

Foreign Exchange Position

Positions as at: 13 October 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	325,879.80	954,140.66	1,280,020.46
Total	325,879.80	954,140.66	1,280,020.46

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	52,828	125,727	178,554
Total	52,828	125,727	178,554

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	153,663.36	28,354.30	158,509.67	382,306.47	13,048.02	18,339.17	486,702.29	39,097.17	1,280,020.46
Total	153,663.36	28,354.30	158,509.67	382,306.47	13,048.02	18,339.17	486,702.29	39,097.17	1,280,020.46

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,143	12,231	28,499	65,676	3,598	6,041	50,299	4,067	178,554
Total	8,143	12,231	28,499	65,676	3,598	6,041	50,299	4,067	178,554

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	947,716.37	184,301.78	70,851.90	44,107.19	21,752.94	10,695.86	594.41	1,280,020.46
Total	947,716.37	184,301.78	70,851.90	44,107.19	21,752.94	10,695.86	594.41	1,280,020.46

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	158,677	8,957	4,302	2,986	2,366	1,204	62	178,554
Total	158,677	8,957	4,302	2,986	2,366	1,204	62	178,554

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	75.65	Afghani
ALL	99.17	Lek
AMD	394.22	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	830.7	Kwanza
ARS	350.07	Argentine Peso
AUD	1.5591	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8416	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	110	Taka
BGN	1.8414	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	2821.55	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

13 October 2023

BND	1.363	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.0483	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.165	Ngultrum
BWP	13.6986	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3592	Canadian Dollar
CDF	2477	Congolese Franc
CHF	0.9019	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	925.15	Chilean Peso
CNY	7.2992	Yuan Renminbi
COP	4211.5	Colombian Peso
COU	0.0836	Unidad de Valor Real
CRC	531.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.83	Cape Verde Escudo
CZK	23.083	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	7.0216	Danish Krone
DOP	56.66	Dominican Peso
DZD	136.8458	Algerian Dinar
EGP	30.9	Egyptian Pound
ERN	15	Nakfa
ETB	55.3219	Ethiopian Birr
EUR	0.9415	Euro
FJD	2.2311	Fiji Dollar
FKP	0.8127	Falkland Islands Pound
GBP	0.812	Pound Sterling
GEL	2.66	Lari
GHS	11.75	Cedi
GIP	0.8126	Gibraltar Pound
GMD	65.5	Dalasi
GNF	8489	Guinea Franc
GTQ	7.83	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8196	Hong Kong Dollar
HNL	24.617	Lempira
HRK	7.0385	Croatian Kuna
HTG	133	Gourde
HUF	363.42	Forint
IDR	15690	Rupiah
ILS	3.9519	New Israeli Sheqel
INR	83.16	Indian Rupee

Foreign Exchange Position

Positions as at:		13 October 2023
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.79	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.7082	Jordanian Dinar
JPY	149.15	Yen
KES	148.9	Kenyan Shilling
KGS	88.92	Som
KHR	4121	Riel
KMF	463.36	Comoro Franc
KPW	130	North Korean Won
KRW	1338.42	Won
KWD	0.309	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	476.84	Tenge
LAK	20475	Kip
LBP	15000	Lebanese Pound
LKR	323.6	Sri Lanka Rupee
LRD	187	Liberian Dollar
LSL	18.8163	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8686	Libyan Dinar
MAD	10.2352	Moroccan Dirham
MDL	18.0799	Moldovan Leu
MGA	4470	Malagasy Ariary
MKD	57.67	Denar
MMK	2093.7	Kyat
MNT	3451	Tugrik
MOP	8.054	Pataca
MRO	356	Ouguiya
MUR	44.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1144.27	Kwacha
MXN	17.8286	Mexican Peso
MXV	2.2605	Mexican Unidad de Inversion (UDI)
MYR	4.716	Malaysian Ringgit
MZN	63.23	Metical
NAD	18.825	Namibia Dollar
NGN	759.49	Naira
NIO	36.18	Cordoba Oro
NOK	10.8437	Norwegian Krone
NPR	133.1	Nepalese Rupee
NZD	1.6606	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8041	Nuevo Sol

Foreign Exchange Position

Positions as at:		13 October 2023
PGK	3.5714	Kina
PHP	56.74	Philippine Peso
PKR	279	Pakistan Rupee
PLN	4.2579	Zloty
PYG	7322.99	Guarani
QAR	3.6428	Qatari Rial
RON	4.6716	Leu
RSD	110.21	Serbian Dinar
RUB	99.5	Russian Ruble
RWF	1210.23	Rwanda Franc
SAR	3.7509	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	598	Sudanese Pound
SEK	10.8909	Swedish Krona
SGD	1.363	Singapore Dollar
SHP	0.8118	Saint Helena Pound
SLL	22365	Leone
SOS	568	Somali Shilling
SRD	38.134	Surinam Dollar
SSP	1001.0848	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.8223	Lilangeni
THB	36.42	Baht
TJS	10.87	Somoni
TMT	3.49	New Manat
TND	3.155	Tunisian Dinar
TOP	2.3386	Pa'anga
TRY	27.6979	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	32.058	New Taiwan Dollar
TZS	2505	Tanzanian Shilling
UAH	36.43	Hryvnia
UGX	3740	Uganda Shilling
USD	1	US Dollar
UYU	39.75	Peso Uruguayo
UZS	12211.09	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24440	Dong
VUV	119.93	Vatu
WST	2.6525	Tala
XAF	617.6	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	615	CFA Franc BCEAO
XPF	112.03	CFP Franc

Foreign Exchange Position

Positions as at: 13 October 2023

YER	249.95	Yemeni Rial
ZAR	18.8194	Rand
ZMK	5185	Zambian Kwacha
ZWL	5365.56	Zimbabwe Dollar

Interest Rate Position

Positions as at: 13 October 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	885,812.83	284,026.24	1,169,839.07
Floating vs. Fixed	7,311,623.28	2,683,380.26	9,995,003.54
Overnight Index Swap	4,067,416.96	1,297,786.10	5,365,203.06
Total	12,264,853.07	4,265,192.60	16,530,045.67

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,685	3,982	19,667
Floating vs. Fixed	243,899	105,402	349,301
Overnight Index Swap	146,921	28,653	175,574
Total	406,505	138,037	544,541

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	203,523.28	0.00	44,036.19	328.25	138,688.24	190,542.92	592,720.19	1,169,839.07
Floating vs. Fixed	631,160.04	2,599,700.77	343,373.87	17,491.20	105,539.32	2,384,050.86	3,913,687.48	9,995,003.54
Overnight Index Swap	3,223,697.16	16,395.58	215,769.16	50,314.71	762,369.62	601.37	1,096,055.46	5,365,203.06
Total	4,058,380.48	2,616,096.35	603,179.22	68,134.16	1,006,597.17	2,575,195.16	5,602,463.13	16,530,045.67

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,655	0	214	10	2,635	6,386	6,768	19,667
Floating vs. Fixed	19,818	86,329	11,770	439	3,922	86,877	140,146	349,301
Overnight Index Swap	98,568	268	2,318	1,675	21,532	32	51,181	175,574
Total	122,041	86,597	14,301	2,124	28,089	93,295	198,095	544,541

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	511,838.85	177,141.52	280,219.96	139,238.71	32,894.88	15,824.17	12,680.98	1,169,839.07
Floating vs. Fixed	4,143,729.37	1,848,605.73	2,769,728.47	979,200.61	127,299.09	57,628.52	68,811.75	9,995,003.54
Overnight Index Swap	2,093,269.07	788,278.27	1,220,794.02	830,998.53	172,529.17	98,159.96	161,174.05	5,365,203.06
Total	6,748,837.28	2,814,025.52	4,270,742.45	1,949,437.85	332,723.13	171,612.65	242,666.77	16,530,045.67

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	4,408	3,122	6,153	3,506	1,191	637	651	19,667
Floating vs. Fixed	80,381	56,624	134,818	61,045	7,983	4,151	4,301	349,301
Overnight Index Swap	31,554	24,773	58,921	40,590	6,658	4,769	8,310	175,574
Total	116,342	84,519	199,891	105,141	15,832	9,556	13,262	544,541

Foreign Exchange Rate

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AED	3.6726	UAE Dirham

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AFN	75.65	Afghani
ALL	99.17	Lek
AMD	394.22	Armenian Dram
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LVL	0.5078	Latvian Lats
LYD	4.8686	Libyan Dinar

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13 October 2023

MAD	10.2352 Moroccan Dirham
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MKD	57.67 Denar
MMK	2093.7 Kyat
MNT	3451 Tugrik
MOP	8.054 Pataca
MRO	356 Ouguiya
MUR	44.1 Mauritius Rupee
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OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8041 Nuevo Sol
PGK	3.5714 Kina
PHP	56.74 Philippine Peso
PKR	279 Pakistan Rupee
PLN	4.2579 Zloty
PYG	7322.99 Guarani
QAR	3.6428 Qatari Rial
RON	4.6716 Leu
RSD	110.21 Serbian Dinar
RUB	99.5 Russian Ruble
RWF	1210.23 Rwanda Franc
SAR	3.7509 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	598 Sudanese Pound
SEK	10.8909 Swedish Krona
SGD	1.363 Singapore Dollar
SHP	0.8118 Saint Helena Pound
SLL	22365 Leone
SOS	568 Somali Shilling

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SRD	38.134 Surinam Dollar
SSP	1001.0848 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.8223 Lilangeni
THB	36.42 Baht
TJS	10.87 Somoni
TMT	3.49 New Manat
TND	3.155 Tunisian Dinar
TOP	2.3386 Pa'anga
TRY	27.6979 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	32.058 New Taiwan Dollar
TZS	2505 Tanzanian Shilling
UAH	36.43 Hryvnia
UGX	3740 Uganda Shilling
USD	1 US Dollar
UYU	39.75 Peso Uruguayo
UZS	12211.09 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24440 Dong
VUV	119.93 Vatu
WST	2.6525 Tala
XAF	617.6 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	615 CFA Franc BCEAO
XPF	112.03 CFP Franc
YER	249.95 Yemeni Rial
ZAR	18.8194 Rand
ZMK	5185 Zambian Kwacha
ZWL	5365.56 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 09 October 2023 to 13 October 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	72,573.01	147,921.61	220,494.61
Total	72,573.01	147,921.61	220,494.61

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,029	27,335	45,363
Total	18,029	27,335	45,363

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	22,959.48	8,251.22	37,549.83	62,721.29	4,732.09	3,320.57	78,108.97	2,851.16	220,494.61
Total	22,959.48	8,251.22	37,549.83	62,721.29	4,732.09	3,320.57	78,108.97	2,851.16	220,494.61

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,267	3,251	8,305	16,968	1,677	1,549	12,087	262	45,363
Total	1,267	3,251	8,305	16,968	1,677	1,549	12,087	262	45,363

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	189,111.06	21,157.54	3,117.84	4,441.07	2,526.76	140.34	0.00	220,494.61
Total	189,111.06	21,157.54	3,117.84	4,441.07	2,526.76	140.34	0.00	220,494.61

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	44,107	736	174	182	153	13	0	45,363
Total	44,107	736	174	182	153	13	0	45,363

Interest Rate Turnover

Turnover for the period: 09 October 2023 to 13 October 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	29,532.93	132,049.59	161,582.52
Floating vs. Fixed	299,236.24	202,206.54	501,442.78
Overnight Index Swap	246,221.02	109,059.25	355,280.27
Total	574,990.19	443,315.38	1,018,305.57

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	100	742	842
Floating vs. Fixed	7,991	4,378	12,369
Overnight Index Swap	4,061	1,630	5,691
Total	12,152	6,749	18,901

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,280.00	0.00	14,586.66	0.00	0.00	522.49	139,193.37	161,582.52
Floating vs. Fixed	7,682.62	132,789.58	9,335.79	1,421.29	4,673.69	78,666.60	266,873.20	501,442.78
Overnight Index Swap	191,564.61	0.00	4,655.71	712.97	30,377.05	0.00	127,969.93	355,280.27
Total	206,527.23	132,789.58	28,578.16	2,134.27	35,050.75	79,189.09	534,036.50	1,018,305.57

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	124	0	145	0	0	40	533	842
Floating vs. Fixed	170	3,048	449	38	48	2,000	6,617	12,369
Overnight Index Swap	2,655	0	41	35	643	0	2,318	5,691
Total	2,949	3,048	635	73	691	2,040	9,468	18,901

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	98,907.04	18,242.00	24,164.93	13,022.80	2,332.59	2,916.51	1,996.66	161,582.52
Floating vs. Fixed	167,207.25	120,517.65	112,482.65	82,267.85	14,325.82	1,923.87	2,717.68	501,442.78
Overnight Index Swap	152,592.14	47,343.90	61,899.64	49,178.54	34,940.97	1,958.20	7,366.88	355,280.27
Total	418,706.43	186,103.55	198,547.22	144,469.19	51,599.38	6,798.58	12,081.22	1,018,305.57

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	132	64	185	185	91	53	133	842
Floating vs. Fixed	1,683	1,684	3,349	4,289	806	130	430	12,369
Overnight Index Swap	445	608	1,539	1,817	793	75	415	5,691
Total	2,259	2,356	5,073	6,290	1,689	258	977	18,901