

Foreign Exchange Position

Positions as at: 17 February 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	403,800.23	947,536.14	1,351,336.37
Total	403,800.23	947,536.14	1,351,336.37

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,801	155,569	230,370
Total	74,801	155,569	230,370

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	136,036.36	48,250.15	225,918.68	390,520.54	17,385.23	35,482.31	441,617.73	56,125.38	1,351,336.37
Total	136,036.36	48,250.15	225,918.68	390,520.54	17,385.23	35,482.31	441,617.73	56,125.38	1,351,336.37

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,724	17,471	48,506	76,804	4,549	12,128	58,720	5,468	230,370
Total	6,724	17,471	48,506	76,804	4,549	12,128	58,720	5,468	230,370

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	1,051,813.15	140,546.76	75,783.39	46,384.39	24,176.86	11,807.98	823.84	1,351,336.37
Total	1,051,813.15	140,546.76	75,783.39	46,384.39	24,176.86	11,807.98	823.84	1,351,336.37

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	209,756	8,541	4,590	3,294	2,777	1,327	85	230,370
Total	209,756	8,541	4,590	3,294	2,777	1,327	85	230,370

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	89.32	Afghani
ALL	108	Lek
AMD	391	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	502.2	Kwanza
ARS	192.37	Argentine Peso
AUD	1.4484	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8295	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	106.2	Taka
BGN	1.8293	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2053.26	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

17 February 2023

BND	1.3358	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.219	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.813	Ngultrum
BWP	13.1234	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3392	Canadian Dollar
CDF	2060	Congolese Franc
CHF	0.9236	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	791.78	Chilean Peso
CNY	6.851	Yuan Renminbi
COP	4895.45	Colombian Peso
COU	0.0676	Unidad de Valor Real
CRC	560	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.15	Cape Verde Escudo
CZK	22.106	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9705	Danish Krone
DOP	55.85	Dominican Peso
DZD	136.11	Algerian Dinar
EGP	30.52	Egyptian Pound
ERN	15	Nakfa
ETB	53.6269	Ethiopian Birr
EUR	0.9354	Euro
FJD	2.164	Fiji Dollar
FKP	0.8251	Falkland Islands Pound
GBP	0.8311	Pound Sterling
GEL	2.62	Lari
GHS	12	Cedi
GIP	0.825	Gibraltar Pound
GMD	61.5	Dalasi
GNF	8537	Guinea Franc
GTQ	7.815	Quetzal
GYD	210	Guyana Dollar
HKD	7.8478	Hong Kong Dollar
HNL	24.5	Lempira
HRK	7.0385	Croatian Kuna
HTG	149	Gourde
HUF	355.31	Forint
IDR	15200	Rupiah
ILS	3.5249	New Israeli Sheqel
INR	82.75	Indian Rupee

Foreign Exchange Position

Positions as at:

17 February 2023

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	143.81	Iceland Krona
JMD	153.16	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	134.11	Yen
KES	125.4	Kenyan Shilling
KGS	86.97	Som
KHR	4072	Riel
KMF	460.68	Comoro Franc
KPW	130	North Korean Won
KRW	1283.54	Won
KWD	0.3063	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	447	Tenge
LAK	16905	Kip
LBP	15000	Lebanese Pound
LKR	361	Sri Lanka Rupee
LRD	156	Liberian Dollar
LSL	17.9992	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7892	Libyan Dinar
MAD	10.3084	Moroccan Dirham
MDL	18.6485	Moldovan Leu
MGA	4287.61	Malagasy Ariary
MKD	57.63	Denar
MMK	2093.7	Kyat
MNT	3500	Tugrik
MOP	8.07	Pataca
MRO	356	Ouguiya
MUR	45.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.55	Kwacha
MXN	18.575	Mexican Peso
MXV	2.4074	Mexican Unidad de Inversion (UDI)
MYR	4.39	Malaysian Ringgit
MZN	63.2	Metical
NAD	18.018	Namibia Dollar
NGN	460.06	Naira
NIO	36.08	Cordoba Oro
NOK	10.2001	Norwegian Krone
NPR	132.48	Nepalese Rupee
NZD	1.5913	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.8374	Nuevo Sol

Foreign Exchange Position

Positions as at:

17 February 2023

PGK	3.4188	Kina
PHP	55.3	Philippine Peso
PKR	265.75	Pakistan Rupee
PLN	4.4507	Zloty
PYG	7288.65	Guarani
QAR	3.64	Qatari Rial
RON	4.5818	Leu
RSD	109.69	Serbian Dinar
RUB	73.9955	Russian Ruble
RWF	1077.51	Rwanda Franc
SAR	3.7512	Saudi Riyal
SBD	7.9239	Solomon Islands Dollar
SCR	13.7741	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.4135	Swedish Krona
SGD	1.3358	Singapore Dollar
SHP	0.8123	Saint Helena Pound
SLL	19800	Leone
SOS	565	Somali Shilling
SRD	32.3	Surinam Dollar
SSP	747.0081	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	17.9991	Lilangeni
THB	34.27	Baht
TJS	10.48	Somoni
TMT	3.49	New Manat
TND	3.0862	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.8359	Turkish Lira
TTD	6.7457	Trinidad and Tobago Dollar
TWD	30.346	New Taiwan Dollar
TZS	2334	Tanzanian Shilling
UAH	36.925	Hryvnia
UGX	3660	Uganda Shilling
USD	1	US Dollar
UYU	39.08	Peso Uruguayo
UZS	11363.98	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23615	Dong
VUV	119.9	Vatu
WST	2.7196	Tala
XAF	613.56	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	608.75	CFA Franc BCEAO
XPF	111.3	CFP Franc

Foreign Exchange Position

Positions as at:

17 February 2023

YER	249.98	Yemeni Rial
ZAR	18.0238	Rand
ZMK	5185	Zambian Kwacha
ZWL	831	Zimbabwe Dollar

Interest Rate Position

Positions as at:

17 February 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	987,409.31	353,325.88	1,340,735.19
Floating vs. Fixed	8,897,563.62	2,794,523.30	11,692,086.93
Overnight Index Swap	2,890,302.66	1,014,616.05	3,904,918.71
Total	12,775,275.59	4,162,465.23	16,937,740.83

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,651	3,455	19,106
Floating vs. Fixed	278,377	103,534	381,910
Overnight Index Swap	92,374	24,942	117,316
Total	386,401	131,930	518,331

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	280,312.18	0.00	54,901.47	1,098.05	177,619.31	167,382.88	659,421.31	1,340,735.19
Floating vs. Fixed	2,160,851.46	2,507,783.74	290,796.91	19,778.74	122,905.21	2,160,303.16	4,429,667.70	11,692,086.93
Overnight Index Swap	1,552,489.12	23,104.58	198,067.05	55,833.24	614,580.87	339.24	1,460,504.61	3,904,918.71
Total	3,993,652.77	2,530,888.32	543,765.43	76,710.03	915,105.38	2,328,025.28	6,549,593.62	16,937,740.83

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,010	0	252	14	2,828	5,585	6,417	19,106
Floating vs. Fixed	74,323	78,835	7,622	435	4,006	79,641	137,049	381,910
Overnight Index Swap	36,488	294	1,991	1,567	21,898	26	55,052	117,316
Total	114,821	79,129	9,864	2,016	28,732	85,252	198,518	518,331

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	521,057.27	260,011.81	323,689.60	166,130.11	36,558.92	18,643.81	14,643.67	1,340,735.19
Floating vs. Fixed	4,761,535.51	2,109,177.64	3,112,114.35	1,290,765.79	180,471.19	94,742.10	143,280.34	11,692,086.93
Overnight Index Swap	1,906,637.96	591,429.76	783,652.36	419,654.91	86,741.48	63,285.31	53,516.93	3,904,918.71
Total	7,189,230.74	2,960,619.21	4,219,456.31	1,876,550.81	303,771.60	176,671.22	211,440.94	16,937,740.83

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	3,499	3,111	6,073	3,810	1,134	762	718	19,106
Floating vs. Fixed	75,675	62,076	146,068	75,582	10,090	5,048	7,373	381,910
Overnight Index Swap	20,988	17,913	41,202	25,516	4,357	3,495	3,846	117,316
Total	100,161	83,099	193,343	104,908	15,580	9,304	11,937	518,331

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AED	3.6727	UAE Dirham

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AFN	89.32	Afghani
ALL	108	Lek
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LAK	16905	Kip
LBP	15000	Lebanese Pound
LKR	361	Sri Lanka Rupee
LRD	156	Liberian Dollar
LSL	17.9992	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7892	Libyan Dinar

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MAD	10.3084	Moroccan Dirham
MDL	18.6485	Moldovan Leu
MGA	4287.61	Malagasy Ariary
MKD	57.63	Denar
MMK	2093.7	Kyat
MNT	3500	Tugrik
MOP	8.07	Pataca
MRO	356	Ouguiya
MUR	45.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.55	Kwacha
MXN	18.575	Mexican Peso
MXV	2.4074	Mexican Unidad de Inversion (UDI)
MYR	4.39	Malaysian Ringgit
MZN	63.2	Metical
NAD	18.018	Namibia Dollar
NGN	460.06	Naira
NIO	36.08	Cordoba Oro
NOK	10.2001	Norwegian Krone
NPR	132.48	Nepalese Rupee
NZD	1.5913	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.8374	Nuevo Sol
PGK	3.4188	Kina
PHP	55.3	Philippine Peso
PKR	265.75	Pakistan Rupee
PLN	4.4507	Zloty
PYG	7288.65	Guarani
QAR	3.64	Qatari Rial
RON	4.5818	Leu
RSD	109.69	Serbian Dinar
RUB	73.9955	Russian Ruble
RWF	1077.51	Rwanda Franc
SAR	3.7512	Saudi Riyal
SBD	7.9239	Solomon Islands Dollar
SCR	13.7741	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.4135	Swedish Krona
SGD	1.3358	Singapore Dollar
SHP	0.8123	Saint Helena Pound
SLL	19800	Leone
SOS	565	Somali Shilling

Interest Rate Position

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17 February 2023

SRD	32.3 Surinam Dollar
SSP	747.0081 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	17.9991 Lilangeni
THB	34.27 Baht
TJS	10.48 Somoni
TMT	3.49 New Manat
TND	3.0862 Tunisian Dinar
TOP	2.3256 Pa'anga
TRY	18.8359 Turkish Lira
TTD	6.7457 Trinidad and Tobago Dollar
TWD	30.346 New Taiwan Dollar
TZS	2334 Tanzanian Shilling
UAH	36.925 Hryvnia
UGX	3660 Uganda Shilling
USD	1 US Dollar
UYU	39.08 Peso Uruguayo
UZS	11363.98 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23615 Dong
VUV	119.9 Vatu
WST	2.7196 Tala
XAF	613.56 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	608.75 CFA Franc BCEAO
XPF	111.3 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.0238 Rand
ZMK	5185 Zambian Kwacha
ZWL	831 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

13 February 2023 to

17 February 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	97,660.19	165,120.27	262,780.46
Total	97,660.19	165,120.27	262,780.46

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,439	33,418	56,857
Total	23,439	33,418	56,857

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	13,832.94	9,789.63	33,553.75	102,906.82	4,829.21	4,842.53	84,032.00	8,993.58	262,780.46
Total	13,832.94	9,789.63	33,553.75	102,906.82	4,829.21	4,842.53	84,032.00	8,993.58	262,780.46

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,004	3,666	9,520	24,580	1,287	2,192	14,019	590	56,857
Total	1,004	3,666	9,520	24,580	1,287	2,192	14,019	590	56,857

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	233,789.14	18,079.18	4,519.66	2,743.28	3,383.03	133.17	133.00	262,780.46
Total	233,789.14	18,079.18	4,519.66	2,743.28	3,383.03	133.17	133.00	262,780.46

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	55,063	1,146	255	128	250	9	7	56,857
Total	55,063	1,146	255	128	250	9	7	56,857

Interest Rate Turnover

Turnover for the period:

13 February 2023 to

17 February 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	41,202.12	235,345.95	276,548.07
Floating vs. Fixed	524,723.22	366,660.54	891,383.76
Overnight Index Swap	385,632.22	242,542.09	628,174.31
Total	951,557.55	844,548.58	1,796,106.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,924	2,243	7,167
Floating vs. Fixed	149,991	88,879	238,870
Overnight Index Swap	22,655	8,576	31,231
Total	177,570	99,698	277,268

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	11,010.15	0.00	27,970.05	0.00	0.00	3,083.36	234,484.50	276,548.07
Floating vs. Fixed	34,884.15	234,104.90	12,776.70	3,689.48	6,946.20	152,641.55	446,340.79	891,383.76
Overnight Index Swap	233,619.73	3,125.70	4,616.82	3,129.57	16,789.11	0.00	366,893.37	628,174.31
Total	279,514.03	237,230.60	45,363.56	6,819.05	23,735.31	155,724.92	1,047,718.66	1,796,106.13

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	124	0	181	0	0	170	6,692	7,167
Floating vs. Fixed	646	3,792	494	40	71	3,638	230,191	238,870
Overnight Index Swap	3,506	17	54	118	429	0	27,109	31,231
Total	4,275	3,809	729	158	499	3,808	263,991	277,268

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	162,391.23	47,506.78	41,330.49	15,276.28	4,391.66	3,030.44	2,621.19	276,548.07
Floating vs. Fixed	403,378.75	175,280.69	178,975.44	99,514.14	28,659.03	3,103.30	2,472.40	891,383.76
Overnight Index Swap	400,059.63	65,564.38	86,883.08	50,099.06	16,676.69	2,250.47	6,640.99	628,174.31
Total	965,829.62	288,351.86	307,189.02	164,889.48	49,727.37	8,384.21	11,734.57	1,796,106.13

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	2,657	734	1,701	1,269	330	185	292	7,167
Floating vs. Fixed	112,153	19,920	45,627	43,504	9,251	2,658	5,758	238,870
Overnight Index Swap	9,983	2,838	6,719	7,398	2,399	425	1,470	31,231
Total	124,793	23,492	54,047	52,171	11,980	3,268	7,520	277,268