

Foreign Exchange Position

Positions as at: 31 March 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	434,749.58	993,041.10	1,427,790.68
Total	434,749.58	993,041.10	1,427,790.68

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	76,714	158,588	235,302
Total	76,714	158,588	235,302

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	136,809.72	44,887.07	202,504.82	445,176.31	15,650.02	33,896.51	488,674.53	60,191.70	1,427,790.68
Total	136,809.72	44,887.07	202,504.82	445,176.31	15,650.02	33,896.51	488,674.53	60,191.70	1,427,790.68

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,898	15,675	37,000	94,670	3,485	10,582	61,864	5,128	235,302
Total	6,898	15,675	37,000	94,670	3,485	10,582	61,864	5,128	235,302

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	1,117,455.87	160,761.75	67,826.65	46,829.34	22,133.30	12,038.60	745.18	1,427,790.68
Total	1,117,455.87	160,761.75	67,826.65	46,829.34	22,133.30	12,038.60	745.18	1,427,790.68

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	215,238	8,247	4,503	3,253	2,702	1,279	80	235,302
Total	215,238	8,247	4,503	3,253	2,702	1,279	80	235,302

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham
AFN	86.8	Afghani
ALL	104.35	Lek
AMD	387.21	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	503	Kwanza
ARS	208.29	Argentine Peso
AUD	1.4959	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8032	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	106.36	Taka
BGN	1.8032	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2060.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 March 2023

BND	1.3292	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1356	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.286	Ngultrum
BWP	13.1234	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3555	Canadian Dollar
CDF	2070	Congolese Franc
CHF	0.9184	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	792.93	Chilean Peso
CNY	6.8862	Yuan Renminbi
COP	4610.96	Colombian Peso
COU	0.0726	Unidad de Valor Real
CRC	539.4	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.66	Cape Verde Escudo
CZK	21.703	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8681	Danish Krone
DOP	54.65	Dominican Peso
DZD	135.3781	Algerian Dinar
EGP	30.75	Egyptian Pound
ERN	15	Nakfa
ETB	53.8887	Ethiopian Birr
EUR	0.9219	Euro
FJD	2.1858	Fiji Dollar
FKP	0.8097	Falkland Islands Pound
GBP	0.8121	Pound Sterling
GEL	2.53	Lari
GHS	11.5	Cedi
GIP	0.8097	Gibraltar Pound
GMD	62.4	Dalasi
GNF	8502	Guinea Franc
GTQ	7.785	Quetzal
GYD	211	Guyana Dollar
HKD	7.8497	Hong Kong Dollar
HNL	24.55	Lempira
HRK	7.0385	Croatian Kuna
HTG	153	Gourde
HUF	350.53	Forint
IDR	15060	Rupiah
ILS	3.5778	New Israeli Sheqel
INR	82.178	Indian Rupee

Foreign Exchange Position

Positions as at:

31 March 2023

IQD	1311	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.41	Iceland Krona
JMD	150	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	132.84	Yen
KES	132	Kenyan Shilling
KGS	87.42	Som
KHR	4045	Riel
KMF	453.47	Comoro Franc
KPW	130	North Korean Won
KRW	1305.3	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	447.48	Tenge
LAK	16950	Kip
LBP	15000	Lebanese Pound
LKR	325	Sri Lanka Rupee
LRD	164	Liberian Dollar
LSL	18.09	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7698	Libyan Dinar
MAD	10.2206	Moroccan Dirham
MDL	18.3785	Moldovan Leu
MGA	4298.5	Malagasy Ariary
MKD	56.68	Denar
MMK	2093.7	Kyat
MNT	3510	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45.85	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1012	Kwacha
MXN	18.0836	Mexican Peso
MXV	2.3259	Mexican Unidad de Inversion (UDI)
MYR	4.416	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.102	Namibia Dollar
NGN	459.82	Naira
NIO	36.15	Cordoba Oro
NOK	10.3887	Norwegian Krone
NPR	131.74	Nepalese Rupee
NZD	1.6059	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7363	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 March 2023

PGK	3.5211	Kina
PHP	54.34	Philippine Peso
PKR	283.1	Pakistan Rupee
PLN	4.3204	Zloty
PYG	7168.45	Guarani
QAR	3.64	Qatari Rial
RON	4.5659	Leu
RSD	108.12	Serbian Dinar
RUB	76.325	Russian Ruble
RWF	1091.31	Rwanda Franc
SAR	3.7548	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.6045	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.3902	Swedish Krona
SGD	1.3292	Singapore Dollar
SHP	0.8087	Saint Helena Pound
SLL	21027	Leone
SOS	565	Somali Shilling
SRD	34.746	Surinam Dollar
SSP	840.1781	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2511	Syrian Pound
SZL	18.102	Lilangeni
THB	34.19	Baht
TJS	10.85	Somoni
TMT	3.49	New Manat
TND	3.0565	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	19.1126	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	30.487	New Taiwan Dollar
TZS	2336	Tanzanian Shilling
UAH	36.925	Hryvnia
UGX	3785	Uganda Shilling
USD	1	US Dollar
UYU	38.72	Peso Uruguayo
UZS	11410.05	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23480	Dong
VUV	117	Vatu
WST	2.6617	Tala
XAF	604.79	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602	CFA Franc BCEAO
XPF	109.7	CFP Franc

Foreign Exchange Position

Positions as at:

31 March 2023

YER	249.97	Yemeni Rial
ZAR	18.0995	Rand
ZMK	5185	Zambian Kwacha
ZWL	894	Zimbabwe Dollar

Interest Rate Position

Positions as at:

31 March 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,000,677.70	418,759.63	1,419,437.33
Floating vs. Fixed	9,148,726.83	2,786,647.56	11,935,374.38
Overnight Index Swap	3,055,570.86	1,014,240.85	4,069,811.72
Total	13,204,975.39	4,219,648.04	17,424,623.43

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,856	3,368	19,224
Floating vs. Fixed	288,129	102,636	390,765
Overnight Index Swap	94,659	19,658	114,317
Total	398,644	125,661	524,305

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	255,563.48	0.00	52,405.63	721.08	172,313.37	180,679.25	757,754.52	1,419,437.33
Floating vs. Fixed	2,078,578.85	2,740,278.68	310,029.27	17,727.31	121,998.82	2,274,180.69	4,392,580.76	11,935,374.38
Overnight Index Swap	1,768,488.37	24,639.80	213,887.34	48,431.86	586,602.29	339.16	1,427,422.89	4,069,811.72
Total	4,102,630.69	2,764,918.49	576,322.25	66,880.24	880,914.49	2,455,199.10	6,577,758.17	17,424,623.43

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,697	0	235	13	2,778	5,950	6,552	19,224
Floating vs. Fixed	72,532	85,846	8,651	425	3,916	83,520	135,876	390,765
Overnight Index Swap	41,478	310	2,161	1,569	15,499	26	53,274	114,317
Total	117,707	86,156	11,046	2,007	22,193	89,496	195,701	524,305

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	642,669.39	238,562.90	311,079.30	159,695.40	35,917.04	17,844.10	13,669.19	1,419,437.33
Floating vs. Fixed	4,967,342.25	2,148,254.34	3,158,545.03	1,252,025.32	172,945.45	94,543.40	141,718.59	11,935,374.38
Overnight Index Swap	2,070,819.59	612,319.81	767,581.36	418,240.87	85,955.25	58,241.71	56,653.12	4,069,811.72
Total	7,680,831.23	2,999,137.05	4,237,205.69	1,829,961.59	294,817.75	170,629.21	212,040.91	17,424,623.43

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	3,690	3,142	6,117	3,733	1,123	733	687	19,224
Floating vs. Fixed	81,374	63,641	152,030	72,003	9,283	5,005	7,430	390,765
Overnight Index Swap	23,358	19,374	39,362	21,886	3,799	2,838	3,700	114,317
Total	108,422	86,156	197,509	97,622	14,204	8,575	11,817	524,305

Foreign Exchange Rate

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AED	3.672	UAE Dirham

Interest Rate Position

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AFN	86.8 Afghani
ALL	104.35 Lek
AMD	387.21 Armenian Dram
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ERN	15 Nakfa

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ETB	53.8887	Ethiopian Birr
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LVL	0.5078	Latvian Lats
LYD	4.7698	Libyan Dinar

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MMK	2093.7	Kyat
MNT	3510	Tugrik
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NPR	131.74	Nepalese Rupee
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PAB	1	Balboa
PEN	3.7363	Nuevo Sol
PGK	3.5211	Kina
PHP	54.34	Philippine Peso
PKR	283.1	Pakistan Rupee
PLN	4.3204	Zloty
PYG	7168.45	Guarani
QAR	3.64	Qatari Rial
RON	4.5659	Leu
RSD	108.12	Serbian Dinar
RUB	76.325	Russian Ruble
RWF	1091.31	Rwanda Franc
SAR	3.7548	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
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SDG	565.2502	Sudanese Pound
SEK	10.3902	Swedish Krona
SGD	1.3292	Singapore Dollar
SHP	0.8087	Saint Helena Pound
SLL	21027	Leone
SOS	565	Somali Shilling

Interest Rate Position

Positions as at:

31 March 2023

SRD	34.746	Surinam Dollar
SSP	840.1781	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	18.102	Lilangeni
THB	34.19	Baht
TJS	10.85	Somoni
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TND	3.0565	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	19.1126	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	30.487	New Taiwan Dollar
TZS	2336	Tanzanian Shilling
UAH	36.925	Hryvnia
UGX	3785	Uganda Shilling
USD	1	US Dollar
UYU	38.72	Peso Uruguayo
UZS	11410.05	Uzbekistan Sum
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VND	23480	Dong
VUV	117	Vatu
WST	2.6617	Tala
XAF	604.79	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602	CFA Franc BCEAO
XPF	109.7	CFP Franc
YER	249.97	Yemeni Rial
ZAR	18.0995	Rand
ZMK	5185	Zambian Kwacha
ZWL	894	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

27 March 2023 to

31 March 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	112,115.46	187,132.60	299,248.06
Total	112,115.46	187,132.60	299,248.06

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,073	29,592	49,665
Total	20,073	29,592	49,665

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	23,384.76	12,121.48	35,013.42	105,695.96	3,910.71	8,744.02	95,734.84	14,642.87	299,248.06
Total	23,384.76	12,121.48	35,013.42	105,695.96	3,910.71	8,744.02	95,734.84	14,642.87	299,248.06

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,225	4,215	6,542	22,024	882	2,246	11,807	726	49,665
Total	1,225	4,215	6,542	22,024	882	2,246	11,807	726	49,665

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	271,150.76	20,134.31	3,951.72	1,830.90	1,901.69	273.69	5.00	299,248.06
Total	271,150.76	20,134.31	3,951.72	1,830.90	1,901.69	273.69	5.00	299,248.06

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	48,049	1,090	215	145	150	17	1	49,665
Total	48,049	1,090	215	145	150	17	1	49,665

Interest Rate Turnover

Turnover for the period:

27 March 2023 to

31 March 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,724.05	443,974.55	467,698.61
Floating vs. Fixed	500,431.42	431,222.36	931,653.78
Overnight Index Swap	368,698.53	192,187.21	560,885.75
Total	892,854.01	1,067,384.13	1,960,238.14

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,011	2,327	7,338
Floating vs. Fixed	152,472	89,286	241,758
Overnight Index Swap	24,160	9,542	33,701
Total	181,643	101,155	282,797

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	13,050.55	0.00	133,639.21	0.00	0.00	12,698.99	308,309.86	467,698.61
Floating vs. Fixed	34,501.99	130,323.96	84,878.55	4,885.79	14,100.39	144,863.85	518,099.25	931,653.78
Overnight Index Swap	240,495.48	944.67	9,003.29	807.87	33,010.50	0.00	276,623.95	560,885.75
Total	288,048.02	131,268.63	227,521.04	5,693.65	47,110.89	157,562.84	1,103,033.06	1,960,238.14

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	111	0	193	0	0	290	6,744	7,338
Floating vs. Fixed	504	2,676	532	53	84	3,848	234,063	241,758
Overnight Index Swap	3,384	6	49	53	859	0	29,351	33,701
Total	3,998	2,682	774	106	943	4,138	270,158	282,797

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	302,269.13	96,206.26	35,418.89	23,584.89	4,545.33	3,197.07	2,477.04	467,698.61
Floating vs. Fixed	435,827.73	216,518.38	162,323.53	89,569.55	21,976.63	2,770.15	2,667.82	931,653.78
Overnight Index Swap	360,175.65	55,735.23	68,148.78	46,018.92	17,281.88	4,925.96	8,599.33	560,885.75
Total	1,098,272.51	368,459.86	265,891.21	159,173.37	43,803.83	10,893.17	13,744.19	1,960,238.14

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	2,716	756	1,694	1,388	320	181	285	7,338
Floating vs. Fixed	113,346	20,332	46,307	43,686	9,445	2,653	5,992	241,758
Overnight Index Swap	11,175	2,938	6,779	7,779	2,818	488	1,726	33,701
Total	127,236	24,025	54,780	52,852	12,583	3,321	8,002	282,797