

Foreign Exchange Position

Positions as at: 14 April 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	404,011.83	934,890.09	1,338,901.92
Total	404,011.83	934,890.09	1,338,901.92

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	68,528	146,930	215,458
Total	68,528	146,930	215,458

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	124,824.68	44,686.14	194,983.33	434,474.27	17,339.03	32,554.12	434,048.09	55,992.26	1,338,901.92
Total	124,824.68	44,686.14	194,983.33	434,474.27	17,339.03	32,554.12	434,048.09	55,992.26	1,338,901.92

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,366	15,144	33,682	90,892	3,612	10,147	50,368	5,247	215,458
Total	6,366	15,144	33,682	90,892	3,612	10,147	50,368	5,247	215,458

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	1,035,466.17	155,212.99	67,844.36	43,047.33	24,664.47	11,926.21	740.40	1,338,901.92
Total	1,035,466.17	155,212.99	67,844.36	43,047.33	24,664.47	11,926.21	740.40	1,338,901.92

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	195,569	7,911	4,744	3,047	2,827	1,281	79	215,458
Total	195,569	7,911	4,744	3,047	2,827	1,281	79	215,458

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham
AFN	86.2	Afghani
ALL	102.7	Lek
AMD	387.24	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	503.8	Kwanza
ARS	214.23	Argentine Peso
AUD	1.4948	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7794	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	106.34	Taka
BGN	1.779	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2062.8	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

14 April 2023

BND	1.3281	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9181	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.069	Ngultrum
BWP	13.1579	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3438	Canadian Dollar
CDF	2070	Congolese Franc
CHF	0.8959	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	803.62	Chilean Peso
CNY	6.873	Yuan Renminbi
COP	4459.17	Colombian Peso
COU	0.0754	Unidad de Valor Real
CRC	534.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.32	Cape Verde Escudo
CZK	21.199	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.7783	Danish Krone
DOP	54.69	Dominican Peso
DZD	134.776	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.0117	Ethiopian Birr
EUR	0.9097	Euro
FJD	2.1844	Fiji Dollar
FKP	0.8039	Falkland Islands Pound
GBP	0.801	Pound Sterling
GEL	2.495	Lari
GHS	11	Cedi
GIP	0.8038	Gibraltar Pound
GMD	62.9	Dalasi
GNF	8505	Guinea Franc
GTQ	7.785	Quetzal
GYD	211	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	24.549	Lempira
HRK	7.0385	Croatian Kuna
HTG	152	Gourde
HUF	340.38	Forint
IDR	14875	Rupiah
ILS	3.6681	New Israeli Sheqel
INR	81.93	Indian Rupee

Foreign Exchange Position

Positions as at:

14 April 2023

IQD	1309.28	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.04	Iceland Krona
JMD	150	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	133.12	Yen
KES	133.8	Kenyan Shilling
KGS	87.42	Som
KHR	4051	Riel
KMF	453.26	Comoro Franc
KPW	130	North Korean Won
KRW	1322.63	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	451.98	Tenge
LAK	17180	Kip
LBP	15000	Lebanese Pound
LKR	319	Sri Lanka Rupee
LRD	164	Liberian Dollar
LSL	18.405	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.758	Libyan Dinar
MAD	10.148	Moroccan Dirham
MDL	18.002	Moldovan Leu
MGA	4355.09	Malagasy Ariary
MKD	55.98	Denar
MMK	2093.7	Kyat
MNT	3485	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45.05	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1010.3	Kwacha
MXN	18.063	Mexican Peso
MXV	2.3195	Mexican Unidad de Inversion (UDI)
MYR	4.41	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.41	Namibia Dollar
NGN	459.83	Naira
NIO	36.15	Cordoba Oro
NOK	10.442	Norwegian Krone
NPR	131.32	Nepalese Rupee
NZD	1.6064	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7599	Nuevo Sol

Foreign Exchange Position

Positions as at:

14 April 2023

PGK	3.5211	Kina
PHP	55.22	Philippine Peso
PKR	287.5	Pakistan Rupee
PLN	4.2308	Zloty
PYG	7146.72	Guarani
QAR	3.6624	Qatari Rial
RON	4.4904	Leu
RSD	106.64	Serbian Dinar
RUB	81.22	Russian Ruble
RWF	1094.94	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.1929	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.3505	Swedish Krona
SGD	1.3281	Singapore Dollar
SHP	0.8027	Saint Helena Pound
SLL	21228	Leone
SOS	565	Somali Shilling
SRD	36.838	Surinam Dollar
SSP	838.5409	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYF	2510	Syrian Pound
SZL	18.401	Lilangeni
THB	34.13	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.0291	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	19.303	Turkish Lira
TTD	6.7537	Trinidad and Tobago Dollar
TWD	30.508	New Taiwan Dollar
TZS	2339	Tanzanian Shilling
UAH	36.841	Hryvnia
UGX	3740	Uganda Shilling
USD	1	US Dollar
UYU	38.64	Peso Uruguayo
UZS	11405.17	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23442	Dong
VUV	117	Vatu
WST	2.6385	Tala
XAF	596.65	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	597.25	CFA Franc BCEAO
XPF	108.25	CFP Franc

Foreign Exchange Position

Positions as at:

14 April 2023

YER	249.98	Yemeni Rial
ZAR	18.3878	Rand
ZMK	5185	Zambian Kwacha
ZWL	918	Zimbabwe Dollar

Interest Rate Position

Positions as at:

14 April 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	950,861.37	428,238.81	1,379,100.18
Floating vs. Fixed	8,798,743.85	2,808,385.75	11,607,129.60
Overnight Index Swap	3,015,059.69	1,020,057.13	4,035,116.82
Total	12,764,664.92	4,256,681.68	17,021,346.60

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,529	3,641	19,170
Floating vs. Fixed	277,283	103,286	380,569
Overnight Index Swap	95,731	19,726	115,457
Total	388,543	126,653	515,196

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	229,679.29	0.00	54,571.33	731.07	172,570.59	179,628.70	741,919.20	1,379,100.18
Floating vs. Fixed	2,012,798.08	2,482,272.42	325,136.58	17,951.09	121,669.25	2,293,226.30	4,354,075.87	11,607,129.60
Overnight Index Swap	1,786,491.73	24,628.93	213,845.42	48,810.22	603,486.95	339.16	1,357,514.43	4,035,116.82
Total	4,028,969.10	2,506,901.35	593,553.34	67,492.37	897,726.79	2,473,194.16	6,453,509.50	17,021,346.60

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,560	0	254	13	2,786	5,958	6,600	19,170
Floating vs. Fixed	71,154	75,617	9,136	425	4,055	84,046	136,137	380,569
Overnight Index Swap	41,726	309	2,176	1,599	15,599	26	54,023	115,457
Total	116,440	75,926	11,565	2,037	22,440	90,030	196,759	515,196

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	626,509.69	235,821.83	298,801.03	151,514.32	35,863.03	17,131.03	13,459.24	1,379,100.18
Floating vs. Fixed	4,879,794.50	2,080,187.94	3,037,306.70	1,210,465.12	169,141.13	88,543.44	141,690.76	11,607,129.60
Overnight Index Swap	2,005,137.81	611,800.04	777,426.19	429,950.33	91,579.86	61,965.11	57,257.49	4,035,116.82
Total	7,511,442.00	2,927,809.81	4,113,533.93	1,791,929.76	296,584.02	167,639.59	212,407.50	17,021,346.60

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	3,713	3,104	6,128	3,643	1,154	730	699	19,170
Floating vs. Fixed	80,655	61,648	144,857	71,618	9,368	4,957	7,468	380,569
Overnight Index Swap	23,567	19,184	39,886	22,210	3,962	2,943	3,707	115,457
Total	107,935	83,936	190,870	97,471	14,483	8,629	11,874	515,196

Foreign Exchange Rate

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AED	3.672	UAE Dirham

Interest Rate Position

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AFN	86.2 Afghani
ALL	102.7 Lek
AMD	387.24 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
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DOP	54.69 Dominican Peso
DZD	134.776 Algerian Dinar
EGP	30.85 Egyptian Pound
ERN	15 Nakfa

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ETB	54.0117	Ethiopian Birr
EUR	0.9097	Euro
FJD	2.1844	Fiji Dollar
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GBP	0.801	Pound Sterling
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LBP	15000	Lebanese Pound
LKR	319	Sri Lanka Rupee
LRD	164	Liberian Dollar
LSL	18.405	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.758	Libyan Dinar

Interest Rate Position

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14 April 2023

MAD	10.148 Moroccan Dirham
MDL	18.002 Moldovan Leu
MGA	4355.09 Malagasy Ariary
MKD	55.98 Denar
MMK	2093.7 Kyat
MNT	3485 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	45.05 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1010.3 Kwacha
MXN	18.063 Mexican Peso
MXV	2.3195 Mexican Unidad de Inversion (UDI)
MYR	4.41 Malaysian Ringgit
MZN	63.22 Metical
NAD	18.41 Namibia Dollar
NGN	459.83 Naira
NIO	36.15 Cordoba Oro
NOK	10.442 Norwegian Krone
NPR	131.32 Nepalese Rupee
NZD	1.6064 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7599 Nuevo Sol
PGK	3.5211 Kina
PHP	55.22 Philippine Peso
PKR	287.5 Pakistan Rupee
PLN	4.2308 Zloty
PYG	7146.72 Guarani
QAR	3.6624 Qatari Rial
RON	4.4904 Leu
RSD	106.64 Serbian Dinar
RUB	81.22 Russian Ruble
RWF	1094.94 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.1929 Seychelles Rupee
SDG	565.0502 Sudanese Pound
SEK	10.3505 Swedish Krona
SGD	1.3281 Singapore Dollar
SHP	0.8027 Saint Helena Pound
SLL	21228 Leone
SOS	565 Somali Shilling

Interest Rate Position

Positions as at:

14 April 2023

SRD	36.838 Surinam Dollar
SSP	838.5409 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	18.401 Lilangeni
THB	34.13 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.0291 Tunisian Dinar
TOP	2.3041 Pa'anga
TRY	19.303 Turkish Lira
TTD	6.7537 Trinidad and Tobago Dollar
TWD	30.508 New Taiwan Dollar
TZS	2339 Tanzanian Shilling
UAH	36.841 Hryvnia
UGX	3740 Uganda Shilling
USD	1 US Dollar
UYU	38.64 Peso Uruguayo
UZS	11405.17 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23442 Dong
VUV	117 Vatu
WST	2.6385 Tala
XAF	596.65 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	597.25 CFA Franc BCEAO
XPF	108.25 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.3878 Rand
ZMK	5185 Zambian Kwacha
ZWL	918 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

11 April 2023 to

14 April 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	98,752.83	159,356.32	258,109.14
Total	98,752.83	159,356.32	258,109.14

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,698	27,553	47,251
Total	19,698	27,553	47,251

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	18,081.68	12,125.10	33,171.10	83,639.81	3,824.16	6,400.54	90,455.47	10,411.29	258,109.14
Total	18,081.68	12,125.10	33,171.10	83,639.81	3,824.16	6,400.54	90,455.47	10,411.29	258,109.14

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	823	3,805	6,917	22,185	728	2,298	9,876	621	47,251
Total	823	3,805	6,917	22,185	728	2,298	9,876	621	47,251

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	232,773.10	13,353.20	5,227.53	2,411.07	3,941.42	396.02	6.80	258,109.14
Total	232,773.10	13,353.20	5,227.53	2,411.07	3,941.42	396.02	6.80	258,109.14

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	45,864	611	315	183	251	24	4	47,251
Total	45,864	611	315	183	251	24	4	47,251

Interest Rate Turnover

Turnover for the period:

11 April 2023 to

14 April 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,725.96	309,998.25	326,724.20
Floating vs. Fixed	259,486.57	330,714.74	590,201.31
Overnight Index Swap	278,766.05	160,128.12	438,894.17
Total	554,978.57	800,841.11	1,355,819.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,947	2,345	7,291
Floating vs. Fixed	150,276	89,040	239,316
Overnight Index Swap	24,374	9,254	33,627
Total	179,596	100,638	280,234

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,689.60	0.00	28,871.93	0.00	74.35	7,043.02	283,045.31	326,724.20
Floating vs. Fixed	37,758.41	90,475.39	16,953.27	1,139.02	5,950.64	84,529.74	353,394.85	590,201.31
Overnight Index Swap	210,048.28	0.00	5,336.43	258.95	35,662.60	0.00	187,587.90	438,894.17
Total	255,496.29	90,475.39	51,161.63	1,397.97	41,687.59	91,572.76	824,028.06	1,355,819.69

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	171	0	221	0	4	102	6,794	7,291
Floating vs. Fixed	470	2,017	714	21	74	1,868	234,154	239,316
Overnight Index Swap	2,503	0	28	32	694	0	30,371	33,627
Total	3,143	2,017	962	53	772	1,969	271,319	280,234

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	219,440.11	55,384.96	26,757.62	15,085.93	4,207.29	3,562.74	2,285.56	326,724.20
Floating vs. Fixed	293,117.12	110,890.59	105,107.51	58,206.10	16,328.75	1,893.76	4,657.47	590,201.31
Overnight Index Swap	253,980.67	46,902.13	62,818.72	43,199.14	19,982.92	5,583.57	6,427.03	438,894.17
Total	766,537.89	213,177.69	194,683.85	116,491.16	40,518.97	11,040.08	13,370.06	1,355,819.69

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	2,694	743	1,700	1,314	333	208	301	7,291
Floating vs. Fixed	113,054	19,747	45,092	43,253	9,400	2,644	6,127	239,316
Overnight Index Swap	11,068	2,944	6,785	7,962	2,777	513	1,579	33,627
Total	126,816	23,434	53,577	52,528	12,510	3,364	8,007	280,234