

Foreign Exchange Position

Positions as at:

21 April 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	398,990.68	921,132.87	1,320,123.55
Total	398,990.68	921,132.87	1,320,123.55

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,230	143,727	208,957
Total	65,230	143,727	208,957

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	126,234.02	44,598.54	187,577.95	427,889.02	16,629.29	35,771.22	421,744.35	59,679.14	1,320,123.55
Total	126,234.02	44,598.54	187,577.95	427,889.02	16,629.29	35,771.22	421,744.35	59,679.14	1,320,123.55

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,353	14,847	31,500	88,659	3,504	11,260	47,445	5,389	208,957
Total	6,353	14,847	31,500	88,659	3,504	11,260	47,445	5,389	208,957

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	1,025,238.69	147,751.07	67,745.06	42,697.02	24,020.90	11,930.47	740.33	1,320,123.55
Total	1,025,238.69	147,751.07	67,745.06	42,697.02	24,020.90	11,930.47	740.33	1,320,123.55

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	188,835	8,131	4,830	2,993	2,815	1,274	79	208,957
Total	188,835	8,131	4,830	2,993	2,815	1,274	79	208,957

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham
AFN	86	Afghani
ALL	102.05	Lek
AMD	386.65	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	504.2	Kwanza
ARS	217.46	Argentine Peso
AUD	1.4894	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7848	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	106.11	Taka
BGN	1.7848	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2064.35	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

21 April 2023

BND	1.3343	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.0753	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.231	Ngultrum
BWP	13.1062	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.346	Canadian Dollar
CDF	2070	Congolese Franc
CHF	0.8974	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	793.94	Chilean Peso
CNY	6.885	Yuan Renminbi
COP	4535.5	Colombian Peso
COU	0.0754	Unidad de Valor Real
CRC	531.38	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.63	Cape Verde Escudo
CZK	21.36	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8013	Danish Krone
DOP	54.5	Dominican Peso
DZD	135.3835	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.0679	Ethiopian Birr
EUR	0.9127	Euro
FJD	2.1825	Fiji Dollar
FKP	0.8026	Falkland Islands Pound
GBP	0.8037	Pound Sterling
GEL	2.485	Lari
GHS	11.7	Cedi
GIP	0.8025	Gibraltar Pound
GMD	62.85	Dalasi
GNF	8505	Guinea Franc
GTQ	7.785	Quetzal
GYD	211	Guyana Dollar
HKD	7.8496	Hong Kong Dollar
HNL	24.536	Lempira
HRK	7.0385	Croatian Kuna
HTG	154.3158	Gourde
HUF	345.7	Forint
IDR	14840	Rupiah
ILS	3.6414	New Israeli Sheqel
INR	82.265	Indian Rupee

Foreign Exchange Position

Positions as at:

21 April 2023

IQD	1318	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.29	Iceland Krona
JMD	151.53	Jamaican Dollar
JOD	0.7088	Jordanian Dinar
JPY	134.69	Yen
KES	135.1	Kenyan Shilling
KGS	87.52	Som
KHR	4060	Riel
KMF	449.19	Comoro Franc
KPW	130	North Korean Won
KRW	1329.71	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	456.69	Tenge
LAK	17048.3	Kip
LBP	15000	Lebanese Pound
LKR	318.5	Sri Lanka Rupee
LRD	161.5	Liberian Dollar
LSL	18.1963	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7567	Libyan Dinar
MAD	10.1425	Moroccan Dirham
MDL	18.0912	Moldovan Leu
MGA	4396.42	Malagasy Ariary
MKD	56.04	Denar
MMK	2093.7	Kyat
MNT	3485	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1014.5	Kwacha
MXN	18.033	Mexican Peso
MXV	2.3163	Mexican Unidad de Inversion (UDI)
MYR	4.44	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.175	Namibia Dollar
NGN	460.03	Naira
NIO	36.15	Cordoba Oro
NOK	10.575	Norwegian Krone
NPR	131.56	Nepalese Rupee
NZD	1.6124	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7595	Nuevo Sol

Foreign Exchange Position

Positions as at:

21 April 2023

PGK	3.413	Kina
PHP	56.4	Philippine Peso
PKR	279.17	Pakistan Rupee
PLN	4.2154	Zloty
PYG	7128.01	Guarani
QAR	3.64	Qatari Rial
RON	4.4972	Leu
RSD	106.89	Serbian Dinar
RUB	81.6955	Russian Ruble
RWF	1100.93	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.55	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.3487	Swedish Krona
SGD	1.3343	Singapore Dollar
SHP	0.8033	Saint Helena Pound
SLL	21836	Leone
SOS	565	Somali Shilling
SRD	36.72	Surinam Dollar
SSP	838.5405	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	18.2023	Lilangeni
THB	34.44	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.12	Tunisian Dinar
TOP	2.2784	Pa'anga
TRY	19.3855	Turkish Lira
TTD	6.7538	Trinidad and Tobago Dollar
TWD	30.577	New Taiwan Dollar
TZS	2341	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3735	Uganda Shilling
USD	1	US Dollar
UYU	38.93	Peso Uruguayo
UZS	11411.17	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23511	Dong
VUV	113	Vatu
WST	2.6738	Tala
XAF	598.61	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	594.5	CFA Franc BCEAO
XPF	108.58	CFP Franc

Foreign Exchange Position

Positions as at:

21 April 2023

YER	249.98	Yemeni Rial
ZAR	18.1847	Rand
ZMK	5185	Zambian Kwacha
ZWL	988.0788	Zimbabwe Dollar

Interest Rate Position

Positions as at:

21 April 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	940,857.43	418,200.80	1,359,058.22
Floating vs. Fixed	8,796,690.15	2,779,227.35	11,575,917.49
Overnight Index Swap	3,055,294.24	1,038,340.18	4,093,634.42
Total	12,792,841.81	4,235,768.33	17,028,610.14

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,475	3,709	19,184
Floating vs. Fixed	279,005	103,549	382,553
Overnight Index Swap	97,456	20,592	118,048
Total	391,936	127,849	519,785

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	227,721.29	0.00	53,357.95	728.61	169,720.22	174,954.99	732,575.15	1,359,058.22
Floating vs. Fixed	1,988,669.95	2,472,971.33	328,142.60	17,835.14	120,454.06	2,308,897.58	4,338,946.83	11,575,917.49
Overnight Index Swap	1,824,081.68	24,339.09	213,115.74	48,853.59	605,765.20	339.16	1,377,139.97	4,093,634.42
Total	4,040,472.93	2,497,310.42	594,616.28	67,417.34	895,939.48	2,484,191.74	6,448,661.94	17,028,610.14

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,582	0	254	13	2,780	5,939	6,617	19,184
Floating vs. Fixed	70,865	75,725	9,374	426	4,059	84,737	137,368	382,553
Overnight Index Swap	43,057	307	2,187	1,624	15,940	26	54,908	118,048
Total	117,504	76,032	11,814	2,063	22,779	90,702	198,892	519,785

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	608,401.95	234,200.01	299,023.84	151,393.82	35,502.84	17,156.18	13,379.57	1,359,058.22
Floating vs. Fixed	4,844,944.07	2,079,965.31	3,048,461.51	1,207,780.35	168,109.19	88,177.67	138,479.39	11,575,917.49
Overnight Index Swap	2,018,032.14	622,530.27	798,758.07	438,037.31	89,656.60	67,743.14	58,876.90	4,093,634.42
Total	7,471,378.15	2,936,695.60	4,146,243.42	1,797,211.48	293,268.63	173,076.99	210,735.87	17,028,610.14

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	3,663	3,137	6,139	3,667	1,150	729	700	19,184
Floating vs. Fixed	80,789	61,773	145,664	72,400	9,503	5,004	7,422	382,553
Overnight Index Swap	23,894	19,432	40,919	22,864	4,054	3,090	3,796	118,048
Total	108,346	84,342	192,722	98,930	14,706	8,822	11,918	519,785

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LVL	0.5078	Latvian Lats
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MMK	2093.7 Kyat
MNT	3485 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
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MXV	2.3163 Mexican Unidad de Inversion (UDI)
MYR	4.44 Malaysian Ringgit
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NGN	460.03 Naira
NIO	36.15 Cordoba Oro
NOK	10.575 Norwegian Krone
NPR	131.56 Nepalese Rupee
NZD	1.6124 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7595 Nuevo Sol
PGK	3.413 Kina
PHP	56.4 Philippine Peso
PKR	279.17 Pakistan Rupee
PLN	4.2154 Zloty
PYG	7128.01 Guarani
QAR	3.64 Qatari Rial
RON	4.4972 Leu
RSD	106.89 Serbian Dinar
RUB	81.6955 Russian Ruble
RWF	1100.93 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.55 Seychelles Rupee
SDG	565.0502 Sudanese Pound
SEK	10.3487 Swedish Krona
SGD	1.3343 Singapore Dollar
SHP	0.8033 Saint Helena Pound
SLL	21836 Leone
SOS	565 Somali Shilling

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SRD	36.72 Surinam Dollar
SSP	838.5405 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	18.2023 Lilangeni
THB	34.44 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.12 Tunisian Dinar
TOP	2.2784 Pa'anga
TRY	19.3855 Turkish Lira
TTD	6.7538 Trinidad and Tobago Dollar
TWD	30.577 New Taiwan Dollar
TZS	2341 Tanzanian Shilling
UAH	36.93 Hryvnia
UGX	3735 Uganda Shilling
USD	1 US Dollar
UYU	38.93 Peso Uruguayo
UZS	11411.17 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23511 Dong
VUV	113 Vatu
WST	2.6738 Tala
XAF	598.61 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	594.5 CFA Franc BCEAO
XPF	108.58 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.1847 Rand
ZMK	5185 Zambian Kwacha
ZWL	988.0788 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

17 April 2023 to

21 April 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	102,843.92	158,702.28	261,546.20
Total	102,843.92	158,702.28	261,546.20

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,457	28,837	47,293
Total	18,457	28,837	47,293

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	17,090.04	8,558.39	34,678.98	89,385.84	3,329.70	10,010.88	86,914.21	11,578.17	261,546.20
Total	17,090.04	8,558.39	34,678.98	89,385.84	3,329.70	10,010.88	86,914.21	11,578.17	261,546.20

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	998	2,924	7,628	20,757	696	3,287	10,163	841	47,293
Total	998	2,924	7,628	20,757	696	3,287	10,163	841	47,293

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	230,528.44	19,379.04	5,565.35	2,104.46	3,606.42	362.50	0.00	261,546.20
Total	230,528.44	19,379.04	5,565.35	2,104.46	3,606.42	362.50	0.00	261,546.20

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	45,660	851	368	135	263	18	0	47,293
Total	45,660	851	368	135	263	18	0	47,293

Interest Rate Turnover

Turnover for the period:

17 April 2023 to

21 April 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,030.32	288,723.11	307,753.43
Floating vs. Fixed	412,223.32	269,597.61	681,820.93
Overnight Index Swap	261,583.26	139,048.67	400,631.93
Total	692,836.90	697,369.39	1,390,206.28

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,993	2,261	7,254
Floating vs. Fixed	151,615	89,227	240,842
Overnight Index Swap	24,727	9,792	34,519
Total	181,335	101,279	282,614

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,418.64	0.00	25,160.40	0.00	0.00	3,117.15	271,057.23	307,753.43
Floating vs. Fixed	51,075.00	65,803.12	10,108.81	1,069.69	5,122.74	91,626.09	457,015.46	681,820.93
Overnight Index Swap	186,599.21	0.00	3,381.10	872.69	17,098.31	25.48	192,655.13	400,631.93
Total	246,092.86	65,803.12	38,650.32	1,942.39	22,221.05	94,768.72	920,727.83	1,390,206.28

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	173	0	179	0	0	119	6,784	7,254
Floating vs. Fixed	1,073	1,741	510	20	52	2,645	234,802	240,842
Overnight Index Swap	3,112	0	30	46	551	2	30,779	34,519
Total	4,357	1,741	718	66	603	2,765	272,365	282,614

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	196,209.66	54,744.84	29,238.75	16,909.98	4,350.24	3,849.68	2,450.27	307,753.43
Floating vs. Fixed	365,006.40	112,110.97	109,477.15	71,047.07	15,600.68	3,442.11	5,136.54	681,820.93
Overnight Index Swap	221,084.86	43,544.47	67,520.12	31,627.36	12,055.69	16,639.12	8,160.30	400,631.93
Total	782,300.93	210,400.29	206,236.02	119,584.41	32,006.61	23,930.92	15,747.11	1,390,206.28

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	2,688	747	1,705	1,336	318	181	280	7,254
Floating vs. Fixed	113,733	19,781	45,194	43,967	9,405	2,694	6,069	240,842
Overnight Index Swap	11,206	2,981	7,369	8,033	2,741	570	1,619	34,519
Total	127,626	23,509	54,268	53,336	12,464	3,445	7,968	282,614