

Foreign Exchange Position

Positions as at: 29 September 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	328,904.53	962,301.75	1,291,206.28
Total	328,904.53	962,301.75	1,291,206.28

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,891	116,319	164,209
Total	47,891	116,319	164,209

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	161,514.76	25,384.65	159,883.99	395,743.93	9,131.11	18,158.57	480,377.54	41,011.74	1,291,206.28
Total	161,514.76	25,384.65	159,883.99	395,743.93	9,131.11	18,158.57	480,377.54	41,011.74	1,291,206.28

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,434	9,839	27,563	59,586	2,184	5,377	47,106	4,120	164,209
Total	8,434	9,839	27,563	59,586	2,184	5,377	47,106	4,120	164,209

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	948,247.13	197,682.89	70,514.04	42,010.57	21,661.90	10,461.83	627.93	1,291,206.28
Total	948,247.13	197,682.89	70,514.04	42,010.57	21,661.90	10,461.83	627.93	1,291,206.28

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	144,176	9,289	4,207	2,844	2,454	1,173	66	164,209
Total	144,176	9,289	4,207	2,844	2,454	1,173	66	164,209

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	78.02	Afghani
ALL	101.13	Lek
AMD	387.59	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	830	Kwanza
ARS	349.95	Argentine Peso
AUD	1.5738	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8619	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	110	Taka
BGN	1.8618	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	2819.36	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 29 September 2023

BND	1.3725	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.0425	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.208	Ngultrum
BWP	13.7363	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3496	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.9211	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	908.7	Chilean Peso
CNY	7.3105	Yuan Renminbi
COP	4110	Colombian Peso
COU	0.0867	Unidad de Valor Real
CRC	536.475	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.96	Cape Verde Escudo
CZK	23.154	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	7.0977	Danish Krone
DOP	56.62	Dominican Peso
DZD	137.2522	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	55.2124	Ethiopian Birr
EUR	0.952	Euro
FJD	2.2346	Fiji Dollar
FKP	0.8224	Falkland Islands Pound
GBP	0.8239	Pound Sterling
GEL	2.65	Lari
GHS	11.5	Cedi
GIP	0.8223	Gibraltar Pound
GMD	64.8	Dalasi
GNF	8487	Guinea Franc
GTQ	7.85	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8201	Hong Kong Dollar
HNL	24.607	Lempira
HRK	7.0385	Croatian Kuna
HTG	133	Gourde
HUF	373.53	Forint
IDR	15515	Rupiah
ILS	3.8521	New Israeli Sheqel
INR	83.181	Indian Rupee

Foreign Exchange Position

Positions as at:		29 September 2023
IQD	1308.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.82	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	149.63	Yen
KES	147.85	Kenyan Shilling
KGS	88.71	Som
KHR	4108	Riel
KMF	466.36	Comoro Franc
KPW	130	North Korean Won
KRW	1354.54	Won
KWD	0.3093	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	478.49	Tenge
LAK	20080	Kip
LBP	15000	Lebanese Pound
LKR	323.75	Sri Lanka Rupee
LRD	187	Liberian Dollar
LSL	19.2025	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8769	Libyan Dinar
MAD	10.324	Moroccan Dirham
MDL	18.08	Moldovan Leu
MGA	4494.5	Malagasy Ariary
MKD	57.82	Denar
MMK	2093.7	Kyat
MNT	3459	Tugrik
MOP	8.045	Pataca
MRO	356	Ouguiya
MUR	44.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1076.06	Kwacha
MXN	17.6663	Mexican Peso
MXV	2.2449	Mexican Unidad de Inversion (UDI)
MYR	4.706	Malaysian Ringgit
MZN	63.23	Metical
NAD	19.14	Namibia Dollar
NGN	777.6	Naira
NIO	36.18	Cordoba Oro
NOK	10.7572	Norwegian Krone
NPR	133.15	Nepalese Rupee
NZD	1.6875	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7895	Nuevo Sol

Foreign Exchange Position

Positions as at: 29 September 2023

PGK	3.5336	Kina
PHP	57.011	Philippine Peso
PKR	283.38	Pakistan Rupee
PLN	4.4079	Zloty
PYG	7288.81	Guarani
QAR	3.6452	Qatari Rial
RON	4.7342	Leu
RSD	111.52	Serbian Dinar
RUB	96.075	Russian Ruble
RWF	1200.62	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.9002	Seychelles Rupee
SDG	598.2502	Sudanese Pound
SEK	11.0631	Swedish Krona
SGD	1.3725	Singapore Dollar
SHP	0.8228	Saint Helena Pound
SLL	22423	Leone
SOS	568	Somali Shilling
SRD	38.218	Surinam Dollar
SSP	997.48	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.2085	Lilangeni
THB	36.68	Baht
TJS	10.97	Somoni
TMT	3.49	New Manat
TND	3.1855	Tunisian Dinar
TOP	2.3474	Pa'anga
TRY	26.8303	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	32.245	New Taiwan Dollar
TZS	2505	Tanzanian Shilling
UAH	36.929	Hryvnia
UGX	3750	Uganda Shilling
USD	1	US Dollar
UYU	38.29	Peso Uruguayo
UZS	12178.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24385	Dong
VUV	120.1	Vatu
WST	2.7226	Tala
XAF	624.54	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	617.25	CFA Franc BCEAO
XPF	113.26	CFP Franc

Foreign Exchange Position

Positions as at: 29 September 2023

YER	249.98	Yemeni Rial
ZAR	19.1969	Rand
ZMK	5185	Zambian Kwacha
ZWL	4995	Zimbabwe Dollar

Interest Rate Position

Positions as at: 29 September 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	907,154.98	324,038.49	1,231,193.47
Floating vs. Fixed	7,212,673.71	2,682,590.81	9,895,264.53
Overnight Index Swap	4,052,244.09	1,241,614.90	5,293,859.00
Total	12,172,072.79	4,248,244.21	16,420,316.99

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,676	3,966	20,642
Floating vs. Fixed	240,779	104,944	345,723
Overnight Index Swap	145,913	27,567	173,479
Total	403,367	136,477	539,844

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	244,164.92	0.00	42,078.33	323.51	141,318.96	192,549.41	610,758.34	1,231,193.47
Floating vs. Fixed	660,801.46	2,597,293.90	336,075.68	17,156.52	105,072.22	2,362,912.03	3,815,952.71	9,895,264.53
Overnight Index Swap	3,159,170.26	16,931.08	220,801.67	49,766.50	723,400.48	626.91	1,123,162.10	5,293,859.00
Total	4,064,136.64	2,614,224.98	598,955.69	67,246.53	969,791.66	2,556,088.34	5,549,873.15	16,420,316.99

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,660	0	192	10	2,658	6,423	6,700	20,642
Floating vs. Fixed	21,114	85,538	11,432	439	3,942	85,970	137,289	345,723
Overnight Index Swap	97,875	272	2,302	1,647	20,587	33	50,764	173,479
Total	123,649	85,810	13,925	2,096	27,187	92,426	194,752	539,844

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	577,442.92	174,310.04	278,722.84	139,509.62	32,690.08	15,853.46	12,664.51	1,231,193.47
Floating vs. Fixed	4,183,204.57	1,806,545.47	2,707,404.09	951,721.10	121,035.75	57,212.23	68,141.32	9,895,264.53
Overnight Index Swap	2,155,097.22	759,899.56	1,181,838.52	791,329.39	154,404.69	96,093.00	155,196.61	5,293,859.00
Total	6,915,744.71	2,740,755.07	4,167,965.45	1,882,560.12	308,130.52	169,158.69	236,002.44	16,420,316.99

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	5,407	3,084	6,186	3,506	1,172	642	646	20,642
Floating vs. Fixed	81,652	56,007	132,833	59,316	7,608	4,118	4,191	345,723
Overnight Index Swap	32,667	24,596	57,693	39,569	6,289	4,639	8,027	173,479
Total	119,725	83,687	196,712	102,390	15,069	9,398	12,864	539,844

Foreign Exchange Rate

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AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	78.02	Afghani
ALL	101.13	Lek
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EUR	0.952	Euro
FJD	2.2346	Fiji Dollar
FKP	0.8224	Falkland Islands Pound
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LAK	20080	Kip
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LRD	187	Liberian Dollar
LSL	19.2025	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8769	Libyan Dinar

Interest Rate Position

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29 September 2023

MAD	10.324 Moroccan Dirham
MDL	18.08 Moldovan Leu
MGA	4494.5 Malagasy Ariary
MKD	57.82 Denar
MMK	2093.7 Kyat
MNT	3459 Tugrik
MOP	8.045 Pataca
MRO	356 Ouguiya
MUR	44.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1076.06 Kwacha
MXN	17.6663 Mexican Peso
MXV	2.2449 Mexican Unidad de Inversion (UDI)
MYR	4.706 Malaysian Ringgit
MZN	63.23 Metical
NAD	19.14 Namibia Dollar
NGN	777.6 Naira
NIO	36.18 Cordoba Oro
NOK	10.7572 Norwegian Krone
NPR	133.15 Nepalese Rupee
NZD	1.6875 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7895 Nuevo Sol
PGK	3.5336 Kina
PHP	57.011 Philippine Peso
PKR	283.38 Pakistan Rupee
PLN	4.4079 Zloty
PYG	7288.81 Guarani
QAR	3.6452 Qatari Rial
RON	4.7342 Leu
RSD	111.52 Serbian Dinar
RUB	96.075 Russian Ruble
RWF	1200.62 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.9002 Seychelles Rupee
SDG	598.2502 Sudanese Pound
SEK	11.0631 Swedish Krona
SGD	1.3725 Singapore Dollar
SHP	0.8228 Saint Helena Pound
SLL	22423 Leone
SOS	568 Somali Shilling

Interest Rate Position

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SRD	38.218 Surinam Dollar
SSP	997.48 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	19.2085 Lilangeni
THB	36.68 Baht
TJS	10.97 Somoni
TMT	3.49 New Manat
TND	3.1855 Tunisian Dinar
TOP	2.3474 Pa'anga
TRY	26.8303 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	32.245 New Taiwan Dollar
TZS	2505 Tanzanian Shilling
UAH	36.929 Hryvnia
UGX	3750 Uganda Shilling
USD	1 US Dollar
UYU	38.29 Peso Uruguayo
UZS	12178.01 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24385 Dong
VUV	120.1 Vatu
WST	2.7226 Tala
XAF	624.54 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	617.25 CFA Franc BCEAO
XPF	113.26 CFP Franc
YER	249.98 Yemeni Rial
ZAR	19.1969 Rand
ZMK	5185 Zambian Kwacha
ZWL	4995 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 25 September 2023 to 29 September 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,470.97	229,035.50	316,506.46
Total	87,470.97	229,035.50	316,506.46

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,711	25,770	42,481
Total	16,711	25,770	42,481

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	32,897.87	7,162.21	43,122.07	73,367.87	2,110.72	5,658.04	144,313.86	7,873.84	316,506.46
Total	32,897.87	7,162.21	43,122.07	73,367.87	2,110.72	5,658.04	144,313.86	7,873.84	316,506.46

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,667	2,692	7,697	16,864	562	1,554	11,122	325	42,481
Total	1,667	2,692	7,697	16,864	562	1,554	11,122	325	42,481

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	277,624.80	25,187.15	7,872.43	2,149.12	3,401.86	210.01	61.09	316,506.46
Total	277,624.80	25,187.15	7,872.43	2,149.12	3,401.86	210.01	61.09	316,506.46

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	40,656	1,217	258	121	187	35	8	42,481
Total	40,656	1,217	258	121	187	35	8	42,481

Interest Rate Turnover

Turnover for the period: 25 September 2023 to 29 September 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	28,963.87	176,866.45	205,830.32
Floating vs. Fixed	245,998.73	221,743.33	467,742.05
Overnight Index Swap	254,450.03	111,625.88	366,075.91
Total	529,412.63	510,235.65	1,039,648.28

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	139	582	720
Floating vs. Fixed	6,518	3,918	10,436
Overnight Index Swap	4,153	1,811	5,964
Total	10,810	6,310	17,120

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,978.72	0.00	12,084.07	0.00	0.00	3,168.28	183,599.26	205,830.32
Floating vs. Fixed	15,275.39	86,774.52	7,327.85	1,079.63	4,802.48	118,368.18	234,113.99	467,742.05
Overnight Index Swap	165,404.00	0.00	4,514.76	380.85	56,004.64	0.03	139,771.63	366,075.91
Total	187,658.11	86,774.52	23,926.68	1,460.48	60,807.13	121,536.48	557,484.88	1,039,648.28

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	94	0	128	0	0	68	430	720
Floating vs. Fixed	286	1,873	459	19	53	2,673	5,074	10,436
Overnight Index Swap	2,710	0	49	24	941	2	2,239	5,964
Total	3,090	1,873	636	43	994	2,743	7,743	17,120

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	142,100.24	18,183.73	24,015.77	13,849.36	2,718.33	2,780.60	2,182.27	205,830.32
Floating vs. Fixed	203,150.19	106,822.41	84,247.13	60,252.15	9,677.63	1,403.48	2,189.08	467,742.05
Overnight Index Swap	157,687.04	39,085.22	71,545.14	58,159.82	32,818.56	1,975.59	4,804.53	366,075.91
Total	502,937.47	164,091.36	179,808.04	132,261.33	45,214.51	6,159.67	9,175.89	1,039,648.28

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	97	55	156	172	79	37	125	720
Floating vs. Fixed	2,044	1,487	2,430	3,250	713	125	388	10,436
Overnight Index Swap	470	523	1,543	2,092	862	104	371	5,964
Total	2,611	2,065	4,129	5,513	1,654	266	884	17,120