

Foreign Exchange Position

Positions as at: 06 October 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	330,520.01	957,994.35	1,288,514.36
Total	330,520.01	957,994.35	1,288,514.36

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,838	121,698	173,535
Total	51,838	121,698	173,535

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	163,638.28	26,857.11	156,298.26	390,831.01	10,414.89	17,630.09	481,046.52	41,798.20	1,288,514.36
Total	163,638.28	26,857.11	156,298.26	390,831.01	10,414.89	17,630.09	481,046.52	41,798.20	1,288,514.36

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,655	11,314	28,177	64,296	2,536	5,638	48,743	4,176	173,535
Total	8,655	11,314	28,177	64,296	2,536	5,638	48,743	4,176	173,535

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	951,357.58	188,583.12	71,790.64	42,907.36	22,702.61	10,578.82	594.25	1,288,514.36
Total	951,357.58	188,583.12	71,790.64	42,907.36	22,702.61	10,578.82	594.25	1,288,514.36

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	153,419	9,160	4,249	3,013	2,410	1,222	62	173,535
Total	153,419	9,160	4,249	3,013	2,410	1,222	62	173,535

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	76.26	Afghani
ALL	100.39	Lek
AMD	428.14	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	830	Kwanza
ARS	350.01	Argentine Peso
AUD	1.581	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8616	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	110	Taka
BGN	1.8614	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	2820.45	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

06 October 2023

BND	1.3719	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1562	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.2337	Ngultrum
BWP	13.8313	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3744	Canadian Dollar
CDF	2476	Congolese Franc
CHF	0.917	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	914.9	Chilean Peso
CNY	7.301	Yuan Renminbi
COP	4288.5	Colombian Peso
COU	0.0844	Unidad de Valor Real
CRC	530.975	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.95	Cape Verde Escudo
CZK	23.198	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	7.0982	Danish Krone
DOP	56.78	Dominican Peso
DZD	137.4056	Algerian Dinar
EGP	30.75	Egyptian Pound
ERN	15	Nakfa
ETB	55.2417	Ethiopian Birr
EUR	0.9517	Euro
FJD	2.2497	Fiji Dollar
FKP	0.8238	Falkland Islands Pound
GBP	0.8243	Pound Sterling
GEL	2.653	Lari
GHS	11.58	Cedi
GIP	0.8291	Gibraltar Pound
GMD	65.4	Dalasi
GNF	8490	Guinea Franc
GTQ	7.84	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8286	Hong Kong Dollar
HNL	24.612	Lempira
HRK	7.0385	Croatian Kuna
HTG	133	Gourde
HUF	368.29	Forint
IDR	15625	Rupiah
ILS	3.85	New Israeli Sheqel
INR	83.25	Indian Rupee

Foreign Exchange Position

Positions as at:

06 October 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.53	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	149.12	Yen
KES	148.55	Kenyan Shilling
KGS	88.7	Som
KHR	4118	Riel
KMF	468.68	Comoro Franc
KPW	130	North Korean Won
KRW	1351.62	Won
KWD	0.3092	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	477.2	Tenge
LAK	20360	Kip
LBP	15000	Lebanese Pound
LKR	323.25	Sri Lanka Rupee
LRD	187	Liberian Dollar
LSL	19.3213	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8981	Libyan Dinar
MAD	10.3075	Moroccan Dirham
MDL	18.12	Moldovan Leu
MGA	4460	Malagasy Ariary
MKD	58.42	Denar
MMK	2093.7	Kyat
MNT	3440	Tugrik
MOP	8.064	Pataca
MRO	356	Ouguiya
MUR	44.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1147.56	Kwacha
MXN	17.949	Mexican Peso
MXV	2.2786	Mexican Unidad de Inversion (UDI)
MYR	4.729	Malaysian Ringgit
MZN	63.25	Metical
NAD	19.33	Namibia Dollar
NGN	746.61	Naira
NIO	36.18	Cordoba Oro
NOK	10.9631	Norwegian Krone
NPR	133.18	Nepalese Rupee
NZD	1.6909	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7883	Nuevo Sol

Foreign Exchange Position

Positions as at:

06 October 2023

PGK	3.5461	Kina
PHP	56.68	Philippine Peso
PKR	284.25	Pakistan Rupee
PLN	4.3813	Zloty
PYG	7305.11	Guarani
QAR	3.6451	Qatari Rial
RON	4.7327	Leu
RSD	111.45	Serbian Dinar
RUB	98.8	Russian Ruble
RWF	1207.42	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	598.2502	Sudanese Pound
SEK	11.0626	Swedish Krona
SGD	1.3719	Singapore Dollar
SHP	0.8213	Saint Helena Pound
SLL	22280	Leone
SOS	568	Somali Shilling
SRD	38.17	Surinam Dollar
SSP	1001.4348	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.3095	Lilangeni
THB	36.89	Baht
TJS	10.94	Somoni
TMT	3.49	New Manat
TND	3.1783	Tunisian Dinar
TOP	2.325	Pa'anga
TRY	27.4944	Turkish Lira
TTD	6.7321	Trinidad and Tobago Dollar
TWD	32.284	New Taiwan Dollar
TZS	2505	Tanzanian Shilling
UAH	36.6	Hryvnia
UGX	3755	Uganda Shilling
USD	1	US Dollar
UYU	39.14	Peso Uruguayo
UZS	12202.92	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24420	Dong
VUV	121.3	Vatu
WST	2.6954	Tala
XAF	624.3	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	622.5	CFA Franc BCEAO
XPF	113.25	CFP Franc

Foreign Exchange Position

Positions as at:

06 October 2023

YER	249.98	Yemeni Rial
ZAR	19.3249	Rand
ZMK	5185	Zambian Kwacha
ZWL	5270	Zimbabwe Dollar

Interest Rate Position

Positions as at:

06 October 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	870,555.76	300,328.51	1,170,884.27
Floating vs. Fixed	7,204,506.72	2,671,997.80	9,876,504.51
Overnight Index Swap	3,999,229.00	1,269,200.79	5,268,429.79
Total	12,074,291.48	4,241,527.10	16,315,818.57

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,714	4,105	19,819
Floating vs. Fixed	241,239	105,604	346,843
Overnight Index Swap	146,265	28,209	174,474
Total	403,218	137,917	541,135

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	205,733.91	0.00	44,165.57	323.35	140,642.33	191,996.21	588,022.90	1,170,884.27
Floating vs. Fixed	632,367.47	2,566,049.28	338,681.85	17,033.65	104,557.75	2,384,570.18	3,833,244.33	9,876,504.51
Overnight Index Swap	3,164,147.78	16,953.11	216,500.18	49,756.55	748,187.62	626.23	1,072,258.32	5,268,429.79
Total	4,002,249.17	2,583,002.39	599,347.60	67,113.55	993,387.70	2,577,192.62	5,493,525.55	16,315,818.57

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,691	0	213	10	2,644	6,426	6,836	19,819
Floating vs. Fixed	19,912	85,160	11,623	438	3,936	86,617	139,158	346,843
Overnight Index Swap	97,551	272	2,297	1,665	21,207	33	51,450	174,474
Total	121,153	85,432	14,132	2,113	27,787	93,076	197,443	541,135

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	516,087.17	176,371.83	278,429.75	139,139.13	32,426.68	15,837.37	12,592.33	1,170,884.27
Floating vs. Fixed	4,127,740.89	1,814,808.14	2,725,752.49	958,806.66	123,979.24	57,269.21	68,147.87	9,876,504.51
Overnight Index Swap	2,061,951.56	775,447.58	1,203,260.05	814,504.33	157,854.74	97,040.04	158,371.49	5,268,429.79
Total	6,705,779.62	2,766,627.56	4,207,442.29	1,912,450.12	314,260.66	170,146.63	239,111.69	16,315,818.57

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	4,438	3,113	6,211	3,539	1,193	651	675	19,819
Floating vs. Fixed	80,493	56,204	133,716	60,144	7,880	4,145	4,262	346,843
Overnight Index Swap	31,497	24,714	58,657	40,259	6,482	4,716	8,150	174,474
Total	116,427	84,030	198,584	103,942	15,555	9,511	13,087	541,135

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AED	3.6726	UAE Dirham

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LRD	187	Liberian Dollar
LSL	19.3213	Loti
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LVL	0.5078	Latvian Lats
LYD	4.8981	Libyan Dinar

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MAD	10.3075	Moroccan Dirham
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MGA	4460	Malagasy Ariary
MKD	58.42	Denar
MMK	2093.7	Kyat
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MZN	63.25	Metical
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NGN	746.61	Naira
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NPR	133.18	Nepalese Rupee
NZD	1.6909	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7883	Nuevo Sol
PGK	3.5461	Kina
PHP	56.68	Philippine Peso
PKR	284.25	Pakistan Rupee
PLN	4.3813	Zloty
PYG	7305.11	Guarani
QAR	3.6451	Qatari Rial
RON	4.7327	Leu
RSD	111.45	Serbian Dinar
RUB	98.8	Russian Ruble
RWF	1207.42	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	598.2502	Sudanese Pound
SEK	11.0626	Swedish Krona
SGD	1.3719	Singapore Dollar
SHP	0.8213	Saint Helena Pound
SLL	22280	Leone
SOS	568	Somali Shilling

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SRD	38.17	Surinam Dollar
SSP	1001.4348	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.3095	Lilangeni
THB	36.89	Baht
TJS	10.94	Somoni
TMT	3.49	New Manat
TND	3.1783	Tunisian Dinar
TOP	2.325	Pa'anga
TRY	27.4944	Turkish Lira
TTD	6.7321	Trinidad and Tobago Dollar
TWD	32.284	New Taiwan Dollar
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UAH	36.6	Hryvnia
UGX	3755	Uganda Shilling
USD	1	US Dollar
UYU	39.14	Peso Uruguayo
UZS	12202.92	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24420	Dong
VUV	121.3	Vatu
WST	2.6954	Tala
XAF	624.3	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	622.5	CFA Franc BCEAO
XPF	113.25	CFP Franc
YER	249.98	Yemeni Rial
ZAR	19.3249	Rand
ZMK	5185	Zambian Kwacha
ZWL	5270	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

03 October 2023 to

06 October 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,302.66	122,516.76	191,819.42
Total	69,302.66	122,516.76	191,819.42

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,461	23,660	41,121
Total	17,461	23,660	41,121

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	4,045.01	6,968.76	31,146.22	57,253.77	2,523.36	2,875.41	78,785.19	8,221.70	191,819.42
Total	4,045.01	6,968.76	31,146.22	57,253.77	2,523.36	2,875.41	78,785.19	8,221.70	191,819.42

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	320	3,290	7,664	16,399	762	1,274	10,913	501	41,121
Total	320	3,290	7,664	16,399	762	1,274	10,913	501	41,121

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	171,791.70	9,496.69	3,945.97	2,902.00	3,288.12	364.93	30.00	191,819.42
Total	171,791.70	9,496.69	3,945.97	2,902.00	3,288.12	364.93	30.00	191,819.42

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	39,924	538	234	117	222	87	1	41,121
Total	39,924	538	234	117	222	87	1	41,121

Interest Rate Turnover

Turnover for the period:

03 October 2023 to

06 October 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,707.75	153,743.48	170,451.24
Floating vs. Fixed	179,545.72	179,538.11	359,083.83
Overnight Index Swap	224,775.46	126,662.26	351,437.72
Total	421,028.93	459,943.85	880,972.78

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	54	861	915
Floating vs. Fixed	5,840	4,232	10,072
Overnight Index Swap	4,868	1,990	6,857
Total	10,762	7,082	17,843

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,878.85	0.00	15,685.77	0.00	0.00	1,192.14	144,694.48	170,451.24
Floating vs. Fixed	9,899.16	20,762.58	9,187.93	935.30	3,902.22	88,105.50	226,291.15	359,083.83
Overnight Index Swap	186,794.71	0.00	7,210.65	933.05	47,459.31	0.00	109,040.00	351,437.72
Total	205,572.72	20,762.58	32,084.35	1,868.35	51,361.53	89,297.64	480,025.62	880,972.78

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	141	0	147	0	0	50	577	915
Floating vs. Fixed	252	145	434	19	60	2,298	6,865	10,072
Overnight Index Swap	2,564	0	50	38	1,273	0	2,934	6,857
Total	2,957	145	630	57	1,333	2,348	10,375	17,843

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	107,007.26	21,096.86	22,502.74	13,040.84	2,021.61	2,837.76	1,944.17	170,451.24
Floating vs. Fixed	141,616.12	65,056.89	83,192.04	51,549.33	13,503.31	1,782.45	2,383.69	359,083.83
Overnight Index Swap	134,142.74	57,334.61	68,156.48	55,292.27	26,874.15	2,343.08	7,294.39	351,437.72
Total	382,766.12	143,488.37	173,851.25	119,882.44	42,399.07	6,963.28	11,622.26	880,972.78

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	133	85	177	204	96	60	162	915
Floating vs. Fixed	1,580	1,104	2,781	3,027	986	183	412	10,072
Overnight Index Swap	430	651	1,648	2,468	1,047	149	465	6,857
Total	2,143	1,839	4,606	5,699	2,129	391	1,038	17,843