

Foreign Exchange Position

Positions as at: 15 September 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	385,615.22	1,077,863.11	1,463,478.33
Total	385,615.22	1,077,863.11	1,463,478.33

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,747	150,050	207,796
Total	57,747	150,050	207,796

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	159,345.20	31,657.71	184,056.81	487,647.63	16,275.81	22,957.53	520,319.39	41,218.26	1,463,478.33
Total	159,345.20	31,657.71	184,056.81	487,647.63	16,275.81	22,957.53	520,319.39	41,218.26	1,463,478.33

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,861	12,252	34,767	78,664	4,384	7,592	56,742	4,534	207,796
Total	8,861	12,252	34,767	78,664	4,384	7,592	56,742	4,534	207,796

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	1,072,531.21	239,078.91	70,135.24	48,332.85	22,200.02	10,584.76	615.34	1,463,478.33
Total	1,072,531.21	239,078.91	70,135.24	48,332.85	22,200.02	10,584.76	615.34	1,463,478.33

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	181,504	15,071	4,236	3,269	2,471	1,175	70	207,796
Total	181,504	15,071	4,236	3,269	2,471	1,175	70	207,796

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	78.94	Afghani
ALL	98.62	Lek
AMD	385.23	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	829	Kwanza
ARS	350	Argentine Peso
AUD	1.5569	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8225	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.822	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2817.2	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

15 September 2023

BND	1.3609	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9153	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.9536	Ngultrum
BWP	13.5685	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3546	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.8936	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	880.8	Chilean Peso
CNY	7.27	Yuan Renminbi
COP	3939.5	Colombian Peso
COU	0.088	Unidad de Valor Real
CRC	531.225	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.75	Cape Verde Escudo
CZK	22.721	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9518	Danish Krone
DOP	56.62	Dominican Peso
DZD	136.8094	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	55.1528	Ethiopian Birr
EUR	0.932	Euro
FJD	2.2356	Fiji Dollar
FKP	0.7997	Falkland Islands Pound
GBP	0.8005	Pound Sterling
GEL	2.597	Lari
GHS	11.42	Cedi
GIP	0.7997	Gibraltar Pound
GMD	64	Dalasi
GNF	8484	Guinea Franc
GTQ	7.86	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8257	Hong Kong Dollar
HNL	24.588	Lempira
HRK	7.0385	Croatian Kuna
HTG	134.3604	Gourde
HUF	357.37	Forint
IDR	15365	Rupiah
ILS	3.8191	New Israeli Sheqel
INR	82.9337	Indian Rupee

Foreign Exchange Position

Positions as at:

15 September 2023

IQD	1308.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	134.33	Iceland Krona
JMD	153.95	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	147.45	Yen
KES	146.6	Kenyan Shilling
KGS	88.39	Som
KHR	4091	Riel
KMF	457.45	Comoro Franc
KPW	130	North Korean Won
KRW	1326.59	Won
KWD	0.3085	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	465.6	Tenge
LAK	19790	Kip
LBP	15000	Lebanese Pound
LKR	322	Sri Lanka Rupee
LRD	187	Liberian Dollar
LSL	18.8063	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8404	Libyan Dinar
MAD	10.161	Moroccan Dirham
MDL	17.895	Moldovan Leu
MGA	4429	Malagasy Ariary
MKD	57.29	Denar
MMK	2093.7	Kyat
MNT	3455	Tugrik
MOP	8.05	Pataca
MRO	356	Ouguiya
MUR	44.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1084.88	Kwacha
MXN	17.147	Mexican Peso
MXV	2.1847	Mexican Unidad de Inversion (UDI)
MYR	4.677	Malaysian Ringgit
MZN	63.23	Metical
NAD	18.808	Namibia Dollar
NGN	746.18	Naira
NIO	36.18	Cordoba Oro
NOK	10.7068	Norwegian Krone
NPR	132.78	Nepalese Rupee
NZD	1.6892	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6875	Nuevo Sol

Foreign Exchange Position

Positions as at:

15 September 2023

PGK	3.5088	Kina
PHP	56.73	Philippine Peso
PKR	293.25	Pakistan Rupee
PLN	4.3072	Zloty
PYG	7274.46	Guarani
QAR	3.646	Qatari Rial
RON	4.6286	Leu
RSD	109.15	Serbian Dinar
RUB	96.1955	Russian Ruble
RWF	1187.05	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.0753	Seychelles Rupee
SDG	598.3502	Sudanese Pound
SEK	11.1334	Swedish Krona
SGD	1.3609	Singapore Dollar
SHP	0.7993	Saint Helena Pound
SLL	22359	Leone
SOS	568	Somali Shilling
SRD	37.8	Surinam Dollar
SSP	992.6752	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.8123	Lilangeni
THB	35.71	Baht
TJS	10.97	Somoni
TMT	3.49	New Manat
TND	3.1305	Tunisian Dinar
TOP	2.3485	Pa'anga
TRY	26.9215	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.92	New Taiwan Dollar
TZS	2500	Tanzanian Shilling
UAH	36.929	Hryvnia
UGX	3715	Uganda Shilling
USD	1	US Dollar
UYU	38.25	Peso Uruguayo
UZS	12157.04	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24155	Dong
VUV	120	Vatu
WST	2.6525	Tala
XAF	610.67	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	607	CFA Franc BCEAO
XPF	110.87	CFP Franc

Foreign Exchange Position

Positions as at:

15 September 2023

YER	249.95	Yemeni Rial
ZAR	18.8008	Rand
ZMK	5185	Zambian Kwacha
ZWL	4712.17	Zimbabwe Dollar

Interest Rate Position

Positions as at:

15 September 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,046,539.29	402,749.69	1,449,288.98
Floating vs. Fixed	7,485,870.90	2,804,320.36	10,290,191.25
Overnight Index Swap	4,193,683.71	1,270,171.46	5,463,855.17
Total	12,726,093.90	4,477,241.51	17,203,335.41

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,142	4,180	24,322
Floating vs. Fixed	249,061	107,066	356,127
Overnight Index Swap	150,399	27,502	177,901
Total	419,602	138,748	558,349

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	387,264.92	0.00	43,606.28	332.97	145,497.40	190,667.41	681,920.01	1,449,288.98
Floating vs. Fixed	767,163.80	2,623,805.26	348,020.61	17,605.17	108,568.60	2,342,865.80	4,082,162.01	10,290,191.25
Overnight Index Swap	3,276,191.68	17,589.36	231,696.83	51,152.92	751,818.38	600.88	1,134,805.14	5,463,855.17
Total	4,430,620.40	2,641,394.62	623,323.72	69,091.05	1,005,884.37	2,534,134.09	5,898,887.16	17,203,335.41

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,336	0	209	10	2,678	6,383	6,707	24,322
Floating vs. Fixed	25,534	86,743	11,621	442	3,962	85,577	142,249	356,127
Overnight Index Swap	102,208	276	2,302	1,747	20,945	30	50,394	177,901
Total	136,078	87,019	14,131	2,199	27,585	91,989	199,350	558,349

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	785,943.71	183,131.63	275,492.47	141,642.57	34,374.26	16,074.79	12,629.56	1,449,288.98
Floating vs. Fixed	4,298,423.34	1,862,842.86	2,813,786.23	1,051,136.23	135,815.44	58,221.84	69,965.33	10,290,191.25
Overnight Index Swap	2,280,116.17	773,280.00	1,176,008.23	818,211.65	156,567.25	93,753.12	165,918.75	5,463,855.17
Total	7,364,483.21	2,819,254.49	4,265,286.94	2,010,990.45	326,756.94	168,049.74	248,513.64	17,203,335.41

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	8,955	3,188	6,171	3,522	1,190	650	647	24,322
Floating vs. Fixed	84,535	55,559	131,752	66,870	9,020	4,149	4,243	356,127
Overnight Index Swap	36,011	24,604	56,283	40,991	6,888	4,684	8,441	177,901
Total	129,500	83,351	194,206	111,383	17,098	9,482	13,331	558,349

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

15 September 2023

AFN	78.94	Afghani
ALL	98.62	Lek
AMD	385.23	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	829	Kwanza
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DKK	6.9518	Danish Krone
DOP	56.62	Dominican Peso
DZD	136.8094	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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15 September 2023

ETB	55.1528	Ethiopian Birr
EUR	0.932	Euro
FJD	2.2356	Fiji Dollar
FKP	0.7997	Falkland Islands Pound
GBP	0.8005	Pound Sterling
GEL	2.597	Lari
GHS	11.42	Cedi
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KZT	465.6	Tenge
LAK	19790	Kip
LBP	15000	Lebanese Pound
LKR	322	Sri Lanka Rupee
LRD	187	Liberian Dollar
LSL	18.8063	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8404	Libyan Dinar

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MAD	10.161	Moroccan Dirham
MDL	17.895	Moldovan Leu
MGA	4429	Malagasy Ariary
MKD	57.29	Denar
MMK	2093.7	Kyat
MNT	3455	Tugrik
MOP	8.05	Pataca
MRO	356	Ouguiya
MUR	44.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1084.88	Kwacha
MXN	17.147	Mexican Peso
MXV	2.1847	Mexican Unidad de Inversion (UDI)
MYR	4.677	Malaysian Ringgit
MZN	63.23	Metical
NAD	18.808	Namibia Dollar
NGN	746.18	Naira
NIO	36.18	Cordoba Oro
NOK	10.7068	Norwegian Krone
NPR	132.78	Nepalese Rupee
NZD	1.6892	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6875	Nuevo Sol
PGK	3.5088	Kina
PHP	56.73	Philippine Peso
PKR	293.25	Pakistan Rupee
PLN	4.3072	Zloty
PYG	7274.46	Guarani
QAR	3.646	Qatari Rial
RON	4.6286	Leu
RSD	109.15	Serbian Dinar
RUB	96.1955	Russian Ruble
RWF	1187.05	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.0753	Seychelles Rupee
SDG	598.3502	Sudanese Pound
SEK	11.1334	Swedish Krona
SGD	1.3609	Singapore Dollar
SHP	0.7993	Saint Helena Pound
SLL	22359	Leone
SOS	568	Somali Shilling

Interest Rate Position

Positions as at:

15 September 2023

SRD	37.8 Surinam Dollar
SSP	992.6752 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.8123 Lilangeni
THB	35.71 Baht
TJS	10.97 Somoni
TMT	3.49 New Manat
TND	3.1305 Tunisian Dinar
TOP	2.3485 Pa'anga
TRY	26.9215 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	31.92 New Taiwan Dollar
TZS	2500 Tanzanian Shilling
UAH	36.929 Hryvnia
UGX	3715 Uganda Shilling
USD	1 US Dollar
UYU	38.25 Peso Uruguayo
UZS	12157.04 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24155 Dong
VUV	120 Vatu
WST	2.6525 Tala
XAF	610.67 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	607 CFA Franc BCEAO
XPF	110.87 CFP Franc
YER	249.95 Yemeni Rial
ZAR	18.8008 Rand
ZMK	5185 Zambian Kwacha
ZWL	4712.17 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

11 September 2023 to

15 September 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	110,655.95	217,811.01	328,466.96
Total	110,655.95	217,811.01	328,466.96

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,745	25,850	42,595
Total	16,745	25,850	42,595

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	29,943.91	6,953.77	31,909.02	107,620.77	4,818.13	3,503.17	139,378.85	4,339.36	328,466.96
Total	29,943.91	6,953.77	31,909.02	107,620.77	4,818.13	3,503.17	139,378.85	4,339.36	328,466.96

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,683	2,268	6,947	16,708	616	1,144	12,686	544	42,595
Total	1,683	2,268	6,947	16,708	616	1,144	12,686	544	42,595

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	252,844.47	53,291.84	10,839.20	4,712.68	6,062.08	707.33	9.37	328,466.96
Total	252,844.47	53,291.84	10,839.20	4,712.68	6,062.08	707.33	9.37	328,466.96

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	38,396	3,217	328	199	333	115	7	42,595
Total	38,396	3,217	328	199	333	115	7	42,595

Interest Rate Turnover

Turnover for the period:

11 September 2023 to

15 September 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,400.97	282,684.25	293,085.22
Floating vs. Fixed	413,291.62	418,916.06	832,207.69
Overnight Index Swap	313,603.15	224,594.57	538,197.72
Total	737,295.75	926,194.88	1,663,490.63

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	132	757	889
Floating vs. Fixed	12,078	8,692	20,770
Overnight Index Swap	6,401	1,995	8,395
Total	18,610	11,443	30,053

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,437.99	0.00	14,242.15	0.00	0.00	3,108.33	268,296.75	293,085.22
Floating vs. Fixed	10,356.53	273,333.47	13,237.86	1,001.44	7,450.07	130,090.93	396,737.39	832,207.69
Overnight Index Swap	162,170.57	0.00	31,677.53	1,002.15	55,298.08	0.00	288,049.39	538,197.72
Total	179,965.08	273,333.47	59,157.54	2,003.58	62,748.14	133,199.27	953,083.54	1,663,490.63

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	89	0	150	0	0	96	554	889
Floating vs. Fixed	225	7,019	662	23	88	3,108	9,645	20,770
Overnight Index Swap	2,146	0	79	82	1,368	0	4,720	8,395
Total	2,460	7,019	891	105	1,456	3,204	14,919	30,053

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	225,378.99	19,700.95	22,375.55	17,903.25	2,877.70	2,831.31	2,017.48	293,085.22
Floating vs. Fixed	314,068.45	166,578.60	215,200.10	112,557.08	19,713.74	1,408.85	2,680.87	832,207.69
Overnight Index Swap	299,136.12	51,628.83	84,064.74	67,389.81	21,922.84	3,558.77	10,496.61	538,197.72
Total	838,583.55	237,908.38	321,640.39	197,850.13	44,514.28	7,798.93	15,194.96	1,663,490.63

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	104	72	208	221	96	51	138	889
Floating vs. Fixed	3,194	2,684	6,163	6,742	1,425	168	396	20,770
Overnight Index Swap	844	723	2,277	2,803	1,084	187	479	8,395
Total	4,141	3,479	8,647	9,766	2,604	406	1,012	30,053