

Foreign Exchange Position

Positions as at: 06 April 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	416,099.43	958,334.46	1,374,433.89
Total	416,099.43	958,334.46	1,374,433.89

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	71,254	151,132	222,386
Total	71,254	151,132	222,386

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	128,929.40	43,799.17	197,736.82	441,624.28	17,067.68	32,960.94	456,691.40	55,624.20	1,374,433.89
Total	128,929.40	43,799.17	197,736.82	441,624.28	17,067.68	32,960.94	456,691.40	55,624.20	1,374,433.89

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,387	15,368	35,308	91,895	3,678	10,567	53,953	5,230	222,386
Total	6,387	15,368	35,308	91,895	3,678	10,567	53,953	5,230	222,386

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	1,065,453.20	160,045.20	69,206.28	44,121.88	22,874.38	11,982.50	750.45	1,374,433.89
Total	1,065,453.20	160,045.20	69,206.28	44,121.88	22,874.38	11,982.50	750.45	1,374,433.89

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	202,371	8,183	4,594	3,151	2,728	1,272	87	222,386
Total	202,371	8,183	4,594	3,151	2,728	1,272	87	222,386

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham
AFN	86.24	Afghani
ALL	103.67	Lek
AMD	387.48	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	503	Kwanza
ARS	210.34	Argentine Peso
AUD	1.4734	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7933	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	105.24	Taka
BGN	1.7937	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2061.55	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

06 April 2023

BND	1.3268	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.0632	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.292	Ngultrum
BWP	13.0378	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3435	Canadian Dollar
CDF	2070	Congolese Franc
CHF	0.9124	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	810.45	Chilean Peso
CNY	6.8776	Yuan Renminbi
COP	4599.89	Colombian Peso
COU	0.073	Unidad de Valor Real
CRC	537.62	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.12	Cape Verde Escudo
CZK	21.468	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8326	Danish Krone
DOP	54.69	Dominican Peso
DZD	135.0569	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	53.9189	Ethiopian Birr
EUR	0.9176	Euro
FJD	2.1701	Fiji Dollar
FKP	0.8084	Falkland Islands Pound
GBP	0.8055	Pound Sterling
GEL	2.52	Lari
GHS	10.7	Cedi
GIP	0.8084	Gibraltar Pound
GMD	62.5	Dalasi
GNF	8500	Guinea Franc
GTQ	7.785	Quetzal
GYD	211	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	24.551	Lempira
HRK	7.0385	Croatian Kuna
HTG	152	Gourde
HUF	346.1	Forint
IDR	14965	Rupiah
ILS	3.5865	New Israeli Sheqel
INR	82.19	Indian Rupee

Foreign Exchange Position

Positions as at:

06 April 2023

IQD	1311	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.85	Iceland Krona
JMD	149	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	132.41	Yen
KES	132.5	Kenyan Shilling
KGS	87.42	Som
KHR	4040	Riel
KMF	452.78	Comoro Franc
KPW	130	North Korean Won
KRW	1308.58	Won
KWD	0.3066	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	452.59	Tenge
LAK	16990	Kip
LBP	15000	Lebanese Pound
LKR	323	Sri Lanka Rupee
LRD	164	Liberian Dollar
LSL	17.8425	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7774	Libyan Dinar
MAD	10.2162	Moroccan Dirham
MDL	18.2515	Moldovan Leu
MGA	4339.87	Malagasy Ariary
MKD	56.46	Denar
MMK	2093.7	Kyat
MNT	3518	Tugrik
MOP	8.086	Pataca
MRO	356	Ouguiya
MUR	45.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1014.75	Kwacha
MXN	18.056	Mexican Peso
MXV	2.3227	Mexican Unidad de Inversion (UDI)
MYR	4.417	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.819	Namibia Dollar
NGN	459.83	Naira
NIO	36.15	Cordoba Oro
NOK	10.2849	Norwegian Krone
NPR	131.73	Nepalese Rupee
NZD	1.5878	New Zealand Dollar
OMR	0.384	Rial Omani
PAB	1	Balboa
PEN	3.755	Nuevo Sol

Foreign Exchange Position

Positions as at:

06 April 2023

PGK	3.4188	Kina
PHP	54.551	Philippine Peso
PKR	284.5	Pakistan Rupee
PLN	4.2841	Zloty
PYG	7180.27	Guarani
QAR	3.64	Qatari Rial
RON	4.5252	Leu
RSD	107.45	Serbian Dinar
RUB	77.65	Russian Ruble
RWF	1094.08	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.5885	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.3643	Swedish Krona
SGD	1.3268	Singapore Dollar
SHP	0.808	Saint Helena Pound
SLL	20935	Leone
SOS	565	Somali Shilling
SRD	35.397	Surinam Dollar
SSP	838.5409	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	17.821	Lilangeni
THB	34.2	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.0442	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	19.1749	Turkish Lira
TTD	6.7484	Trinidad and Tobago Dollar
TWD	30.477	New Taiwan Dollar
TZS	2335	Tanzanian Shilling
UAH	36.5686	Hryvnia
UGX	3770	Uganda Shilling
USD	1	US Dollar
UYU	38.65	Peso Uruguayo
UZS	11390.73	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23470	Dong
VUV	117	Vatu
WST	2.613	Tala
XAF	601.74	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	598.5	CFA Franc BCEAO
XPF	109.11	CFP Franc

Foreign Exchange Position

Positions as at:

06 April 2023

YER	249.98	Yemeni Rial
ZAR	17.8675	Rand
ZMK	5185	Zambian Kwacha
ZWL	931.5549	Zimbabwe Dollar

Interest Rate Position

Positions as at:

06 April 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	994,206.16	427,196.14	1,421,402.29
Floating vs. Fixed	8,934,678.04	2,809,166.08	11,743,844.12
Overnight Index Swap	3,020,747.01	982,573.40	4,003,320.41
Total	12,949,631.21	4,218,935.62	17,168,566.83

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,739	3,506	19,245
Floating vs. Fixed	278,952	103,337	382,289
Overnight Index Swap	95,166	19,452	114,618
Total	389,857	126,294	516,151

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	239,951.26	0.00	51,596.33	726.99	172,677.08	179,581.09	776,869.55	1,421,402.29
Floating vs. Fixed	2,036,780.48	2,500,764.81	311,828.70	18,030.32	121,552.38	2,284,022.77	4,470,864.66	11,743,844.12
Overnight Index Swap	1,733,403.42	24,670.62	213,037.43	49,038.62	602,210.40	339.16	1,380,620.77	4,003,320.41
Total	4,010,135.16	2,525,435.43	576,462.46	67,795.93	896,439.86	2,463,943.02	6,628,354.99	17,168,566.83

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,572	0	216	13	2,783	5,970	6,692	19,245
Floating vs. Fixed	71,441	76,567	8,711	424	4,001	83,941	137,204	382,289
Overnight Index Swap	40,761	310	2,164	1,590	15,854	26	53,913	114,618
Total	115,774	76,877	11,090	2,027	22,638	89,937	197,808	516,151

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	645,391.54	239,577.29	310,592.24	158,932.73	35,710.28	17,509.51	13,688.70	1,421,402.29
Floating vs. Fixed	4,897,533.54	2,114,993.48	3,080,466.84	1,241,024.28	172,090.37	93,785.66	143,949.95	11,743,844.12
Overnight Index Swap	2,010,177.73	608,387.10	763,890.27	419,754.19	86,788.30	58,912.60	55,410.22	4,003,320.41
Total	7,553,102.81	2,962,957.88	4,154,949.35	1,819,711.21	294,588.94	170,207.77	213,048.87	17,168,566.83

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	3,719	3,130	6,174	3,700	1,124	728	671	19,245
Floating vs. Fixed	80,525	62,402	146,127	71,560	9,263	5,027	7,386	382,289
Overnight Index Swap	23,218	19,308	39,688	22,019	3,858	2,899	3,628	114,618
Total	107,462	84,840	191,989	97,279	14,244	8,653	11,685	516,151

Foreign Exchange Rate

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AED	3.6722	UAE Dirham

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AFN	86.24	Afghani
ALL	103.67	Lek
AMD	387.48	Armenian Dram
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KZT	452.59	Tenge
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LRD	164	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	4.7774	Libyan Dinar

Interest Rate Position

Positions as at:

06 April 2023

MAD	10.2162 Moroccan Dirham
MDL	18.2515 Moldovan Leu
MGA	4339.87 Malagasy Ariary
MKD	56.46 Denar
MMK	2093.7 Kyat
MNT	3518 Tugrik
MOP	8.086 Pataca
MRO	356 Ouguiya
MUR	45.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1014.75 Kwacha
MXN	18.056 Mexican Peso
MXV	2.3227 Mexican Unidad de Inversion (UDI)
MYR	4.417 Malaysian Ringgit
MZN	63.24 Metical
NAD	17.819 Namibia Dollar
NGN	459.83 Naira
NIO	36.15 Cordoba Oro
NOK	10.2849 Norwegian Krone
NPR	131.73 Nepalese Rupee
NZD	1.5878 New Zealand Dollar
OMR	0.384 Rial Omani
PAB	1 Balboa
PEN	3.755 Nuevo Sol
PGK	3.4188 Kina
PHP	54.551 Philippine Peso
PKR	284.5 Pakistan Rupee
PLN	4.2841 Zloty
PYG	7180.27 Guarani
QAR	3.64 Qatari Rial
RON	4.5252 Leu
RSD	107.45 Serbian Dinar
RUB	77.65 Russian Ruble
RWF	1094.08 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.5885 Seychelles Rupee
SDG	565.0502 Sudanese Pound
SEK	10.3643 Swedish Krona
SGD	1.3268 Singapore Dollar
SHP	0.808 Saint Helena Pound
SLL	20935 Leone
SOS	565 Somali Shilling

Interest Rate Position

Positions as at:

06 April 2023

SRD	35.397 Surinam Dollar
SSP	838.5409 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	17.821 Lilangeni
THB	34.2 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.0442 Tunisian Dinar
TOP	2.3041 Pa'anga
TRY	19.1749 Turkish Lira
TTD	6.7484 Trinidad and Tobago Dollar
TWD	30.477 New Taiwan Dollar
TZS	2335 Tanzanian Shilling
UAH	36.5686 Hryvnia
UGX	3770 Uganda Shilling
USD	1 US Dollar
UYU	38.65 Peso Uruguayo
UZS	11390.73 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23470 Dong
VUV	117 Vatu
WST	2.613 Tala
XAF	601.74 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	598.5 CFA Franc BCEAO
XPF	109.11 CFP Franc
YER	249.98 Yemeni Rial
ZAR	17.8675 Rand
ZMK	5185 Zambian Kwacha
ZWL	931.5549 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

03 April 2023 to

06 April 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,578.43	100,250.45	160,828.88
Total	60,578.43	100,250.45	160,828.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,483	19,166	33,648
Total	14,483	19,166	33,648

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	12,571.75	9,606.81	28,617.80	69,062.45	3,147.08	5,011.64	26,840.32	5,971.03	160,828.88
Total	12,571.75	9,606.81	28,617.80	69,062.45	3,147.08	5,011.64	26,840.32	5,971.03	160,828.88

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	452	3,075	5,941	17,300	725	1,661	3,947	549	33,648
Total	452	3,075	5,941	17,300	725	1,661	3,947	549	33,648

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	147,845.32	7,171.25	2,572.50	908.19	2,133.48	192.54	5.60	160,828.88
Total	147,845.32	7,171.25	2,572.50	908.19	2,133.48	192.54	5.60	160,828.88

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	32,965	339	130	66	137	5	8	33,648
Total	32,965	339	130	66	137	5	8	33,648

Interest Rate Turnover

Turnover for the period:

03 April 2023 to

06 April 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,630.68	305,429.85	315,060.54
Floating vs. Fixed	283,667.18	265,881.52	549,548.70
Overnight Index Swap	350,245.03	128,258.01	478,503.04
Total	643,542.89	699,569.38	1,343,112.27

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,863	2,042	6,905
Floating vs. Fixed	148,955	87,210	236,165
Overnight Index Swap	23,634	8,756	32,390
Total	177,452	98,007	275,459

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,329.68	0.00	19,896.62	0.00	37.45	3,550.67	283,246.12	315,060.54
Floating vs. Fixed	31,986.92	119,087.41	5,646.55	1,425.67	5,944.63	53,401.80	332,055.72	549,548.70
Overnight Index Swap	197,824.04	0.00	5,475.83	341.85	24,583.20	0.00	250,278.11	478,503.04
Total	238,140.65	119,087.41	31,019.01	1,767.52	30,565.28	56,952.46	865,579.95	1,343,112.27

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	111	0	164	0	2	80	6,548	6,905
Floating vs. Fixed	469	2,391	325	29	62	1,436	231,454	236,165
Overnight Index Swap	2,140	0	14	39	591	0	29,607	32,390
Total	2,720	2,391	502	68	655	1,516	267,608	275,459

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	217,758.40	50,633.03	24,773.31	13,248.77	3,183.62	3,195.77	2,267.63	315,060.54
Floating vs. Fixed	277,759.70	117,880.21	96,754.09	37,672.32	11,749.77	1,731.96	6,000.64	549,548.70
Overnight Index Swap	342,498.05	45,613.63	37,313.61	29,471.20	13,779.95	3,939.58	5,887.03	478,503.04
Total	838,016.14	214,126.87	158,841.00	80,392.29	28,713.34	8,867.31	14,155.30	1,343,112.27

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	2,630	695	1,636	1,235	298	167	245	6,905
Floating vs. Fixed	112,615	19,528	44,615	41,845	8,912	2,637	6,014	236,165
Overnight Index Swap	10,958	2,820	6,402	7,536	2,594	500	1,581	32,390
Total	126,203	23,043	52,653	50,616	11,803	3,303	7,840	275,459