

## FX Funding Weekly Status - WK.32

Report date: 11 August 2023

Source: Refinitiv Datastream

FX 1y Cross-Currency Basis Swap - Global perspective						FX 1y5y Cross-Currency Basis Swap- Global perspective					
	Δ%3M	Δ%1M	Δ%1WK	Current value(bps)	TTM Z-Score		Δ%3M	Δ%1M	Δ%1WK	Current value(%)	TTM Z-Score
EURUSD	-56.40%	142.63%	49.00%	-7.00	0.98	EURUSD	237.51%	-32.44%	-21.01%	-8.36	-0.87
GBPUSD	-205.04%	125.83%	-131.67%	-1.13	0.17	GBPUSD	22.62%	-47.13%	-39.64%	-6.50	0.15
USDCHF	-46.56%	7.69%	7.69%	-17.50	-0.22	USDCHF	-816.67%	7.50%	19.44%	-10.75	0.23
USDJPY	-30.04%	8.91%	19.42%	-23.87	0.97	USDJPY	2.91%	-12.33%	-6.50%	-24.18	-0.21
AUDUSD	13.92%	3.45%	3.45%	22.50	0.89	AUDUSD	-45.12%	-28.62%	-28.62%	5.63	-1.29
NZDUSD	-115.12%	180.00%	-150.00%	-0.50	0.32	NZDUSD	-4.86%	-5.01%	9.15%	20.88	-0.47
USDNOK	59.82%	250.00%	833.33%	-7.00	-0.54	USDNOK	67.39%	158.33%	342.86%	7.75	0.83
USDSEK	-43.32%	-24.00%	833.33%	-7.00	-0.54	USDSEK	-3.07%	2.13%	17.07%	12.00	0.36
USDILS	-16.98%	-8.03%	0.70%	-54.38	0.77	USDILS	-108.12%	-112.98%	-21.59%	-1.38	-1.01
USDCNY	0.00%	0.00%	0.00%	21.00	0.28	USDCNY	0.00%	0.00%	0.00%	54.10	1.02
USDKRW	-29.45%	0.46%	12.95%	-54.50	0.46	USDKRW	0.00%	0.00%	0.00%	-1.00	0.23
USDHKD	-53.33%	0.00%	0.00%	-7.00	0.78	USDHKD	-44.91%	-42.14%	-20.00%	23.00	-0.58
USDTHB	-450.00%	0.00%	0.00%	-7.00	0.35	USDTHB	-566.67%	0.00%	0.00%	-7.00	-0.38
USDMYR	-26.53%	-40.00%	0.00%	-36.00	1.37	USDMYR	-69.13%	0.00%	0.00%	-4.00	0.95
USDZAR	13.38%	-0.08%	-6.54%	50.00	1.31	USDZAR	N/A	-1300.00%	0.00%	-12.00	-1.13
USDMXN	0.00%	0.00%	0.00%	-57.00	0.02	USDMXN	55.32%	1.61%	-0.93%	-13.87	0.00
USDCLP	-39.51%	0.00%	0.00%	73.50	-0.23	USDCLP	-27.78%	-27.78%	0.00%	13.00	-0.92