

Foreign Exchange Position

Positions as at: 03 March 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	406,773.23	986,206.49	1,392,979.72
Total	406,773.23	986,206.49	1,392,979.72

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	72,169	157,871	230,040
Total	72,169	157,871	230,040

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	138,048.46	45,263.86	218,267.93	437,886.92	19,691.34	35,333.79	443,724.40	54,763.01	1,392,979.72
Total	138,048.46	45,263.86	218,267.93	437,886.92	19,691.34	35,333.79	443,724.40	54,763.01	1,392,979.72

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,783	15,275	40,799	85,267	4,980	11,645	59,936	5,355	230,040
Total	6,783	15,275	40,799	85,267	4,980	11,645	59,936	5,355	230,040

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	1,065,674.15	164,454.19	78,889.70	47,306.08	23,676.45	12,181.13	798.03	1,392,979.72
Total	1,065,674.15	164,454.19	78,889.70	47,306.08	23,676.45	12,181.13	798.03	1,392,979.72

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	206,989	10,973	4,659	3,296	2,727	1,313	83	230,040
Total	206,989	10,973	4,659	3,296	2,727	1,313	83	230,040

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.72	Afghani
ALL	107.49	Lek
AMD	388.01	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	503.479	Kwanza
ARS	197.55	Argentine Peso
AUD	1.4789	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8328	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	104.42	Taka
BGN	1.8328	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2056.2	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

03 March 2023

BND	1.3417	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1794	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.453	Ngultrum
BWP	13.1752	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3594	Canadian Dollar
CDF	2070	Congolese Franc
CHF	0.9394	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	810.43	Chilean Peso
CNY	6.8656	Yuan Renminbi
COP	4827.81	Colombian Peso
COU	0.0685	Unidad de Valor Real
CRC	555	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.33	Cape Verde Escudo
CZK	21.868	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.974	Danish Krone
DOP	55.26	Dominican Peso
DZD	135.651	Algerian Dinar
EGP	30.58	Egyptian Pound
ERN	15	Nakfa
ETB	53.7531	Ethiopian Birr
EUR	0.9371	Euro
FJD	2.2119	Fiji Dollar
FKP	0.8292	Falkland Islands Pound
GBP	0.8313	Pound Sterling
GEL	2.575	Lari
GHS	12.6	Cedi
GIP	0.8291	Gibraltar Pound
GMD	61.75	Dalasi
GNF	8533	Guinea Franc
GTQ	7.8	Quetzal
GYD	210	Guyana Dollar
HKD	7.8494	Hong Kong Dollar
HNL	24.5173	Lempira
HRK	7.0385	Croatian Kuna
HTG	149.6395	Gourde
HUF	349.51	Forint
IDR	15230	Rupiah
ILS	3.6092	New Israeli Sheqel
INR	82.43	Indian Rupee

Foreign Exchange Position

Positions as at:

03 March 2023

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.86	Iceland Krona
JMD	153.04	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	136.16	Yen
KES	127.1	Kenyan Shilling
KGS	87.416	Som
KHR	4055	Riel
KMF	460.99	Comoro Franc
KPW	130	North Korean Won
KRW	1305.41	Won
KWD	0.3068	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	440.5	Tenge
LAK	16925	Kip
LBP	15000	Lebanese Pound
LKR	352	Sri Lanka Rupee
LRD	156.6	Liberian Dollar
LSL	18.0975	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8203	Libyan Dinar
MAD	10.364	Moroccan Dirham
MDL	18.83	Moldovan Leu
MGA	4287.6	Malagasy Ariary
MKD	57.45	Denar
MMK	2093.7	Kyat
MNT	3511	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	46.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1014.9	Kwacha
MXN	18.091	Mexican Peso
MXV	2.3385	Mexican Unidad de Inversion (UDI)
MYR	4.47	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.188	Namibia Dollar
NGN	459.97	Naira
NIO	36.15	Cordoba Oro
NOK	10.3606	Norwegian Krone
NPR	132	Nepalese Rupee
NZD	1.5977	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.7497	Nuevo Sol

Foreign Exchange Position

Positions as at:

03 March 2023

PGK	3.4188	Kina
PHP	54.98	Philippine Peso
PKR	261	Pakistan Rupee
PLN	4.3786	Zloty
PYG	7199.4	Guarani
QAR	3.64	Qatari Rial
RON	4.6082	Leu
RSD	109.78	Serbian Dinar
RUB	75.25	Russian Ruble
RWF	1080.85	Rwanda Franc
SAR	3.7524	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.43	Swedish Krona
SGD	1.3417	Singapore Dollar
SHP	0.8202	Saint Helena Pound
SLL	20199	Leone
SOS	565	Somali Shilling
SRD	33.21	Surinam Dollar
SSP	769.6554	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	18.1198	Lilangeni
THB	34.7	Baht
TJS	10.87	Somoni
TMT	3.49	New Manat
TND	3.1268	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	18.8795	Turkish Lira
TTD	6.7431	Trinidad and Tobago Dollar
TWD	30.571	New Taiwan Dollar
TZS	2334	Tanzanian Shilling
UAH	36.929	Hryvnia
UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	38.89	Peso Uruguayo
UZS	11344.99	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23710	Dong
VUV	118	Vatu
WST	2.6603	Tala
XAF	614.77	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	614.75	CFA Franc BCEAO
XPF	111.5	CFP Franc

Foreign Exchange Position

Positions as at:

03 March 2023

YER	249.95	Yemeni Rial
ZAR	18.1146	Rand
ZMK	5185	Zambian Kwacha
ZWL	865	Zimbabwe Dollar

Interest Rate Position

Positions as at:

03 March 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	991,717.69	453,952.59	1,445,670.28
Floating vs. Fixed	9,064,110.98	2,871,062.22	11,935,173.20
Overnight Index Swap	3,247,695.56	972,239.06	4,219,934.62
Total	13,303,524.23	4,297,253.86	17,600,778.09

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,647	3,508	19,155
Floating vs. Fixed	285,170	104,614	389,784
Overnight Index Swap	93,644	19,372	113,015
Total	394,460	127,494	521,953

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	271,516.14	0.00	54,694.84	1,097.78	172,522.58	169,665.18	776,173.75	1,445,670.28
Floating vs. Fixed	2,122,665.12	2,624,606.97	294,217.46	20,438.81	118,733.31	2,203,043.16	4,551,468.37	11,935,173.20
Overnight Index Swap	1,905,909.21	23,911.89	202,344.02	55,978.48	619,050.51	339.17	1,412,401.34	4,219,934.62
Total	4,300,090.47	2,648,518.86	551,256.33	77,515.07	910,306.40	2,373,047.52	6,740,043.45	17,600,778.09

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,943	0	249	14	2,819	5,605	6,525	19,155
Floating vs. Fixed	73,968	82,174	7,928	452	4,000	81,359	139,903	389,784
Overnight Index Swap	37,353	305	2,025	1,585	16,272	26	55,450	113,015
Total	115,264	82,479	10,201	2,051	23,091	86,990	201,878	521,953

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	616,821.88	282,145.16	314,441.31	163,239.71	36,147.38	18,526.62	14,348.22	1,445,670.28
Floating vs. Fixed	4,872,617.86	2,180,335.69	3,147,629.55	1,310,641.61	184,780.31	95,591.02	143,577.16	11,935,173.20
Overnight Index Swap	2,226,130.04	589,476.50	759,144.77	435,465.89	90,921.52	64,595.35	54,200.53	4,219,934.62
Total	7,715,569.78	3,051,957.35	4,221,215.62	1,909,347.21	311,849.21	178,713.00	212,125.92	17,600,778.09

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	3,539	3,191	5,997	3,816	1,132	766	715	19,155
Floating vs. Fixed	76,797	63,272	148,176	78,168	10,753	5,149	7,470	389,784
Overnight Index Swap	21,054	18,134	41,158	22,061	4,001	3,141	3,467	113,015
Total	101,390	84,596	195,331	104,045	15,886	9,055	11,652	521,953

Foreign Exchange Rate

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AED	3.6727	UAE Dirham

Interest Rate Position

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AFN	88.72	Afghani
ALL	107.49	Lek
AMD	388.01	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	503.479	Kwanza
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DJF	177.55	Djibouti Franc
DKK	6.974	Danish Krone
DOP	55.26	Dominican Peso
DZD	135.651	Algerian Dinar
EGP	30.58	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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03 March 2023

ETB	53.7531	Ethiopian Birr
EUR	0.9371	Euro
FJD	2.2119	Fiji Dollar
FKP	0.8292	Falkland Islands Pound
GBP	0.8313	Pound Sterling
GEL	2.575	Lari
GHS	12.6	Cedi
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LAK	16925	Kip
LBP	15000	Lebanese Pound
LKR	352	Sri Lanka Rupee
LRD	156.6	Liberian Dollar
LSL	18.0975	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8203	Libyan Dinar

Interest Rate Position

Positions as at:

03 March 2023

MAD	10.364 Moroccan Dirham
MDL	18.83 Moldovan Leu
MGA	4287.6 Malagasy Ariary
MKD	57.45 Denar
MMK	2093.7 Kyat
MNT	3511 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	46.2 Mauritiu Rupee
MVR	15.42 Rufiyaa
MWK	1014.9 Kwacha
MXN	18.091 Mexican Peso
MXV	2.3385 Mexican Unidad de Inversion (UDI)
MYR	4.47 Malaysian Ringgit
MZN	63.24 Metical
NAD	18.188 Namibia Dollar
NGN	459.97 Naira
NIO	36.15 Cordoba Oro
NOK	10.3606 Norwegian Krone
NPR	132 Nepalese Rupee
NZD	1.5977 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.7497 Nuevo Sol
PGK	3.4188 Kina
PHP	54.98 Philippine Peso
PKR	261 Pakistan Rupee
PLN	4.3786 Zloty
PYG	7199.4 Guarani
QAR	3.64 Qatari Rial
RON	4.6082 Leu
RSD	109.78 Serbian Dinar
RUB	75.25 Russian Ruble
RWF	1080.85 Rwanda Franc
SAR	3.7524 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	565.1502 Sudanese Pound
SEK	10.43 Swedish Krona
SGD	1.3417 Singapore Dollar
SHP	0.8202 Saint Helena Pound
SLL	20199 Leone
SOS	565 Somali Shilling

Interest Rate Position

Positions as at:

03 March 2023

SRD	33.21	Surinam Dollar
SSP	769.6554	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	18.1198	Lilangeni
THB	34.7	Baht
TJS	10.87	Somoni
TMT	3.49	New Manat
TND	3.1268	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	18.8795	Turkish Lira
TTD	6.7431	Trinidad and Tobago Dollar
TWD	30.571	New Taiwan Dollar
TZS	2334	Tanzanian Shilling
UAH	36.929	Hryvnia
UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	38.89	Peso Uruguayo
UZS	11344.99	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23710	Dong
VUV	118	Vatu
WST	2.6603	Tala
XAF	614.77	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	614.75	CFA Franc BCEAO
XPF	111.5	CFP Franc
YER	249.95	Yemeni Rial
ZAR	18.1146	Rand
ZMK	5185	Zambian Kwacha
ZWL	865	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

27 February 2023 to

03 March 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	111,940.01	189,650.49	301,590.50
Total	111,940.01	189,650.49	301,590.50

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,685	35,495	60,180
Total	24,685	35,495	60,180

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	30,123.97	12,392.85	52,473.01	105,110.23	4,875.93	10,542.80	71,128.26	14,943.45	301,590.50
Total	30,123.97	12,392.85	52,473.01	105,110.23	4,875.93	10,542.80	71,128.26	14,943.45	301,590.50

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,613	4,231	12,015	26,453	901	3,462	10,746	760	60,180
Total	1,613	4,231	12,015	26,453	901	3,462	10,746	760	60,180

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	259,295.91	27,296.18	8,620.68	2,454.32	3,148.65	739.76	35.00	301,590.50
Total	259,295.91	27,296.18	8,620.68	2,454.32	3,148.65	739.76	35.00	301,590.50

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	56,685	2,851	294	126	192	32	2	60,180
Total	56,685	2,851	294	126	192	32	2	60,180

Interest Rate Turnover

Turnover for the period:

27 February 2023 to

03 March 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	53,378.98	332,351.50	385,730.48
Floating vs. Fixed	482,895.90	380,265.69	863,161.59
Overnight Index Swap	1,095,638.98	125,290.90	1,220,929.88
Total	1,631,913.86	837,908.09	2,469,821.95

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,932	2,350	7,282
Floating vs. Fixed	151,062	89,460	240,522
Overnight Index Swap	23,467	8,795	32,262
Total	179,461	100,605	280,066

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	10,946.21	0.00	26,987.78	0.00	102.81	2,460.92	345,232.76	385,730.48
Floating vs. Fixed	36,839.71	216,339.88	9,511.08	4,310.86	7,605.99	114,018.32	474,535.75	863,161.59
Overnight Index Swap	939,019.68	1,488.02	4,555.01	1,087.65	23,219.83	0.00	251,559.68	1,220,929.88
Total	986,805.60	217,827.90	41,053.87	5,398.51	30,928.63	116,479.24	1,071,328.19	2,469,821.95

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	195	0	179	0	2	89	6,817	7,282
Floating vs. Fixed	542	5,148	636	53	110	3,270	230,765	240,522
Overnight Index Swap	2,946	20	45	50	596	0	28,606	32,262
Total	3,682	5,168	859	103	708	3,359	266,188	280,066

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	260,464.91	67,278.03	29,697.94	15,351.00	6,716.75	3,734.98	2,486.87	385,730.48
Floating vs. Fixed	412,567.43	183,483.30	147,852.95	91,621.98	20,588.59	2,925.93	4,121.42	863,161.59
Overnight Index Swap	1,006,334.27	64,082.79	67,420.43	52,252.96	21,203.35	1,997.30	7,638.79	1,220,929.88
Total	1,679,366.60	314,844.12	244,971.32	159,225.93	48,508.69	8,658.21	14,247.08	2,469,821.95

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	2,694	777	1,690	1,289	352	194	289	7,282
Floating vs. Fixed	112,101	19,940	45,912	44,633	9,355	2,651	5,931	240,522
Overnight Index Swap	10,417	2,835	6,498	7,882	2,675	463	1,495	32,262
Total	125,211	23,551	54,099	53,803	12,381	3,307	7,715	280,066