

Foreign Exchange Position

Positions as at: 17 March 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	398,983.75	928,393.69	1,327,377.44
Total	398,983.75	928,393.69	1,327,377.44

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,022	139,999	209,021
Total	69,022	139,999	209,021

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	136,596.96	40,226.50	199,458.61	407,020.02	14,190.81	28,281.31	450,144.89	51,458.33	1,327,377.44
Total	136,596.96	40,226.50	199,458.61	407,020.02	14,190.81	28,281.31	450,144.89	51,458.33	1,327,377.44

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,688	13,347	35,046	82,854	2,841	9,123	54,291	4,831	209,021
Total	6,688	13,347	35,046	82,854	2,841	9,123	54,291	4,831	209,021

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	956,650.18	202,258.06	80,125.28	51,696.36	23,859.32	12,033.87	754.37	1,327,377.44
Total	956,650.18	202,258.06	80,125.28	51,696.36	23,859.32	12,033.87	754.37	1,327,377.44

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	180,480	16,002	4,838	3,489	2,827	1,305	80	209,021
Total	180,480	16,002	4,838	3,489	2,827	1,305	80	209,021

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	87.72	Afghani
ALL	108.15	Lek
AMD	387.4	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	504.75	Kwanza
ARS	202.56	Argentine Peso
AUD	1.5113	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6948	Azerbaijani Manat
BAM	1.8252	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	105.4	Taka
BGN	1.8489	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2059.39	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

17 March 2023

BND	1.3516	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.2882	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.785	Ngultrum
BWP	13.2979	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3767	Canadian Dollar
CDF	2033	Congolese Franc
CHF	0.933	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	820.95	Chilean Peso
CNY	6.9067	Yuan Renminbi
COP	4862.65	Colombian Peso
COU	0.0703	Unidad de Valor Real
CRC	542.74	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.8	Cape Verde Escudo
CZK	22.728	Czech Koruna
DJF	177.52	Djibouti Franc
DKK	7.0376	Danish Krone
DOP	54.6	Dominican Peso
DZD	136.1598	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15.05	Nakfa
ETB	53.71	Ethiopian Birr
EUR	0.9453	Euro
FJD	2.1983	Fiji Dollar
FKP	0.8222	Falkland Islands Pound
GBP	0.8286	Pound Sterling
GEL	2.55	Lari
GHS	12.2	Cedi
GIP	0.8222	Gibraltar Pound
GMD	61.9	Dalasi
GNF	8524	Guinea Franc
GTQ	7.798	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8494	Hong Kong Dollar
HNL	24.547	Lempira
HRK	7.0385	Croatian Kuna
HTG	151	Gourde
HUF	375.05	Forint
IDR	15360	Rupiah
ILS	3.6271	New Israeli Sheqel
INR	82.88	Indian Rupee

Foreign Exchange Position

Positions as at:		17 March 2023
IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.77	Iceland Krona
JMD	151.87	Jamaican Dollar
JOD	0.7091	Jordanian Dinar
JPY	133.4	Yen
KES	129.7	Kenyan Shilling
KGS	87.4177	Som
KHR	4043	Riel
KMF	462.69	Comoro Franc
KPW	130	North Korean Won
KRW	1313.04	Won
KWD	0.3069	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	463.79	Tenge
LAK	16770.2	Kip
LBP	15000	Lebanese Pound
LKR	335	Sri Lanka Rupee
LRD	159.3	Liberian Dollar
LSL	18.4338	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7944	Libyan Dinar
MAD	10.4524	Moroccan Dirham
MDL	18.5215	Moldovan Leu
MGA	4345	Malagasy Ariary
MKD	58.34	Denar
MMK	2093.7	Kyat
MNT	3525	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	46.7	Mauritius Rupee
MVR	15.25	Rufiyaa
MWK	1039.9	Kwacha
MXN	18.9579	Mexican Peso
MXV	2.4442	Mexican Unidad de Inversion (UDI)
MYR	4.48	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.4046	Namibia Dollar
NGN	460.04	Naira
NIO	36.33	Cordoba Oro
NOK	10.7584	Norwegian Krone
NPR	132.15	Nepalese Rupee
NZD	1.6158	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.7888	Nuevo Sol

Foreign Exchange Position

Positions as at:

17 March 2023

PGK	3.4072	Kina
PHP	55.02	Philippine Peso
PKR	283	Pakistan Rupee
PLN	4.4442	Zloty
PYG	7203.7	Guarani
QAR	3.64	Qatari Rial
RON	4.6455	Leu
RSD	110.86	Serbian Dinar
RUB	76.5455	Russian Ruble
RWF	1084.23	Rwanda Franc
SAR	3.7555	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.1544	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.5835	Swedish Krona
SGD	1.3516	Singapore Dollar
SHP	0.8295	Saint Helena Pound
SLL	20356	Leone
SOS	565	Somali Shilling
SRD	34.742	Surinam Dollar
SSP	773.7909	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	18.4398	Lilangeni
THB	34.62	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.1436	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	18.9746	Turkish Lira
TTD	6.7431	Trinidad and Tobago Dollar
TWD	30.591	New Taiwan Dollar
TZS	2335	Tanzanian Shilling
UAH	36.5686	Hryvnia
UGX	3735	Uganda Shilling
USD	1	US Dollar
UYU	39.25	Peso Uruguayo
UZS	11444.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23565	Dong
VUV	118	Vatu
WST	2.6738	Tala
XAF	620.11	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	607.5	CFA Franc BCEAO
XPF	113.2	CFP Franc

Foreign Exchange Position

Positions as at: 17 March 2023

YER	249.93	Yemeni Rial
ZAR	18.4143	Rand
ZMK	5185	Zambian Kwacha
ZWL	880	Zimbabwe Dollar

Interest Rate Position

Positions as at: 17 March 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	981,235.46	414,493.00	1,395,728.46
Floating vs. Fixed	9,141,831.89	2,796,447.21	11,938,279.09
Overnight Index Swap	3,333,408.32	1,047,044.15	4,380,452.47
Total	13,456,475.67	4,257,984.36	17,714,460.03

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,590	3,481	19,070
Floating vs. Fixed	290,574	104,128	394,701
Overnight Index Swap	94,065	19,964	114,029
Total	400,228	127,572	527,800

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	258,061.36	0.00	54,125.35	706.72	172,714.99	171,547.17	738,572.87	1,395,728.46
Floating vs. Fixed	2,086,782.27	2,678,502.07	298,363.35	19,261.94	120,816.65	2,252,636.56	4,481,916.25	11,938,279.09
Overnight Index Swap	2,027,041.54	23,917.28	203,111.37	52,673.02	655,574.08	339.17	1,417,796.01	4,380,452.47
Total	4,371,885.17	2,702,419.35	555,600.07	72,641.68	949,105.73	2,424,522.90	6,638,285.14	17,714,460.03

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,716	0	251	13	2,797	5,719	6,575	19,070
Floating vs. Fixed	72,824	84,445	8,281	433	3,927	83,034	141,759	394,701
Overnight Index Swap	39,960	305	2,088	1,551	16,701	26	53,398	114,029
Total	116,500	84,750	10,619	1,997	23,425	88,778	201,732	527,800

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	614,283.84	243,384.78	308,742.55	161,115.96	36,635.97	17,895.58	13,669.78	1,395,728.46
Floating vs. Fixed	4,885,771.29	2,154,793.17	3,215,051.00	1,269,763.69	173,880.75	94,885.45	144,133.74	11,938,279.09
Overnight Index Swap	2,342,297.55	601,999.68	769,715.48	457,542.03	88,110.68	67,433.04	53,354.01	4,380,452.47
Total	7,842,352.67	3,000,177.63	4,293,509.04	1,888,421.68	298,627.41	180,214.07	211,157.53	17,714,460.03

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	3,594	3,163	5,933	3,785	1,144	743	709	19,070
Floating vs. Fixed	79,297	63,824	156,729	73,202	9,136	5,049	7,467	394,701
Overnight Index Swap	22,582	19,241	39,473	22,155	3,890	3,145	3,544	114,029
Total	105,473	86,227	202,134	99,141	14,169	8,936	11,720	527,800

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham

Interest Rate Position

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AFN	87.72	Afghani
ALL	108.15	Lek
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FKP	0.8222	Falkland Islands Pound
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GMD	61.9	Dalasi
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LAK	16770.2	Kip
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LKR	335	Sri Lanka Rupee
LRD	159.3	Liberian Dollar
LSL	18.4338	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7944	Libyan Dinar

Interest Rate Position

Positions as at:

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MAD	10.4524 Moroccan Dirham
MDL	18.5215 Moldovan Leu
MGA	4345 Malagasy Ariary
MKD	58.34 Denar
MMK	2093.7 Kyat
MNT	3525 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	46.7 Mauritius Rupee
MVR	15.25 Rufiyaa
MWK	1039.9 Kwacha
MXN	18.9579 Mexican Peso
MXV	2.4442 Mexican Unidad de Inversion (UDI)
MYR	4.48 Malaysian Ringgit
MZN	63.22 Metical
NAD	18.4046 Namibia Dollar
NGN	460.04 Naira
NIO	36.33 Cordoba Oro
NOK	10.7584 Norwegian Krone
NPR	132.15 Nepalese Rupee
NZD	1.6158 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.7888 Nuevo Sol
PGK	3.4072 Kina
PHP	55.02 Philippine Peso
PKR	283 Pakistan Rupee
PLN	4.4442 Zloty
PYG	7203.7 Guarani
QAR	3.64 Qatari Rial
RON	4.6455 Leu
RSD	110.86 Serbian Dinar
RUB	76.5455 Russian Ruble
RWF	1084.23 Rwanda Franc
SAR	3.7555 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.1544 Seychelles Rupee
SDG	565.1502 Sudanese Pound
SEK	10.5835 Swedish Krona
SGD	1.3516 Singapore Dollar
SHP	0.8295 Saint Helena Pound
SLL	20356 Leone
SOS	565 Somali Shilling

Interest Rate Position

Positions as at:

17 March 2023

SRD	34.742 Surinam Dollar
SSP	773.7909 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	18.4398 Lilangeni
THB	34.62 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.1436 Tunisian Dinar
TOP	2.3041 Pa'anga
TRY	18.9746 Turkish Lira
TTD	6.7431 Trinidad and Tobago Dollar
TWD	30.591 New Taiwan Dollar
TZS	2335 Tanzanian Shilling
UAH	36.5686 Hryvnia
UGX	3735 Uganda Shilling
USD	1 US Dollar
UYU	39.25 Peso Uruguayo
UZS	11444.6 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23565 Dong
VUV	118 Vatu
WST	2.6738 Tala
XAF	620.11 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	607.5 CFA Franc BCEAO
XPF	113.2 CFP Franc
YER	249.93 Yemeni Rial
ZAR	18.4143 Rand
ZMK	5185 Zambian Kwacha
ZWL	880 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 13 March 2023 to 17 March 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	134,801.67	201,067.34	335,869.01
Total	134,801.67	201,067.34	335,869.01

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,020	35,752	59,772
Total	24,020	35,752	59,772

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	23,397.34	13,236.40	49,179.99	107,275.56	4,010.84	6,787.74	122,898.20	9,082.93	335,869.01
Total	23,397.34	13,236.40	49,179.99	107,275.56	4,010.84	6,787.74	122,898.20	9,082.93	335,869.01

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,401	4,061	10,159	24,781	800	2,489	15,348	735	59,772
Total	1,401	4,061	10,159	24,781	800	2,489	15,348	735	59,772

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	274,010.90	42,229.17	9,322.65	4,570.25	5,542.05	193.99	0.00	335,869.01
Total	274,010.90	42,229.17	9,322.65	4,570.25	5,542.05	193.99	0.00	335,869.01

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	55,028	3,749	420	216	336	24	0	59,772
Total	55,028	3,749	420	216	336	24	0	59,772

Interest Rate Turnover

Turnover for the period: 13 March 2023 to 17 March 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	57,990.47	322,441.56	380,432.03
Floating vs. Fixed	555,079.12	354,214.98	909,294.11
Overnight Index Swap	726,601.99	288,214.65	1,014,816.64
Total	1,339,671.58	964,871.19	2,304,542.77

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,099	2,352	7,451
Floating vs. Fixed	153,835	90,591	244,426
Overnight Index Swap	26,697	10,703	37,400
Total	185,631	103,646	289,277

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	13,518.29	0.00	28,307.38	0.00	0.00	11,232.26	327,374.09	380,432.03
Floating vs. Fixed	49,860.07	200,685.50	20,473.16	3,028.34	7,372.15	197,141.89	430,732.99	909,294.11
Overnight Index Swap	628,862.18	7.24	22,986.34	1,275.16	34,302.00	0.00	327,383.73	1,014,816.64
Total	692,240.54	200,692.74	71,766.88	4,303.50	41,674.15	208,374.15	1,085,490.81	2,304,542.77

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	131	0	182	0	0	282	6,856	7,451
Floating vs. Fixed	717	4,479	900	31	82	5,249	232,970	244,426
Overnight Index Swap	6,149	1	137	172	748	0	30,195	37,400
Total	6,996	4,480	1,219	203	829	5,531	270,020	289,277

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	251,250.85	61,141.99	39,295.11	18,194.79	4,835.97	3,262.12	2,451.20	380,432.03
Floating vs. Fixed	302,364.50	253,172.48	189,358.02	129,887.39	29,751.02	1,993.52	2,767.18	909,294.11
Overnight Index Swap	671,905.47	99,803.01	122,821.24	89,872.91	19,714.78	4,035.58	6,663.66	1,014,816.64
Total	1,225,520.82	414,117.47	351,474.36	237,955.09	54,301.77	9,291.22	11,882.04	2,304,542.77

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	2,729	811	1,762	1,339	335	187	288	7,451
Floating vs. Fixed	112,723	21,360	46,822	45,333	9,707	2,606	5,877	244,426
Overnight Index Swap	11,910	3,803	7,719	8,734	3,040	487	1,709	37,400
Total	127,362	25,974	56,303	55,405	13,082	3,279	7,874	289,277