03	Lek
AMD	384.83	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	827	Kwanza
ARS	349.95	Argentine Peso
AUD	1.5662	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8234	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.8229	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2816.11	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

08 September 2023

BND	1.3634	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9784	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.09	Ngultrum
BWP	13.7174	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3635	Canadian Dollar
CDF	2495	Congolese Franc
CHF	0.8909	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	871	Chilean Peso
CNY	7.316	Yuan Renminbi
COP	4074.5	Colombian Peso
COU	0.0858	Unidad de Valor Real
CRC	533.48	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.8	Cape Verde Escudo
CZK	22.599	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9501	Danish Krone
DOP	56.67	Dominican Peso
DZD	136.5143	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	55.1258	Ethiopian Birr
EUR	0.9321	Euro
FJD	2.2427	Fiji Dollar
FKP	0.7995	Falkland Islands Pound
GBP	0.7994	Pound Sterling
GEL	2.6015	Lari
GHS	11.25	Cedi
GIP	0.7994	Gibraltar Pound
GMD	63.25	Dalasi
GNF	8482	Guinea Franc
GTQ	7.86	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8424	Hong Kong Dollar
HNL	24.583	Lempira
HRK	7.0385	Croatian Kuna
HTG	134	Gourde
HUF	362.62	Forint
IDR	15290	Rupiah
ILS	3.8277	New Israeli Sheqel
INR	83.197	Indian Rupee

## Foreign Exchange Position

Positions as at:

08 September 2023

IQD	1308.6	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	134	Iceland Krona
JMD	153.95	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	147.65	Yen
KES	145.95	Kenyan Shilling
KGS	88.27	Som
KHR	4143.5	Riel
KMF	458.31	Comoro Franc
KPW	130	North Korean Won
KRW	1333.58	Won
KWD	0.3085	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	463.09	Tenge
LAK	19717	Kip
LBP	15000	Lebanese Pound
LKR	321	Sri Lanka Rupee
LRD	187	Liberian Dollar
LSL	19.1925	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8375	Libyan Dinar
MAD	10.1907	Moroccan Dirham
MDL	17.798	Moldovan Leu
MGA	4436.5	Malagasy Ariary
MKD	57.02	Denar
MMK	2093.7	Kyat
MNT	3461	Tugrik
MOP	8.078	Pataca
MRO	356	Ouguiya
MUR	45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1043.89	Kwacha
MXN	17.553	Mexican Peso
MXV	2.2427	Mexican Unidad de Inversion (UDI)
MYR	4.672	Malaysian Ringgit
MZN	63.25	Metical
NAD	19.193	Namibia Dollar
NGN	753	Naira
NIO	36.18	Cordoba Oro
NOK	10.7062	Norwegian Krone
NPR	133.01	Nepalese Rupee
NZD	1.7021	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6879	Nuevo Sol

## Foreign Exchange Position

Positions as at:

08 September 2023

PGK	3.4965	Kina
PHP	57	Philippine Peso
PKR	307	Pakistan Rupee
PLN	4.2555	Zloty
PYG	7269.77	Guarani
QAR	3.6452	Qatari Rial
RON	4.623	Leu
RSD	109.18	Serbian Dinar
RUB	97.4	Russian Ruble
RWF	1184.4	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	12.9237	Seychelles Rupee
SDG	599	Sudanese Pound
SEK	11.1037	Swedish Krona
SGD	1.3634	Singapore Dollar
SHP	0.7968	Saint Helena Pound
SLL	22048	Leone
SOS	566	Somali Shilling
SRD	37.9	Surinam Dollar
SSP	990.0803	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.193	Lilangeni
THB	35.53	Baht
TJS	10.96	Somoni
TMT	3.49	New Manat
TND	3.1216	Tunisian Dinar
TOP	2.354	Pa'anga
TRY	26.7923	Turkish Lira
TTD	6.7082	Trinidad and Tobago Dollar
TWD	31.956	New Taiwan Dollar
TZS	2500	Tanzanian Shilling
UAH	36.905	Hryvnia
UGX	3725	Uganda Shilling
USD	1	US Dollar
UYU	37.88	Peso Uruguayo
UZS	12137.11	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24055	Dong
VUV	120.5	Vatu
WST	2.733	Tala
XAF	611.39	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	607.75	CFA Franc BCEAO
XPF	110.93	CFP Franc

# Foreign Exchange Position

Positions as at: 08 September 2023

YER	249.95	Yemeni Rial
ZAR	19.1943	Rand
ZMK	5185	Zambian Kwacha
ZWL	4564.36	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

08 September 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,128,770.87	452,735.50	1,581,506.37
Floating vs. Fixed	7,519,939.38	2,845,893.91	10,365,833.29
Overnight Index Swap	4,354,917.75	1,200,003.00	5,554,920.76
<b>Total</b>	<b>13,003,628.01</b>	<b>4,498,632.41</b>	<b>17,502,260.42</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	22,021	4,408	26,429
Floating vs. Fixed	247,881	107,118	354,999
Overnight Index Swap	158,059	27,215	185,274
<b>Total</b>	<b>427,961</b>	<b>138,741</b>	<b>566,702</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	462,629.76	0.00	47,472.76	712.00	146,454.43	189,426.90	734,810.52	1,581,506.37
Floating vs. Fixed	820,612.42	2,565,508.76	344,912.64	17,799.98	107,871.37	2,323,511.83	4,185,616.29	10,365,833.29
Overnight Index Swap	3,253,526.67	17,644.39	209,771.77	51,458.09	744,574.04	610.65	1,277,335.15	5,554,920.76
<b>Total</b>	<b>4,536,768.85</b>	<b>2,583,153.15</b>	<b>602,157.17</b>	<b>69,970.08</b>	<b>998,899.84</b>	<b>2,513,549.37</b>	<b>6,197,761.96</b>	<b>17,502,260.42</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	10,291	0	230	11	2,680	6,375	6,843	26,429
Floating vs. Fixed	27,890	84,672	11,516	442	3,973	84,917	141,591	354,999
Overnight Index Swap	103,422	277	2,256	1,745	20,907	31	56,637	185,274
<b>Total</b>	<b>141,603</b>	<b>84,949</b>	<b>14,001</b>	<b>2,197</b>	<b>27,560</b>	<b>91,323</b>	<b>205,071</b>	<b>566,702</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	919,507.39	184,371.48	275,265.36	139,364.89	34,364.12	16,058.71	12,574.43	1,581,506.37
Floating vs. Fixed	4,431,722.37	1,872,663.91	2,764,479.89	1,035,048.70	133,968.51	57,816.34	70,133.58	10,365,833.29
Overnight Index Swap	2,306,618.04	789,315.57	1,228,767.37	823,210.77	153,294.64	93,561.80	160,152.56	5,554,920.76
<b>Total</b>	<b>7,657,847.79</b>	<b>2,846,350.96</b>	<b>4,268,512.62</b>	<b>1,997,624.36</b>	<b>321,627.27</b>	<b>167,436.84</b>	<b>242,860.57</b>	<b>17,502,260.42</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	10,947	3,219	6,178	3,561	1,195	664	666	26,429
Floating vs. Fixed	86,610	55,171	130,259	65,659	8,831	4,165	4,306	354,999
Overnight Index Swap	38,457	25,165	60,042	41,848	6,774	4,676	8,314	185,274
<b>Total</b>	<b>136,013</b>	<b>83,554</b>	<b>196,479</b>	<b>111,068</b>	<b>16,799</b>	<b>9,505</b>	<b>13,286</b>	<b>566,702</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

## Interest Rate Position

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08 September 2023

AFN	80.39	Afghani
ALL	100.03	Lek
AMD	384.83	Armenian Dram
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CZK	22.599	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9501	Danish Krone
DOP	56.67	Dominican Peso
DZD	136.5143	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

08 September 2023

ETB	55.1258	Ethiopian Birr
EUR	0.9321	Euro
FJD	2.2427	Fiji Dollar
FKP	0.7995	Falkland Islands Pound
GBP	0.7994	Pound Sterling
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LKR	321	Sri Lanka Rupee
LRD	187	Liberian Dollar
LSL	19.1925	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8375	Libyan Dinar

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Positions as at:

08 September 2023

MAD	10.1907	Moroccan Dirham
MDL	17.798	Moldovan Leu
MGA	4436.5	Malagasy Ariary
MKD	57.02	Denar
MMK	2093.7	Kyat
MNT	3461	Tugrik
MOP	8.078	Pataca
MRO	356	Ouguiya
MUR	45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1043.89	Kwacha
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NAD	19.193	Namibia Dollar
NGN	753	Naira
NIO	36.18	Cordoba Oro
NOK	10.7062	Norwegian Krone
NPR	133.01	Nepalese Rupee
NZD	1.7021	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6879	Nuevo Sol
PGK	3.4965	Kina
PHP	57	Philippine Peso
PKR	307	Pakistan Rupee
PLN	4.2555	Zloty
PYG	7269.77	Guarani
QAR	3.6452	Qatari Rial
RON	4.623	Leu
RSD	109.18	Serbian Dinar
RUB	97.4	Russian Ruble
RWF	1184.4	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	12.9237	Seychelles Rupee
SDG	599	Sudanese Pound
SEK	11.1037	Swedish Krona
SGD	1.3634	Singapore Dollar
SHP	0.7968	Saint Helena Pound
SLL	22048	Leone
SOS	566	Somali Shilling

## Interest Rate Position

Positions as at:

08 September 2023

SRD	37.9	Surinam Dollar
SSP	990.0803	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.193	Lilangeni
THB	35.53	Baht
TJS	10.96	Somoni
TMT	3.49	New Manat
TND	3.1216	Tunisian Dinar
TOP	2.354	Pa'anga
TRY	26.7923	Turkish Lira
TTD	6.7082	Trinidad and Tobago Dollar
TWD	31.956	New Taiwan Dollar
TZS	2500	Tanzanian Shilling
UAH	36.905	Hryvnia
UGX	3725	Uganda Shilling
USD	1	US Dollar
UYU	37.88	Peso Uruguayo
UZS	12137.11	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24055	Dong
VUV	120.5	Vatu
WST	2.733	Tala
XAF	611.39	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	607.75	CFA Franc BCEAO
XPF	110.93	CFP Franc
YER	249.95	Yemeni Rial
ZAR	19.1943	Rand
ZMK	5185	Zambian Kwacha
ZWL	4564.36	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

04 September 2023 to

08 September 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	89,994.02	172,096.22	262,090.24
Total	89,994.02	172,096.22	262,090.24

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,727	27,271	43,998
Total	16,727	27,271	43,998

### 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	29,934.81	6,439.64	31,003.29	97,444.99	4,112.59	4,164.36	82,797.21	6,193.36	262,090.24
Total	29,934.81	6,439.64	31,003.29	97,444.99	4,112.59	4,164.36	82,797.21	6,193.36	262,090.24

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,789	2,436	8,018	17,980	872	1,567	10,878	460	43,998
Total	1,789	2,436	8,018	17,980	872	1,567	10,878	460	43,998

### 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	218,675.53	30,066.62	6,025.18	3,727.48	3,367.58	222.75	5.10	262,090.24
Total	218,675.53	30,066.62	6,025.18	3,727.48	3,367.58	222.75	5.10	262,090.24

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	40,604	2,687	298	148	231	27	5	43,998
Total	40,604	2,687	298	148	231	27	5	43,998

## Interest Rate Turnover

Turnover for the period:

04 September 2023 to

08 September 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,430.05	294,091.97	310,522.02
Floating vs. Fixed	471,406.07	357,513.59	828,919.66
Overnight Index Swap	269,163.30	146,308.12	415,471.42
<b>Total</b>	<b>756,999.42</b>	<b>797,913.69</b>	<b>1,554,913.11</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	274	839	1,112
Floating vs. Fixed	9,829	4,969	14,798
Overnight Index Swap	4,556	1,543	6,098
<b>Total</b>	<b>14,658</b>	<b>7,350</b>	<b>22,008</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,342.52	0.00	16,283.16	0.00	0.00	8,179.29	278,717.06	310,522.02
Floating vs. Fixed	17,490.57	291,274.75	12,037.10	1,015.74	5,240.27	120,918.11	380,943.13	828,919.66
Overnight Index Swap	200,116.68	0.00	7,042.27	308.71	45,280.42	0.00	162,723.34	415,471.42
<b>Total</b>	<b>224,949.76</b>	<b>291,274.75</b>	<b>35,362.53</b>	<b>1,324.45</b>	<b>50,520.70</b>	<b>129,097.40</b>	<b>822,383.53</b>	<b>1,554,913.11</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	118	0	174	0	0	256	565	1,112
Floating vs. Fixed	200	4,767	703	25	56	2,917	6,130	14,798
Overnight Index Swap	2,169	0	45	26	810	0	3,049	6,098
<b>Total</b>	<b>2,486</b>	<b>4,767</b>	<b>922</b>	<b>51</b>	<b>866</b>	<b>3,173</b>	<b>9,744</b>	<b>22,008</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	246,194.60	21,512.38	23,072.53	11,511.18	3,092.10	3,053.99	2,085.23	310,522.02
Floating vs. Fixed	370,109.99	170,117.93	162,541.27	107,794.38	15,983.58	1,233.65	1,138.86	828,919.66
Overnight Index Swap	203,244.92	38,686.08	83,460.88	56,704.83	26,340.66	489.39	6,544.66	415,471.42
<b>Total</b>	<b>819,549.52</b>	<b>230,316.39</b>	<b>269,074.68</b>	<b>176,010.39</b>	<b>45,416.34</b>	<b>4,777.03</b>	<b>9,768.75</b>	<b>1,554,913.11</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	167	150	257	231	98	60	150	1,112
Floating vs. Fixed	1,664	2,145	4,087	5,339	969	160	435	14,798
Overnight Index Swap	468	448	1,479	2,316	892	52	446	6,098
<b>Total</b>	<b>2,299</b>	<b>2,743</b>	<b>5,822</b>	<b>7,885</b>	<b>1,958</b>	<b>272</b>	<b>1,031</b>	<b>22,008</b>