

## Foreign Exchange Position

Positions as at: 10 March 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	425,693.06	1,036,515.95	1,462,209.00
<b>Total</b>	<b>425,693.06</b>	<b>1,036,515.95</b>	<b>1,462,209.00</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,855	160,393	230,248
<b>Total</b>	<b>69,855</b>	<b>160,393</b>	<b>230,248</b>

### 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	138,976.39	47,839.37	219,689.16	481,203.42	21,684.32	33,590.42	459,729.35	59,496.57	1,462,209.00
<b>Total</b>	<b>138,976.39</b>	<b>47,839.37</b>	<b>219,689.16</b>	<b>481,203.42</b>	<b>21,684.32</b>	<b>33,590.42</b>	<b>459,729.35</b>	<b>59,496.57</b>	<b>1,462,209.00</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,935	15,129	38,697	89,163	5,270	10,774	58,786	5,494	230,248
<b>Total</b>	<b>6,935</b>	<b>15,129</b>	<b>38,697</b>	<b>89,163</b>	<b>5,270</b>	<b>10,774</b>	<b>58,786</b>	<b>5,494</b>	<b>230,248</b>

### 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	1,096,983.13	199,478.05	80,789.89	47,862.93	24,251.55	12,089.06	754.39	1,462,209.00
<b>Total</b>	<b>1,096,983.13</b>	<b>199,478.05</b>	<b>80,789.89</b>	<b>47,862.93</b>	<b>24,251.55</b>	<b>12,089.06</b>	<b>754.39</b>	<b>1,462,209.00</b>

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	204,124	13,804	4,762	3,358	2,808	1,312	80	230,248
<b>Total</b>	<b>204,124</b>	<b>13,804</b>	<b>4,762</b>	<b>3,358</b>	<b>2,808</b>	<b>1,312</b>	<b>80</b>	<b>230,248</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	87.91	Afghani
ALL	108.16	Lek
AMD	387.6	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	503.992	Kwanza
ARS	199.97	Argentine Peso
AUD	1.5177	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8545	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	105.23	Taka
BGN	1.8534	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2057.6	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

10 March 2023

BND	1.3535	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1453	Brazilian Real
BSD	0.998	Bahamian Dollar
BTN	81.99	Ngultrum
BWP	13.3869	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3804	Canadian Dollar
CDF	2070	Congolese Franc
CHF	0.9416	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	804.63	Chilean Peso
CNY	6.9496	Yuan Renminbi
COP	4773.87	Colombian Peso
COU	0.07	Unidad de Valor Real
CRC	547.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.55	Cape Verde Escudo
CZK	22.376	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	7.0563	Danish Krone
DOP	54.97	Dominican Peso
DZD	136.3162	Algerian Dinar
EGP	30.83	Egyptian Pound
ERN	15	Nakfa
ETB	53.7832	Ethiopian Birr
EUR	0.948	Euro
FJD	2.2046	Fiji Dollar
FKP	0.8446	Falkland Islands Pound
GBP	0.8442	Pound Sterling
GEL	2.56	Lari
GHS	12	Cedi
GIP	0.8445	Gibraltar Pound
GMD	62	Dalasi
GNF	8534	Guinea Franc
GTQ	7.79	Quetzal
GYD	210	Guyana Dollar
HKD	7.8497	Hong Kong Dollar
HNL	24.523	Lempira
HRK	7.0385	Croatian Kuna
HTG	151	Gourde
HUF	358.6	Forint
IDR	15430	Rupiah
ILS	3.5982	New Israeli Sheqel
INR	81.95	Indian Rupee

## Foreign Exchange Position

Positions as at:

10 March 2023

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.98	Iceland Krona
JMD	152.54	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	137.34	Yen
KES	128.3	Kenyan Shilling
KGS	87.42	Som
KHR	4038	Riel
KMF	466.9	Comoro Franc
KPW	130	North Korean Won
KRW	1316.38	Won
KWD	0.3073	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	437.93	Tenge
LAK	16915	Kip
LBP	15000	Lebanese Pound
LKR	315	Sri Lanka Rupee
LRD	158	Liberian Dollar
LSL	18.5888	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8454	Libyan Dinar
MAD	10.444	Moroccan Dirham
MDL	18.6622	Moldovan Leu
MGA	4287.6	Malagasy Ariary
MKD	58.25	Denar
MMK	2093.7	Kyat
MNT	3515	Tugrik
MOP	8.086	Pataca
MRO	356	Ouguiya
MUR	46.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1009.55	Kwacha
MXN	17.968	Mexican Peso
MXV	2.3175	Mexican Unidad de Inversion (UDI)
MYR	4.523	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.55	Namibia Dollar
NGN	459.99	Naira
NIO	36.15	Cordoba Oro
NOK	10.6104	Norwegian Krone
NPR	131.29	Nepalese Rupee
NZD	1.6369	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.7839	Nuevo Sol

## Foreign Exchange Position

Positions as at:

10 March 2023

PGK	3.4188	Kina
PHP	55.35	Philippine Peso
PKR	277.5	Pakistan Rupee
PLN	4.4397	Zloty
PYG	7194.4	Guarani
QAR	3.64	Qatari Rial
RON	4.6543	Leu
RSD	111.11	Serbian Dinar
RUB	76.0455	Russian Ruble
RWF	1082.79	Rwanda Franc
SAR	3.754	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.5614	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.7274	Swedish Krona
SGD	1.3535	Singapore Dollar
SHP	0.8318	Saint Helena Pound
SLL	20255	Leone
SOS	565	Somali Shilling
SRD	33.56	Surinam Dollar
SSP	775.6854	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	18.5948	Lilangeni
THB	35.06	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.1733	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	18.9257	Turkish Lira
TTD	6.7442	Trinidad and Tobago Dollar
TWD	30.734	New Taiwan Dollar
TZS	2336	Tanzanian Shilling
UAH	36.929	Hryvnia
UGX	3695	Uganda Shilling
USD	1	US Dollar
UYU	39.31	Peso Uruguayo
UZS	11380.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23710	Dong
VUV	117	Vatu
WST	2.6504	Tala
XAF	620.7	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	618.5	CFA Franc BCEAO
XPF	112.81	CFP Franc

## Foreign Exchange Position

Positions as at:

10 March 2023

YER	249.95	Yemeni Rial
ZAR	18.6054	Rand
ZMK	5185	Zambian Kwacha
ZWL	880	Zimbabwe Dollar

## Interest Rate Position

Positions as at: 10 March 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	974,229.98	396,204.84	1,370,434.82
Floating vs. Fixed	9,063,797.09	2,780,186.45	11,843,983.54
Overnight Index Swap	3,233,832.92	972,642.32	4,206,475.24
<b>Total</b>	<b>13,271,859.99</b>	<b>4,149,033.61</b>	<b>17,420,893.60</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,609	3,477	19,086
Floating vs. Fixed	287,437	104,462	391,898
Overnight Index Swap	94,312	19,613	113,925
<b>Total</b>	<b>397,357</b>	<b>127,551</b>	<b>524,908</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	263,971.70	0.00	52,116.37	1,081.01	169,604.71	168,694.78	714,966.25	1,370,434.82
Floating vs. Fixed	2,110,347.74	2,629,523.61	293,198.80	19,787.46	118,293.95	2,208,934.35	4,463,897.62	11,843,983.54
Overnight Index Swap	1,972,845.26	23,906.33	194,696.50	55,372.05	628,974.16	339.16	1,330,341.78	4,206,475.24
<b>Total</b>	<b>4,347,164.69</b>	<b>2,653,429.95</b>	<b>540,011.67</b>	<b>76,240.52</b>	<b>916,872.82</b>	<b>2,377,968.29</b>	<b>6,509,205.65</b>	<b>17,420,893.60</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,835	0	248	14	2,807	5,630	6,552	19,086
Floating vs. Fixed	73,105	83,390	8,203	443	3,991	81,748	141,020	391,898
Overnight Index Swap	37,639	306	2,033	1,627	16,485	26	55,809	113,925
<b>Total</b>	<b>114,579</b>	<b>83,696</b>	<b>10,483</b>	<b>2,084</b>	<b>23,283</b>	<b>87,404</b>	<b>203,381</b>	<b>524,908</b>

### 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	594,638.85	239,742.13	308,412.28	159,892.20	36,367.66	17,718.83	13,662.87	1,370,434.82
Floating vs. Fixed	4,804,725.48	2,164,168.51	3,136,085.23	1,315,394.35	184,850.52	94,619.52	144,139.94	11,843,983.54
Overnight Index Swap	2,189,254.25	589,275.00	774,011.18	444,273.82	90,332.58	66,959.19	52,369.21	4,206,475.24
<b>Total</b>	<b>7,588,618.58</b>	<b>2,993,185.64</b>	<b>4,218,508.69</b>	<b>1,919,560.37</b>	<b>311,550.77</b>	<b>179,297.54</b>	<b>210,172.01</b>	<b>17,420,893.60</b>

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	3,556	3,174	5,945	3,797	1,149	753	713	19,086
Floating vs. Fixed	77,294	63,207	148,726	79,111	10,957	5,084	7,520	391,898
Overnight Index Swap	21,254	18,330	41,543	22,151	4,028	3,120	3,499	113,925
<b>Total</b>	<b>102,104</b>	<b>84,711</b>	<b>196,214</b>	<b>105,059</b>	<b>16,133</b>	<b>8,956</b>	<b>11,732</b>	<b>524,908</b>

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MGA	4287.6 Malagasy Ariary
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MNT	3515 Tugrik
MOP	8.086 Pataca
MRO	356 Ouguiya
MUR	46.9 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	1009.55 Kwacha
MXN	17.968 Mexican Peso
MXV	2.3175 Mexican Unidad de Inversion (UDI)
MYR	4.523 Malaysian Ringgit
MZN	63.24 Metical
NAD	18.55 Namibia Dollar
NGN	459.99 Naira
NIO	36.15 Cordoba Oro
NOK	10.6104 Norwegian Krone
NPR	131.29 Nepalese Rupee
NZD	1.6369 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.7839 Nuevo Sol
PGK	3.4188 Kina
PHP	55.35 Philippine Peso
PKR	277.5 Pakistan Rupee
PLN	4.4397 Zloty
PYG	7194.4 Guarani
QAR	3.64 Qatari Rial
RON	4.6543 Leu
RSD	111.11 Serbian Dinar
RUB	76.0455 Russian Ruble
RWF	1082.79 Rwanda Franc
SAR	3.754 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.5614 Seychelles Rupee
SDG	565.0502 Sudanese Pound
SEK	10.7274 Swedish Krona
SGD	1.3535 Singapore Dollar
SHP	0.8318 Saint Helena Pound
SLL	20255 Leone
SOS	565 Somali Shilling

## Interest Rate Position

Positions as at:

10 March 2023

SRD	33.56	Surinam Dollar
SSP	775.6854	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	18.5948	Lilangeni
THB	35.06	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.1733	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	18.9257	Turkish Lira
TTD	6.7442	Trinidad and Tobago Dollar
TWD	30.734	New Taiwan Dollar
TZS	2336	Tanzanian Shilling
UAH	36.929	Hryvnia
UGX	3695	Uganda Shilling
USD	1	US Dollar
UYU	39.31	Peso Uruguayo
UZS	11380.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23710	Dong
VUV	117	Vatu
WST	2.6504	Tala
XAF	620.7	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	618.5	CFA Franc BCEAO
XPF	112.81	CFP Franc
YER	249.95	Yemeni Rial
ZAR	18.6054	Rand
ZMK	5185	Zambian Kwacha
ZWL	880	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

06 March 2023 to

10 March 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	129,100.23	230,217.14	359,317.37
<b>Total</b>	<b>129,100.23</b>	<b>230,217.14</b>	<b>359,317.37</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,012	34,248	56,260
<b>Total</b>	<b>22,012</b>	<b>34,248</b>	<b>56,260</b>

### 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	18,587.86	12,630.34	36,428.11	148,145.59	5,115.72	6,487.50	120,271.44	11,650.82	359,317.37
<b>Total</b>	<b>18,587.86</b>	<b>12,630.34</b>	<b>36,428.11</b>	<b>148,145.59</b>	<b>5,115.72</b>	<b>6,487.50</b>	<b>120,271.44</b>	<b>11,650.82</b>	<b>359,317.37</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,125	3,590	9,402	23,901	1,026	2,229	14,402	587	56,260
<b>Total</b>	<b>1,125</b>	<b>3,590</b>	<b>9,402</b>	<b>23,901</b>	<b>1,026</b>	<b>2,229</b>	<b>14,402</b>	<b>587</b>	<b>56,260</b>

### 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	280,425.35	63,465.68	8,703.88	2,869.48	3,618.21	234.78	0.00	359,317.37
<b>Total</b>	<b>280,425.35</b>	<b>63,465.68</b>	<b>8,703.88</b>	<b>2,869.48</b>	<b>3,618.21</b>	<b>234.78</b>	<b>0.00</b>	<b>359,317.37</b>

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	51,425	3,989	353	190	277	27	0	56,260
<b>Total</b>	<b>51,425</b>	<b>3,989</b>	<b>353</b>	<b>190</b>	<b>277</b>	<b>27</b>	<b>0</b>	<b>56,260</b>

## Interest Rate Turnover

Turnover for the period:

06 March 2023 to

10 March 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	31,111.16	333,621.82	364,732.98
Floating vs. Fixed	588,125.80	415,615.37	1,003,741.17
Overnight Index Swap	498,044.51	199,118.52	697,163.03
<b>Total</b>	<b>1,117,281.47</b>	<b>948,355.71</b>	<b>2,065,637.18</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,881	2,297	7,178
Floating vs. Fixed	153,205	89,675	242,880
Overnight Index Swap	23,891	9,190	33,081
<b>Total</b>	<b>181,977</b>	<b>101,161</b>	<b>283,138</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	13,099.95	0.00	26,174.26	0.00	80.09	2,534.63	322,844.05	364,732.98
Floating vs. Fixed	70,423.48	267,812.08	12,921.39	3,701.87	8,033.40	120,091.12	520,757.83	1,003,741.17
Overnight Index Swap	324,050.78	776.71	7,842.53	1,035.86	30,134.84	0.00	333,322.33	697,163.03
<b>Total</b>	<b>407,574.20</b>	<b>268,588.79</b>	<b>46,938.19</b>	<b>4,737.73</b>	<b>38,248.33</b>	<b>122,625.75</b>	<b>1,176,924.20</b>	<b>2,065,637.18</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	122	0	179	0	1	104	6,773	7,178
Floating vs. Fixed	922	6,466	724	49	73	3,241	231,406	242,880
Overnight Index Swap	3,507	6	37	72	573	0	28,886	33,081
<b>Total</b>	<b>4,550</b>	<b>6,472</b>	<b>940</b>	<b>121</b>	<b>647</b>	<b>3,345</b>	<b>267,064</b>	<b>283,138</b>

### 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	252,674.45	52,768.20	28,208.85	17,946.00	7,291.15	3,380.70	2,463.62	364,732.98
Floating vs. Fixed	470,215.83	218,255.47	164,394.88	117,908.09	25,722.00	3,252.84	3,992.06	1,003,741.17
Overnight Index Swap	437,665.79	59,861.19	101,626.15	64,100.28	22,799.71	6,199.01	4,910.90	697,163.03
<b>Total</b>	<b>1,160,556.07</b>	<b>330,884.86</b>	<b>294,229.87</b>	<b>199,954.37</b>	<b>55,812.86</b>	<b>12,832.55</b>	<b>11,366.59</b>	<b>2,065,637.18</b>

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	2,669	741	1,671	1,285	335	189	289	7,178
Floating vs. Fixed	113,017	20,494	45,774	45,517	9,447	2,707	5,925	242,880
Overnight Index Swap	10,732	2,916	6,982	7,740	2,785	452	1,476	33,081
<b>Total</b>	<b>126,417</b>	<b>24,151</b>	<b>54,427</b>	<b>54,542</b>	<b>12,566</b>	<b>3,347</b>	<b>7,690</b>	<b>283,138</b>