

Foreign Exchange Position

Positions as at: 24 March 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	411,274.48	946,957.22	1,358,231.70
Total	411,274.48	946,957.22	1,358,231.70

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	70,199	146,664	216,863
Total	70,199	146,664	216,863

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	131,807.71	41,137.24	206,390.66	413,389.36	14,733.88	31,092.82	463,073.74	56,606.29	1,358,231.70
Total	131,807.71	41,137.24	206,390.66	413,389.36	14,733.88	31,092.82	463,073.74	56,606.29	1,358,231.70

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	13,694	36,003	85,773	3,156	9,857	56,684	4,972	216,863
Total	6,724	13,694	36,003	85,773	3,156	9,857	56,684	4,972	216,863

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	1,047,656.84	154,284.76	73,011.39	46,879.40	23,617.52	12,041.62	740.18	1,358,231.70
Total	1,047,656.84	154,284.76	73,011.39	46,879.40	23,617.52	12,041.62	740.18	1,358,231.70

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	196,771	7,967	4,702	3,223	2,818	1,303	79	216,863
Total	196,771	7,967	4,702	3,223	2,818	1,303	79	216,863

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham
AFN	86.57	Afghani
ALL	105.45	Lek
AMD	387.17	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	502.5	Kwanza
ARS	205.36	Argentine Peso
AUD	1.4959	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8012	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	105.06	Taka
BGN	1.8013	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2059.7	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

24 March 2023

BND	1.3307	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.2369	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.63	Ngultrum
BWP	13.1579	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3727	Canadian Dollar
CDF	2070	Congolese Franc
CHF	0.9176	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	810.41	Chilean Peso
CNY	6.8802	Yuan Renminbi
COP	4767.1	Colombian Peso
COU	0.07	Unidad de Valor Real
CRC	538.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.55	Cape Verde Escudo
CZK	21.818	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8586	Danish Krone
DOP	54.61	Dominican Peso
DZD	135.4625	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	53.8456	Ethiopian Birr
EUR	0.9209	Euro
FJD	2.1848	Fiji Dollar
FKP	0.815	Falkland Islands Pound
GBP	0.8151	Pound Sterling
GEL	2.545	Lari
GHS	12.1	Cedi
GIP	0.815	Gibraltar Pound
GMD	62.3	Dalasi
GNF	8523	Guinea Franc
GTQ	7.788	Quetzal
GYD	210	Guyana Dollar
HKD	7.8471	Hong Kong Dollar
HNL	24.5272	Lempira
HRK	7.0385	Croatian Kuna
HTG	153.3371	Gourde
HUF	356.57	Forint
IDR	15340	Rupiah
ILS	3.6228	New Israeli Sheqel
INR	82.505	Indian Rupee

Foreign Exchange Position

Positions as at:

24 March 2023

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.92	Iceland Krona
JMD	149.92	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	131.44	Yen
KES	130.8	Kenyan Shilling
KGS	87.42	Som
KHR	4051	Riel
KMF	456.11	Comoro Franc
KPW	130	North Korean Won
KRW	1297.85	Won
KWD	0.3062	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	464.09	Tenge
LAK	16789.1	Kip
LBP	15000	Lebanese Pound
LKR	319.5	Sri Lanka Rupee
LRD	160	Liberian Dollar
LSL	18.2688	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.781	Libyan Dinar
MAD	10.2448	Moroccan Dirham
MDL	18.5015	Moldovan Leu
MGA	4299.4	Malagasy Ariary
MKD	56.98	Denar
MMK	2093.7	Kyat
MNT	3514	Tugrik
MOP	8.083	Pataca
MRO	356	Ouguiya
MUR	46.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.6	Kwacha
MXN	18.606	Mexican Peso
MXV	2.3944	Mexican Unidad de Inversion (UDI)
MYR	4.452	Malaysian Ringgit
MZN	63.23	Metical
NAD	18.262	Namibia Dollar
NGN	459.95	Naira
NIO	36.15	Cordoba Oro
NOK	10.4574	Norwegian Krone
NPR	132.23	Nepalese Rupee
NZD	1.6067	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.7544	Nuevo Sol

Foreign Exchange Position

Positions as at:

24 March 2023

PGK	3.4072	Kina
PHP	54.4	Philippine Peso
PKR	282.72	Pakistan Rupee
PLN	4.3154	Zloty
PYG	7180.3	Guarani
QAR	3.64	Qatari Rial
RON	4.526	Leu
RSD	108.05	Serbian Dinar
RUB	77.0405	Russian Ruble
RWF	1088.02	Rwanda Franc
SAR	3.756	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.3425	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.3068	Swedish Krona
SGD	1.3307	Singapore Dollar
SHP	0.8146	Saint Helena Pound
SLL	20699	Leone
SOS	565	Somali Shilling
SRD	34.3	Surinam Dollar
SSP	801.0472	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2511	Syrian Pound
SZL	18.2748	Lilangeni
THB	34.25	Baht
TJS	10.87	Somoni
TMT	3.49	New Manat
TND	3.0535	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	19.0371	Turkish Lira
TTD	6.766	Trinidad and Tobago Dollar
TWD	30.326	New Taiwan Dollar
TZS	2335	Tanzanian Shilling
UAH	36.92	Hryvnia
UGX	3765	Uganda Shilling
USD	1	US Dollar
UYU	38.95	Peso Uruguayo
UZS	11370	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23510	Dong
VUV	117	Vatu
WST	2.6582	Tala
XAF	604.18	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	605.75	CFA Franc BCEAO
XPF	109.58	CFP Franc

Foreign Exchange Position

Positions as at:

24 March 2023

YER	249.95	Yemeni Rial
ZAR	18.2238	Rand
ZMK	5185	Zambian Kwacha
ZWL	914.267	Zimbabwe Dollar

Interest Rate Position

Positions as at:

24 March 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	996,717.98	390,530.82	1,387,248.80
Floating vs. Fixed	9,243,392.35	2,791,843.68	12,035,236.04
Overnight Index Swap	3,337,912.06	1,000,988.11	4,338,900.18
Total	13,578,022.40	4,183,362.62	17,761,385.02

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,768	3,473	19,241
Floating vs. Fixed	292,990	103,849	396,839
Overnight Index Swap	93,562	19,590	113,152
Total	402,319	126,912	529,231

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	261,668.41	0.00	54,141.31	718.42	175,023.68	175,745.26	719,951.72	1,387,248.80
Floating vs. Fixed	2,089,342.64	2,721,133.51	308,716.83	18,497.34	121,591.54	2,261,481.94	4,514,472.24	12,035,236.04
Overnight Index Swap	2,043,212.61	24,256.48	208,097.69	48,269.16	581,176.02	339.27	1,433,548.95	4,338,900.18
Total	4,394,223.67	2,745,390.00	570,955.83	67,484.92	877,791.23	2,437,566.47	6,667,972.90	17,761,385.02

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,727	0	252	13	2,792	5,854	6,603	19,241
Floating vs. Fixed	72,918	85,169	8,473	430	3,922	83,732	142,196	396,839
Overnight Index Swap	41,046	309	2,136	1,571	15,071	26	52,993	113,152
Total	117,691	85,478	10,860	2,014	21,785	89,612	201,792	529,231

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	605,312.64	240,843.39	313,194.86	159,612.81	36,630.60	17,900.46	13,754.06	1,387,248.80
Floating vs. Fixed	4,935,744.62	2,176,206.37	3,223,741.06	1,285,135.72	176,169.51	95,120.41	143,118.34	12,035,236.04
Overnight Index Swap	2,354,860.16	605,972.58	760,050.40	421,230.39	85,604.55	57,177.35	54,004.73	4,338,900.18
Total	7,895,917.41	3,023,022.34	4,296,986.32	1,865,978.93	298,404.66	170,198.22	210,877.13	17,761,385.02

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	3,649	3,168	6,106	3,728	1,145	739	707	19,241
Floating vs. Fixed	80,879	64,613	155,661	73,825	9,281	5,061	7,520	396,839
Overnight Index Swap	23,176	19,391	38,910	21,587	3,786	2,719	3,584	113,152
Total	107,703	87,171	200,677	99,140	14,211	8,518	11,811	529,231

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham

Interest Rate Position

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AFN	86.57	Afghani
ALL	105.45	Lek
AMD	387.17	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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DKK	6.8586	Danish Krone
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EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

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ETB	53.8456	Ethiopian Birr
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FJD	2.1848	Fiji Dollar
FKP	0.815	Falkland Islands Pound
GBP	0.8151	Pound Sterling
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KZT	464.09	Tenge
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LBP	15000	Lebanese Pound
LKR	319.5	Sri Lanka Rupee
LRD	160	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.781	Libyan Dinar

Interest Rate Position

Positions as at:

24 March 2023

MAD	10.2448 Moroccan Dirham
MDL	18.5015 Moldovan Leu
MGA	4299.4 Malagasy Ariary
MKD	56.98 Denar
MMK	2093.7 Kyat
MNT	3514 Tugrik
MOP	8.083 Pataca
MRO	356 Ouguiya
MUR	46.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1016.6 Kwacha
MXN	18.606 Mexican Peso
MXV	2.3944 Mexican Unidad de Inversion (UDI)
MYR	4.452 Malaysian Ringgit
MZN	63.23 Metical
NAD	18.262 Namibia Dollar
NGN	459.95 Naira
NIO	36.15 Cordoba Oro
NOK	10.4574 Norwegian Krone
NPR	132.23 Nepalese Rupee
NZD	1.6067 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.7544 Nuevo Sol
PGK	3.4072 Kina
PHP	54.4 Philippine Peso
PKR	282.72 Pakistan Rupee
PLN	4.3154 Zloty
PYG	7180.3 Guarani
QAR	3.64 Qatari Rial
RON	4.526 Leu
RSD	108.05 Serbian Dinar
RUB	77.0405 Russian Ruble
RWF	1088.02 Rwanda Franc
SAR	3.756 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.3425 Seychelles Rupee
SDG	565.2502 Sudanese Pound
SEK	10.3068 Swedish Krona
SGD	1.3307 Singapore Dollar
SHP	0.8146 Saint Helena Pound
SLL	20699 Leone
SOS	565 Somali Shilling

Interest Rate Position

Positions as at:

24 March 2023

SRD	34.3 Surinam Dollar
SSP	801.0472 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	18.2748 Lilangeni
THB	34.25 Baht
TJS	10.87 Somoni
TMT	3.49 New Manat
TND	3.0535 Tunisian Dinar
TOP	2.3041 Pa'anga
TRY	19.0371 Turkish Lira
TTD	6.766 Trinidad and Tobago Dollar
TWD	30.326 New Taiwan Dollar
TZS	2335 Tanzanian Shilling
UAH	36.92 Hryvnia
UGX	3765 Uganda Shilling
USD	1 US Dollar
UYU	38.95 Peso Uruguayo
UZS	11370 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23510 Dong
VUV	117 Vatu
WST	2.6582 Tala
XAF	604.18 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	605.75 CFA Franc BCEAO
XPF	109.58 CFP Franc
YER	249.95 Yemeni Rial
ZAR	18.2238 Rand
ZMK	5185 Zambian Kwacha
ZWL	914.267 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

20 March 2023 to

24 March 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	103,454.75	161,062.49	264,517.24
Total	103,454.75	161,062.49	264,517.24

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,379	32,876	54,254
Total	21,379	32,876	54,254

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	15,204.99	8,682.19	37,027.74	89,033.48	3,550.65	9,505.83	90,554.09	10,958.28	264,517.24
Total	15,204.99	8,682.19	37,027.74	89,033.48	3,550.65	9,505.83	90,554.09	10,958.28	264,517.24

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,033	3,403	7,966	25,082	1,016	2,894	12,227	636	54,254
Total	1,033	3,403	7,966	25,082	1,016	2,894	12,227	636	54,254

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	231,171.40	20,077.46	5,342.98	3,545.55	4,217.27	142.58	20.00	264,517.24
Total	231,171.40	20,077.46	5,342.98	3,545.55	4,217.27	142.58	20.00	264,517.24

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	51,556	1,961	272	190	247	25	4	54,254
Total	51,556	1,961	272	190	247	25	4	54,254

Interest Rate Turnover

Turnover for the period:

20 March 2023 to

24 March 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	36,362.26	269,537.50	305,899.76
Floating vs. Fixed	349,848.36	293,543.11	643,391.47
Overnight Index Swap	386,196.37	177,178.56	563,374.92
Total	772,406.98	740,259.17	1,512,666.15

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,187	2,364	7,551
Floating vs. Fixed	150,780	89,332	240,112
Overnight Index Swap	25,360	9,728	35,088
Total	181,327	101,424	282,750

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	17,367.84	0.00	25,856.78	0.00	0.00	11,201.23	251,473.91	305,899.76
Floating vs. Fixed	53,537.09	134,243.69	11,656.58	1,724.03	6,339.07	110,790.09	325,100.92	643,391.47
Overnight Index Swap	295,915.79	501.44	9,368.30	867.16	25,010.66	0.00	231,711.57	563,374.92
Total	366,820.73	134,745.13	46,881.66	2,591.19	31,349.73	121,991.32	808,286.39	1,512,666.15

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	166	0	180	0	0	404	6,801	7,551
Floating vs. Fixed	763	2,821	659	20	71	3,251	232,529	240,112
Overnight Index Swap	4,706	9	105	169	726	0	29,375	35,088
Total	5,635	2,830	943	189	797	3,654	268,704	282,750

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	182,477.59	57,630.10	39,352.86	16,871.03	4,122.84	3,023.06	2,422.28	305,899.76
Floating vs. Fixed	236,646.72	144,410.00	142,782.36	91,325.42	20,188.42	1,851.36	6,187.19	643,391.47
Overnight Index Swap	312,842.87	66,376.36	82,341.90	74,233.47	18,156.46	3,284.02	6,139.85	563,374.92
Total	731,967.19	268,416.46	264,477.12	182,429.91	42,467.72	8,158.44	14,749.32	1,512,666.15

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	2,698	827	1,840	1,405	318	181	283	7,551
Floating vs. Fixed	112,500	20,099	45,702	43,764	9,375	2,615	6,059	240,112
Overnight Index Swap	11,332	3,267	7,026	8,423	2,801	474	1,767	35,088
Total	126,529	24,192	54,567	53,592	12,494	3,269	8,108	282,750