

Foreign Exchange Position

Positions as at: 22 September 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	346,790.13	959,408.52	1,306,198.65
Total	346,790.13	959,408.52	1,306,198.65

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	54,630	120,656	175,285
Total	54,630	120,656	175,285

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	167,351.08	25,609.17	163,211.28	403,914.98	10,405.85	18,154.36	477,652.11	39,899.81	1,306,198.65
Total	167,351.08	25,609.17	163,211.28	403,914.98	10,405.85	18,154.36	477,652.11	39,899.81	1,306,198.65

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,908	9,935	30,046	63,638	2,342	5,599	50,421	4,396	175,285
Total	8,908	9,935	30,046	63,638	2,342	5,599	50,421	4,396	175,285

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	971,326.61	189,791.85	66,988.95	44,986.47	21,985.94	10,512.95	605.88	1,306,198.65
Total	971,326.61	189,791.85	66,988.95	44,986.47	21,985.94	10,512.95	605.88	1,306,198.65

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	155,435	8,887	4,104	3,112	2,492	1,192	63	175,285
Total	155,435	8,887	4,104	3,112	2,492	1,192	63	175,285

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	78.83	Afghani
ALL	99.25	Lek
AMD	385.35	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	829.3	Kwanza
ARS	349.95	Argentine Peso
AUD	1.5511	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8341	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.8342	Bulgarian Lev
BHD	0.3761	Bahraini Dinar
BIF	2818.25	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:	22 September 2023
BND	1.3652 Brunei Dollar
BOB	6.86 Boliviano
BRL	4.8801 Brazilian Real
BSD	1 Bahamian Dollar
BTN	83.0851 Ngultrum
BWP	13.5501 Pula
BYR	19560 Belarussian Ruble
BZD	1.9982 Belize Dollar
CAD	1.346 Canadian Dollar
CDF	2477 Congolese Franc
CHF	0.8984 Swiss Franc
CLF	24948.04 Unidades de fomento
CLP	882.5 Chilean Peso
CNY	7.287 Yuan Renminbi
COP	3919.5 Colombian Peso
COU	0.0901 Unidad de Valor Real
CRC	531.725 Costa Rican Colon
CUC	1 Peso Convertible
CUP	24 Cuban Peso
CVE	103.41 Cape Verde Escudo
CZK	22.851 Czech Koruna
DJF	177.55 Djibouti Franc
DKK	6.9905 Danish Krone
DOP	56.64 Dominican Peso
DZD	136.7116 Algerian Dinar
EGP	30.85 Egyptian Pound
ERN	15 Nakfa
ETB	55.1843 Ethiopian Birr
EUR	0.9378 Euro
FJD	2.2336 Fiji Dollar
FKP	0.8091 Falkland Islands Pound
GBP	0.81 Pound Sterling
GEL	2.66 Lari
GHS	11.4 Cedi
GIP	0.809 Gibraltar Pound
GMD	64.25 Dalasi
GNF	8488 Guinea Franc
GTQ	7.855 Quetzal
GYD	208.29 Guyana Dollar
HKD	7.8224 Hong Kong Dollar
HNL	24.594 Lempira
HRK	7.0385 Croatian Kuna
HTG	132 Gourde
HUF	360.08 Forint
IDR	15375 Rupiah
ILS	3.8062 New Israeli Sheqel
INR	82.92 Indian Rupee

Foreign Exchange Position

Positions as at:		22 September 2023
IQD	1308.6	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.46	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	148.33	Yen
KES	147.15	Kenyan Shilling
KGS	88.71	Som
KHR	4102	Riel
KMF	459.62	Comoro Franc
KPW	130	North Korean Won
KRW	1332.92	Won
KWD	0.3088	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	473.04	Tenge
LAK	19920	Kip
LBP	15000	Lebanese Pound
LKR	324	Sri Lanka Rupee
LRD	187	Liberian Dollar
LSL	18.8125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8526	Libyan Dinar
MAD	10.2695	Moroccan Dirham
MDL	17.959	Moldovan Leu
MGA	4460	Malagasy Ariary
MKD	57.12	Denar
MMK	2093.7	Kyat
MNT	3455	Tugrik
MOP	8.058	Pataca
MRO	356	Ouguiya
MUR	44.71	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1093.91	Kwacha
MXN	17.0879	Mexican Peso
MXV	2.1749	Mexican Unidad de Inversion (UDI)
MYR	4.683	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.847	Namibia Dollar
NGN	770.27	Naira
NIO	36.18	Cordoba Oro
NOK	10.7884	Norwegian Krone
NPR	132.92	Nepalese Rupee
NZD	1.6866	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7058	Nuevo Sol

Foreign Exchange Position

Positions as at:	22 September 2023
PGK	3.5211 Kina
PHP	56.64 Philippine Peso
PKR	293.5 Pakistan Rupee
PLN	4.3221 Zloty
PYG	7274.6 Guarani
QAR	3.6421 Qatari Rial
RON	4.6605 Leu
RSD	109.39 Serbian Dinar
RUB	96.0205 Russian Ruble
RWF	1190 Rwanda Franc
SAR	3.7506 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.1 Seychelles Rupee
SDG	598 Sudanese Pound
SEK	11.1395 Swedish Krona
SGD	1.3652 Singapore Dollar
SHP	0.8097 Saint Helena Pound
SLL	22178 Leone
SOS	565 Somali Shilling
SRD	38.387 Surinam Dollar
SSP	993.6142 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.8185 Lilangeni
THB	36.12 Baht
TJS	10.96 Somoni
TMT	3.49 New Manat
TND	3.1288 Tunisian Dinar
TOP	2.2931 Pa'anga
TRY	26.9806 Turkish Lira
TTD	6.7264 Trinidad and Tobago Dollar
TWD	32.039 New Taiwan Dollar
TZS	2500 Tanzanian Shilling
UAH	36.929 Hryvnia
UGX	3725 Uganda Shilling
USD	1 US Dollar
UYU	38.13 Peso Uruguayo
UZS	12173.1 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24270 Dong
VUV	119.99 Vatu
WST	2.6525 Tala
XAF	615.17 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	609.75 CFA Franc BCEAO
XPF	111.58 CFP Franc

Foreign Exchange Position

Positions as at: 22 September 2023

YER	249.95	Yemeni Rial
ZAR	18.8461	Rand
ZMK	5185	Zambian Kwacha
ZWL	4720	Zimbabwe Dollar

Interest Rate Position

Positions as at: 22 September 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	974,024.58	393,278.41	1,367,302.99
Floating vs. Fixed	7,276,334.43	2,826,249.08	10,102,583.51
Overnight Index Swap	4,095,082.40	1,275,487.68	5,370,570.08
Total	12,345,441.42	4,495,015.17	16,840,456.59

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18,253	4,338	22,591
Floating vs. Fixed	242,840	108,910	351,749
Overnight Index Swap	146,816	27,879	174,694
Total	407,908	141,126	549,034

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	311,544.09	0.00	44,749.82	329.06	143,621.83	191,370.87	675,687.33	1,367,302.99
Floating vs. Fixed	701,314.24	2,635,093.69	343,657.51	17,589.57	107,772.76	2,343,705.80	3,953,449.95	10,102,583.51
Overnight Index Swap	3,213,346.52	17,493.43	225,722.31	50,462.99	753,406.61	626.70	1,109,511.53	5,370,570.08
Total	4,226,204.85	2,652,587.12	614,129.64	68,381.62	1,004,801.20	2,535,703.36	5,738,648.81	16,840,456.59

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,359	0	226	10	2,667	6,403	6,927	22,591
Floating vs. Fixed	23,139	87,089	11,387	448	3,963	85,632	140,093	351,749
Overnight Index Swap	99,100	275	2,289	1,638	21,223	31	50,139	174,694
Total	128,598	87,364	13,901	2,096	27,853	92,065	197,159	549,034

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	698,562.55	180,191.05	283,957.72	142,932.56	32,767.74	16,196.50	12,694.86	1,367,302.99
Floating vs. Fixed	4,299,469.82	1,823,609.97	2,749,826.52	977,998.53	123,013.23	58,521.71	70,143.74	10,102,583.51
Overnight Index Swap	2,178,350.68	782,181.49	1,195,199.49	807,653.30	150,032.23	98,893.54	158,259.36	5,370,570.08
Total	7,176,383.05	2,785,982.51	4,228,983.73	1,928,584.39	305,813.20	173,611.75	241,097.96	16,840,456.59

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	7,079	3,164	6,242	3,583	1,191	662	671	22,591
Floating vs. Fixed	83,923	56,543	134,567	60,464	7,651	4,205	4,396	351,749
Overnight Index Swap	33,735	24,771	57,409	39,562	6,364	4,759	8,096	174,694
Total	124,736	84,478	198,218	103,609	15,206	9,625	13,163	549,034

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AED	3.6726	UAE Dirham

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AFN	78.83	Afghani
ALL	99.25	Lek
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DJF	177.55	Djibouti Franc
DKK	6.9905	Danish Krone
DOP	56.64	Dominican Peso
DZD	136.7116	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 22 September 2023

ETB	55.1843	Ethiopian Birr
EUR	0.9378	Euro
FJD	2.2336	Fiji Dollar
FKP	0.8091	Falkland Islands Pound
GBP	0.81	Pound Sterling
GEL	2.66	Lari
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22 September 2023

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MRO	356 Ouguiya
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MZN	63.22 Metical
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SEK	11.1395 Swedish Krona
SGD	1.3652 Singapore Dollar
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SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.8185 Lilangeni
THB	36.12 Baht
TJS	10.96 Somoni
TMT	3.49 New Manat
TND	3.1288 Tunisian Dinar
TOP	2.2931 Pa'anga
TRY	26.9806 Turkish Lira
TTD	6.7264 Trinidad and Tobago Dollar
TWD	32.039 New Taiwan Dollar
TZS	2500 Tanzanian Shilling
UAH	36.929 Hryvnia
UGX	3725 Uganda Shilling
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UYU	38.13 Peso Uruguayo
UZS	12173.1 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24270 Dong
VUV	119.99 Vatu
WST	2.6525 Tala
XAF	615.17 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	609.75 CFA Franc BCEAO
XPF	111.58 CFP Franc
YER	249.95 Yemeni Rial
ZAR	18.8461 Rand
ZMK	5185 Zambian Kwacha
ZWL	4720 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 18 September 2023 to 22 September 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	82,605.70	170,194.64	252,800.34
Total	82,605.70	170,194.64	252,800.34

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,119	26,402	43,521
Total	17,119	26,402	43,521

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	30,115.58	7,284.13	33,426.79	80,643.23	2,066.48	5,197.02	87,817.89	6,249.23	252,800.34
Total	30,115.58	7,284.13	33,426.79	80,643.23	2,066.48	5,197.02	87,817.89	6,249.23	252,800.34

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,692	2,862	8,593	15,958	544	1,667	11,805	402	43,521
Total	1,692	2,862	8,593	15,958	544	1,667	11,805	402	43,521

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	216,389.41	23,888.42	4,848.87	4,010.98	3,390.48	272.17	0.00	252,800.34
Total	216,389.41	23,888.42	4,848.87	4,010.98	3,390.48	272.17	0.00	252,800.34

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	41,107	1,767	223	219	175	30	0	43,521
Total	41,107	1,767	223	219	175	30	0	43,521

Interest Rate Turnover

Turnover for the period: 18 September 2023 to 22 September 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	25,554.86	266,158.64	291,713.50
Floating vs. Fixed	390,945.03	451,886.19	842,831.22
Overnight Index Swap	310,084.76	192,439.73	502,524.50
Total	726,584.66	910,484.56	1,637,069.21

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	134	1,160	1,294
Floating vs. Fixed	10,432	10,001	20,433
Overnight Index Swap	4,926	2,178	7,104
Total	15,492	13,339	28,830

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	9,115.20	0.00	17,301.67	0.00	0.00	3,792.58	261,504.05	291,713.50
Floating vs. Fixed	16,323.48	250,414.89	11,664.46	1,210.03	5,899.13	121,083.66	436,235.57	842,831.22
Overnight Index Swap	328,596.16	0.00	10,727.77	1,029.72	34,816.85	0.00	127,354.00	502,524.50
Total	354,034.85	250,414.89	39,693.90	2,239.75	40,715.98	124,876.24	825,093.61	1,637,069.21

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	156	0	195	0	0	112	832	1,294
Floating vs. Fixed	542	6,262	606	27	67	2,537	10,393	20,433
Overnight Index Swap	4,025	0	35	190	647	0	2,207	7,104
Total	4,722	6,262	836	217	714	2,648	13,431	28,830

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	202,677.63	25,126.59	41,443.63	14,996.04	2,426.17	2,940.82	2,102.62	291,713.50
Floating vs. Fixed	334,994.64	202,349.65	173,492.97	109,193.14	17,058.42	2,981.47	2,760.93	842,831.22
Overnight Index Swap	200,106.71	75,059.94	106,693.64	72,874.28	27,461.36	5,522.61	14,805.95	502,524.50
Total	737,778.98	302,536.19	321,630.24	197,063.46	46,945.94	11,444.90	19,669.50	1,637,069.21

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	189	153	294	283	120	70	186	1,294
Floating vs. Fixed	3,750	3,267	5,548	5,794	1,222	250	604	20,433
Overnight Index Swap	759	772	1,733	2,068	929	223	621	7,104
Total	4,698	4,191	7,574	8,144	2,270	543	1,411	28,830