

Foreign Exchange Position

Positions as at: 24 February 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	423,202.66	983,611.35	1,406,814.01
Total	423,202.66	983,611.35	1,406,814.01

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	75,519	158,272	233,791
Total	75,519	158,272	233,791

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	143,133.41	46,872.11	233,597.05	423,492.48	18,778.68	33,968.90	446,616.34	60,355.04	1,406,814.01
Total	143,133.41	46,872.11	233,597.05	423,492.48	18,778.68	33,968.90	446,616.34	60,355.04	1,406,814.01

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,104	16,231	45,513	81,944	4,992	11,818	60,839	5,350	233,791
Total	7,104	16,231	45,513	81,944	4,992	11,818	60,839	5,350	233,791

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	1,095,043.57	151,661.60	77,100.30	47,520.76	22,827.13	11,834.93	825.72	1,406,814.01
Total	1,095,043.57	151,661.60	77,100.30	47,520.76	22,827.13	11,834.93	825.72	1,406,814.01

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	212,824	8,908	4,594	3,338	2,729	1,313	85	233,791
Total	212,824	8,908	4,594	3,338	2,729	1,313	85	233,791

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.79	Afghani
ALL	108.11	Lek
AMD	389.48	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	502.5	Kwanza
ARS	194.95	Argentine Peso
AUD	1.4695	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.844	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	106.63	Taka
BGN	1.8439	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2055.27	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

24 February 2023

BND	1.3403	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1522	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.885	Ngultrum
BWP	13.1926	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3549	Canadian Dollar
CDF	2060	Congolese Franc
CHF	0.9312	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	800.88	Chilean Peso
CNY	6.8908	Yuan Renminbi
COP	4893.36	Colombian Peso
COU	0.0672	Unidad de Valor Real
CRC	555	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.96	Cape Verde Escudo
CZK	22.308	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	7.0197	Danish Krone
DOP	55.51	Dominican Peso
DZD	136.6795	Algerian Dinar
EGP	30.58	Egyptian Pound
ERN	15	Nakfa
ETB	53.6897	Ethiopian Birr
EUR	0.943	Euro
FJD	2.1791	Fiji Dollar
FKP	0.8261	Falkland Islands Pound
GBP	0.83	Pound Sterling
GEL	2.605	Lari
GHS	12.65	Cedi
GIP	0.8261	Gibraltar Pound
GMD	61.6	Dalasi
GNF	8517	Guinea Franc
GTQ	7.8	Quetzal
GYD	210	Guyana Dollar
HKD	7.8462	Hong Kong Dollar
HNL	24.5084	Lempira
HRK	7.0385	Croatian Kuna
HTG	148.4103	Gourde
HUF	359.4	Forint
IDR	15200	Rupiah
ILS	3.6245	New Israeli Sheqel
INR	82.83	Indian Rupee

Foreign Exchange Position

Positions as at:

24 February 2023

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	144.01	Iceland Krona
JMD	153.56	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	134.9	Yen
KES	126	Kenyan Shilling
KGS	87.42	Som
KHR	4044	Riel
KMF	462	Comoro Franc
KPW	130	North Korean Won
KRW	1302.65	Won
KWD	0.3066	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	448.83	Tenge
LAK	16758.2	Kip
LBP	15000	Lebanese Pound
LKR	361	Sri Lanka Rupee
LRD	156.6	Liberian Dollar
LSL	18.2125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.807	Libyan Dinar
MAD	10.4003	Moroccan Dirham
MDL	18.73	Moldovan Leu
MGA	4287.6	Malagasy Ariary
MKD	57.79	Denar
MMK	2093.7	Kyat
MNT	3497	Tugrik
MOP	8.082	Pataca
MRO	356	Ouguiya
MUR	45.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.62	Kwacha
MXN	18.345	Mexican Peso
MXV	2.3766	Mexican Unidad de Inversion (UDI)
MYR	4.439	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.145	Namibia Dollar
NGN	459.97	Naira
NIO	36.08	Cordoba Oro
NOK	10.3568	Norwegian Krone
NPR	132.56	Nepalese Rupee
NZD	1.6075	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.7896	Nuevo Sol

Foreign Exchange Position

Positions as at:

24 February 2023

PGK	3.4072	Kina
PHP	55.15	Philippine Peso
PKR	261.24	Pakistan Rupee
PLN	4.4777	Zloty
PYG	7308.26	Guarani
QAR	3.64	Qatari Rial
RON	4.6328	Leu
RSD	110.57	Serbian Dinar
RUB	75.4355	Russian Ruble
RWF	1079.69	Rwanda Franc
SAR	3.7512	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.6839	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.4215	Swedish Krona
SGD	1.3403	Singapore Dollar
SHP	0.8161	Saint Helena Pound
SLL	19889	Leone
SOS	565	Somali Shilling
SRD	33.2	Surinam Dollar
SSP	752.8866	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYF	2510	Syrian Pound
SZL	18.2124	Lilangeni
THB	34.59	Baht
TJS	10.85	Somoni
TMT	3.49	New Manat
TND	3.0988	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.8467	Turkish Lira
TTD	6.7573	Trinidad and Tobago Dollar
TWD	30.517	New Taiwan Dollar
TZS	2334	Tanzanian Shilling
UAH	36.5686	Hryvnia
UGX	3705	Uganda Shilling
USD	1	US Dollar
UYU	39.3	Peso Uruguayo
UZS	11311.94	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23780	Dong
VUV	119.9	Vatu
WST	2.6546	Tala
XAF	615.81	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	612	CFA Franc BCEAO
XPF	112.19	CFP Franc

Foreign Exchange Position

Positions as at: 24 February 2023

YER	249.95	Yemeni Rial
ZAR	18.2277	Rand
ZMK	5185	Zambian Kwacha
ZWL	859	Zimbabwe Dollar

Interest Rate Position

Positions as at:

24 February 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	988,611.21	380,072.69	1,368,683.89
Floating vs. Fixed	8,948,998.86	2,803,439.30	11,752,438.17
Overnight Index Swap	2,858,077.09	1,003,836.07	3,861,913.16
Total	12,795,687.16	4,187,348.05	16,983,035.21

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,691	3,537	19,228
Floating vs. Fixed	281,018	103,811	384,829
Overnight Index Swap	92,381	19,400	111,781
Total	389,089	126,748	515,837

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	276,596.01	0.00	53,827.09	1,099.50	174,756.22	171,669.82	690,735.24	1,368,683.89
Floating vs. Fixed	2,158,806.67	2,537,507.20	290,227.83	20,016.06	118,889.97	2,179,804.35	4,447,186.08	11,752,438.17
Overnight Index Swap	1,602,391.85	23,084.32	199,822.09	55,801.53	614,728.24	339.31	1,365,745.81	3,861,913.16
Total	4,037,794.53	2,560,591.53	543,877.01	76,917.09	908,374.43	2,351,813.48	6,503,667.14	16,983,035.21

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,993	0	252	14	2,821	5,646	6,502	19,228
Floating vs. Fixed	74,435	79,854	7,810	437	3,990	80,288	138,015	384,829
Overnight Index Swap	37,211	296	2,002	1,562	16,084	26	54,600	111,781
Total	115,639	80,150	10,063	2,013	22,895	85,960	199,117	515,837

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	547,290.52	268,327.88	320,158.78	163,418.51	36,533.83	18,505.67	14,448.70	1,368,683.89
Floating vs. Fixed	4,784,683.75	2,131,469.10	3,121,739.74	1,293,788.76	182,156.74	95,534.05	143,066.01	11,752,438.17
Overnight Index Swap	1,840,101.91	591,384.91	791,397.77	431,617.80	88,762.00	65,388.93	53,259.85	3,861,913.16
Total	7,172,076.19	2,991,181.88	4,233,296.30	1,888,825.07	307,452.57	179,428.64	210,774.56	16,983,035.21

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	3,551	3,153	6,064	3,833	1,136	765	727	19,228
Floating vs. Fixed	76,320	62,447	146,840	76,382	10,307	5,128	7,407	384,829
Overnight Index Swap	20,997	17,881	40,874	21,543	3,961	3,079	3,447	111,781
Total	100,868	83,480	193,778	101,757	15,403	8,971	11,581	515,837

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

Positions as at:

24 February 2023

AFN	88.79	Afghani
ALL	108.11	Lek
AMD	389.48	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	502.5	Kwanza
ARS	194.95	Argentine Peso
AUD	1.4695	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.844	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	106.63	Taka
BGN	1.8439	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2055.27	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3403	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1522	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.885	Ngultrum
BWP	13.1926	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3549	Canadian Dollar
CDF	2060	Congolese Franc
CHF	0.9312	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	800.88	Chilean Peso
CNY	6.8908	Yuan Renminbi
COP	4893.36	Colombian Peso
COU	0.0672	Unidad de Valor Real
CRC	555	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.96	Cape Verde Escudo
CZK	22.308	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	7.0197	Danish Krone
DOP	55.51	Dominican Peso
DZD	136.6795	Algerian Dinar
EGP	30.58	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

24 February 2023

ETB	53.6897	Ethiopian Birr
EUR	0.943	Euro
FJD	2.1791	Fiji Dollar
FKP	0.8261	Falkland Islands Pound
GBP	0.83	Pound Sterling
GEL	2.605	Lari
GHS	12.65	Cedi
GIP	0.8261	Gibraltar Pound
GMD	61.6	Dalasi
GNF	8517	Guinea Franc
GTQ	7.8	Quetzal
GYD	210	Guyana Dollar
HKD	7.8462	Hong Kong Dollar
HNL	24.5084	Lempira
HRK	7.0385	Croatian Kuna
HTG	148.4103	Gourde
HUF	359.4	Forint
IDR	15200	Rupiah
ILS	3.6245	New Israeli Sheqel
INR	82.83	Indian Rupee
IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	144.01	Iceland Krona
JMD	153.56	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	134.9	Yen
KES	126	Kenyan Shilling
KGS	87.42	Som
KHR	4044	Riel
KMF	462	Comoro Franc
KPW	130	North Korean Won
KRW	1302.65	Won
KWD	0.3066	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	448.83	Tenge
LAK	16758.2	Kip
LBP	15000	Lebanese Pound
LKR	361	Sri Lanka Rupee
LRD	156.6	Liberian Dollar
LSL	18.2125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.807	Libyan Dinar

Interest Rate Position

Positions as at:

24 February 2023

MAD	10.4003	Moroccan Dirham
MDL	18.73	Moldovan Leu
MGA	4287.6	Malagasy Ariary
MKD	57.79	Denar
MMK	2093.7	Kyat
MNT	3497	Tugrik
MOP	8.082	Pataca
MRO	356	Ouguiya
MUR	45.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.62	Kwacha
MXN	18.345	Mexican Peso
MXV	2.3766	Mexican Unidad de Inversion (UDI)
MYR	4.439	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.145	Namibia Dollar
NGN	459.97	Naira
NIO	36.08	Cordoba Oro
NOK	10.3568	Norwegian Krone
NPR	132.56	Nepalese Rupee
NZD	1.6075	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.7896	Nuevo Sol
PGK	3.4072	Kina
PHP	55.15	Philippine Peso
PKR	261.24	Pakistan Rupee
PLN	4.4777	Zloty
PYG	7308.26	Guarani
QAR	3.64	Qatari Rial
RON	4.6328	Leu
RSD	110.57	Serbian Dinar
RUB	75.4355	Russian Ruble
RWF	1079.69	Rwanda Franc
SAR	3.7512	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.6839	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.4215	Swedish Krona
SGD	1.3403	Singapore Dollar
SHP	0.8161	Saint Helena Pound
SLL	19889	Leone
SOS	565	Somali Shilling

Interest Rate Position

Positions as at:

24 February 2023

SRD	33.2 Surinam Dollar
SSP	752.8866 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	18.2124 Lilangeni
THB	34.59 Baht
TJS	10.85 Somoni
TMT	3.49 New Manat
TND	3.0988 Tunisian Dinar
TOP	2.3256 Pa'anga
TRY	18.8467 Turkish Lira
TTD	6.7573 Trinidad and Tobago Dollar
TWD	30.517 New Taiwan Dollar
TZS	2334 Tanzanian Shilling
UAH	36.5686 Hryvnia
UGX	3705 Uganda Shilling
USD	1 US Dollar
UYU	39.3 Peso Uruguayo
UZS	11311.94 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23780 Dong
VUV	119.9 Vatu
WST	2.6546 Tala
XAF	615.81 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	612 CFA Franc BCEAO
XPF	112.19 CFP Franc
YER	249.95 Yemeni Rial
ZAR	18.2277 Rand
ZMK	5185 Zambian Kwacha
ZWL	859 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

20 February 2023 to

24 February 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	121,399.27	222,600.68	343,999.95
Total	121,399.27	222,600.68	343,999.95

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,330	30,075	52,405
Total	22,330	30,075	52,405

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	24,886.60	9,123.65	49,418.15	125,048.50	5,212.54	6,084.04	112,898.34	11,328.14	343,999.95
Total	24,886.60	9,123.65	49,418.15	125,048.50	5,212.54	6,084.04	112,898.34	11,328.14	343,999.95

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,491	2,781	6,884	21,392	1,003	2,172	15,993	691	52,405
Total	1,491	2,781	6,884	21,392	1,003	2,172	15,993	691	52,405

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	310,242.15	22,916.42	5,050.69	2,458.06	3,026.63	186.01	120.00	343,999.95
Total	310,242.15	22,916.42	5,050.69	2,458.06	3,026.63	186.01	120.00	343,999.95

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	50,408	1,458	233	124	162	15	6	52,405
Total	50,408	1,458	233	124	162	15	6	52,405

Interest Rate Turnover

Turnover for the period:

20 February 2023 to

24 February 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	44,407.33	246,973.37	291,380.70
Floating vs. Fixed	423,736.52	325,328.66	749,065.18
Overnight Index Swap	387,851.74	116,292.24	504,143.99
Total	855,995.59	688,594.27	1,544,589.86

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,955	2,318	7,272
Floating vs. Fixed	148,537	87,855	236,392
Overnight Index Swap	22,719	8,522	31,241
Total	176,210	98,695	274,905

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	9,556.45	0.00	25,782.34	0.00	0.00	11,056.82	244,985.09	291,380.70
Floating vs. Fixed	27,746.53	178,415.70	10,098.28	3,122.67	4,312.28	98,302.03	427,067.68	749,065.18
Overnight Index Swap	209,632.11	212.73	6,904.12	243.33	14,190.80	0.00	272,960.89	504,143.99
Total	246,935.09	178,628.43	42,784.75	3,365.99	18,503.09	109,358.85	945,013.66	1,544,589.86

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	140	0	180	0	0	225	6,727	7,272
Floating vs. Fixed	603	3,428	519	20	62	2,721	229,040	236,392
Overnight Index Swap	2,960	4	42	31	438	0	27,768	31,241
Total	3,702	3,432	741	51	500	2,946	263,535	274,905

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	179,776.66	58,746.66	28,374.74	15,245.63	4,172.23	2,749.53	2,315.24	291,380.70
Floating vs. Fixed	316,547.98	188,723.49	141,297.83	74,741.58	21,600.91	4,536.35	1,617.03	749,065.18
Overnight Index Swap	281,471.38	57,135.82	83,530.92	56,683.80	17,448.64	1,691.91	6,181.52	504,143.99
Total	777,796.02	304,605.96	253,203.49	146,671.02	43,221.79	8,977.80	10,113.79	1,544,589.86

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	2,750	769	1,669	1,306	312	182	285	7,272
Floating vs. Fixed	111,696	19,664	44,833	42,609	9,132	2,743	5,717	236,392
Overnight Index Swap	10,211	2,712	6,555	7,488	2,466	442	1,369	31,241
Total	124,656	23,145	53,057	51,403	11,909	3,366	7,371	274,905