

## Foreign Exchange Position

Positions as at: 28 April 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	381,243.03	921,075.14	1,302,318.17
<b>Total</b>	<b>381,243.03</b>	<b>921,075.14</b>	<b>1,302,318.17</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	58,341	133,764	192,105
<b>Total</b>	<b>58,341</b>	<b>133,764</b>	<b>192,105</b>

### 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	132,125.13	41,892.23	189,133.02	416,150.40	15,976.82	31,654.99	409,511.97	65,873.61	1,302,318.17
<b>Total</b>	<b>132,125.13</b>	<b>41,892.23</b>	<b>189,133.02</b>	<b>416,150.40</b>	<b>15,976.82</b>	<b>31,654.99</b>	<b>409,511.97</b>	<b>65,873.61</b>	<b>1,302,318.17</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,739	13,308	29,257	79,517	3,329	10,197	44,268	5,490	192,105
<b>Total</b>	<b>6,739</b>	<b>13,308</b>	<b>29,257</b>	<b>79,517</b>	<b>3,329</b>	<b>10,197</b>	<b>44,268</b>	<b>5,490</b>	<b>192,105</b>

### 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	997,952.92	153,169.45	68,514.34	45,477.08	24,580.33	11,853.58	770.48	1,302,318.17
<b>Total</b>	<b>997,952.92</b>	<b>153,169.45</b>	<b>68,514.34</b>	<b>45,477.08</b>	<b>24,580.33</b>	<b>11,853.58</b>	<b>770.48</b>	<b>1,302,318.17</b>

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	171,773	8,194	4,867	3,118	2,814	1,258	81	192,105
<b>Total</b>	<b>171,773</b>	<b>8,194</b>	<b>4,867</b>	<b>3,118</b>	<b>2,814</b>	<b>1,258</b>	<b>81</b>	<b>192,105</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6718	UAE Dirham
AFN	86.23	Afghani
ALL	100	Lek
AMD	386.33	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	504.2	Kwanza
ARS	221.53	Argentine Peso
AUD	1.5152	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7712	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	106.12	Taka
BGN	1.7712	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2065	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

28 April 2023

BND	1.3354	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.0435	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.738	Ngultrum
BWP	13.1926	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3635	Canadian Dollar
CDF	2160	Congolese Franc
CHF	0.8911	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	804.65	Chilean Peso
CNY	6.9261	Yuan Renminbi
COP	4657.5	Colombian Peso
COU	0.0752	Unidad de Valor Real
CRC	532.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.86	Cape Verde Escudo
CZK	21.268	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.7494	Danish Krone
DOP	54.42	Dominican Peso
DZD	134.9278	Algerian Dinar
EGP	30.9499	Egyptian Pound
ERN	15	Nakfa
ETB	54.1414	Ethiopian Birr
EUR	0.9055	Euro
FJD	2.1949	Fiji Dollar
FKP	0.8019	Falkland Islands Pound
GBP	0.8019	Pound Sterling
GEL	2.475	Lari
GHS	11.6	Cedi
GIP	0.8019	Gibraltar Pound
GMD	60	Dalasi
GNF	8507	Guinea Franc
GTQ	7.795	Quetzal
GYD	211	Guyana Dollar
HKD	7.8494	Hong Kong Dollar
HNL	24.527	Lempira
HRK	7.0385	Croatian Kuna
HTG	152	Gourde
HUF	338.54	Forint
IDR	14830	Rupiah
ILS	3.6314	New Israeli Sheqel
INR	81.74	Indian Rupee

## Foreign Exchange Position

Positions as at:

28 April 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.62	Iceland Krona
JMD	151	Jamaican Dollar
JOD	0.7088	Jordanian Dinar
JPY	133.66	Yen
KES	135.75	Kenyan Shilling
KGS	87.52	Som
KHR	4096	Riel
KMF	445.05	Comoro Franc
KPW	130	North Korean Won
KRW	1338.01	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	454.19	Tenge
LAK	17200	Kip
LBP	15000	Lebanese Pound
LKR	320	Sri Lanka Rupee
LRD	163.24	Liberian Dollar
LSL	18.4038	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.752	Libyan Dinar
MAD	10.058	Moroccan Dirham
MDL	17.905	Moldovan Leu
MGA	4402.25	Malagasy Ariary
MKD	55.48	Denar
MMK	2093.7	Kyat
MNT	3470	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.62	Kwacha
MXN	18.137	Mexican Peso
MXV	2.3309	Mexican Unidad de Inversion (UDI)
MYR	4.455	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.393	Namibia Dollar
NGN	459.97	Naira
NIO	36.15	Cordoba Oro
NOK	10.6342	Norwegian Krone
NPR	130.82	Nepalese Rupee
NZD	1.6348	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7154	Nuevo Sol

## Foreign Exchange Position

Positions as at:

28 April 2023

PGK	3.413	Kina
PHP	55.66	Philippine Peso
PKR	283.25	Pakistan Rupee
PLN	4.1494	Zloty
PYG	7262.21	Guarani
QAR	3.64	Qatari Rial
RON	4.4734	Leu
RSD	106.09	Serbian Dinar
RUB	82.1205	Russian Ruble
RWF	1102.6	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	8.2645	Solomon Islands Dollar
SCR	13.2254	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.3233	Swedish Krona
SGD	1.3354	Singapore Dollar
SHP	0.801	Saint Helena Pound
SLL	21929	Leone
SOS	565	Somali Shilling
SRD	36.72	Surinam Dollar
SSP	838.5409	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	18.4098	Lilangeni
THB	34.14	Baht
TJS	10.86	Somoni
TMT	3.49	New Manat
TND	3.0262	Tunisian Dinar
TOP	2.2784	Pa'anga
TRY	19.3972	Turkish Lira
TTD	6.7653	Trinidad and Tobago Dollar
TWD	30.719	New Taiwan Dollar
TZS	2345	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3755	Uganda Shilling
USD	1	US Dollar
UYU	38.72	Peso Uruguayo
UZS	11372.11	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23465	Dong
VUV	116	Vatu
WST	2.6738	Tala
XAF	594.06	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	591.75	CFA Franc BCEAO
XPF	107.75	CFP Franc

## Foreign Exchange Position

Positions as at:

28 April 2023

YER	249.94	Yemeni Rial
ZAR	18.4054	Rand
ZMK	5185	Zambian Kwacha
ZWL	1020.186	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

28 April 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	932,826.30	416,949.11	1,349,775.41
Floating vs. Fixed	8,778,568.21	2,764,454.01	11,543,022.22
Overnight Index Swap	3,144,248.06	1,064,413.50	4,208,661.56
<b>Total</b>	<b>12,855,642.58</b>	<b>4,245,816.61</b>	<b>17,101,459.19</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,507	3,658	19,165
Floating vs. Fixed	280,458	103,472	383,929
Overnight Index Swap	99,402	20,761	120,163
<b>Total</b>	<b>395,366</b>	<b>127,890</b>	<b>523,256</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	224,859.78	0.00	54,127.59	730.25	170,773.40	174,618.38	724,666.00	1,349,775.41
Floating vs. Fixed	1,979,696.82	2,483,882.86	332,366.38	17,897.37	121,488.57	2,304,052.09	4,303,638.13	11,543,022.22
Overnight Index Swap	1,920,930.71	24,165.78	216,106.28	49,168.70	624,545.30	339.17	1,373,405.62	4,208,661.56
<b>Total</b>	<b>4,125,487.31</b>	<b>2,508,048.64</b>	<b>602,600.25</b>	<b>67,796.32</b>	<b>916,807.27</b>	<b>2,479,009.65</b>	<b>6,401,709.75</b>	<b>17,101,459.19</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,556	0	254	13	2,776	5,984	6,583	19,165
Floating vs. Fixed	70,641	76,399	9,494	426	4,064	84,877	138,030	383,929
Overnight Index Swap	44,426	308	2,212	1,639	16,333	26	55,219	120,163
<b>Total</b>	<b>118,623</b>	<b>76,707</b>	<b>11,960</b>	<b>2,078</b>	<b>23,173</b>	<b>90,886</b>	<b>199,831</b>	<b>523,256</b>

### 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	603,255.24	233,431.51	297,737.18	149,407.41	35,739.80	16,988.96	13,215.31	1,349,775.41
Floating vs. Fixed	4,837,527.81	2,087,322.57	3,037,099.62	1,196,950.71	167,673.74	81,516.52	134,931.25	11,543,022.22
Overnight Index Swap	2,071,734.51	632,737.59	815,906.56	449,634.20	97,868.59	74,943.73	65,836.39	4,208,661.56
<b>Total</b>	<b>7,512,517.55</b>	<b>2,953,491.68</b>	<b>4,150,743.35</b>	<b>1,795,992.32</b>	<b>301,282.13</b>	<b>173,449.20</b>	<b>213,982.96</b>	<b>17,101,459.19</b>

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	3,636	3,146	6,170	3,637	1,160	723	693	19,165
Floating vs. Fixed	81,152	62,348	145,730	72,829	9,598	4,947	7,327	383,929
Overnight Index Swap	24,619	19,499	41,594	23,128	4,225	3,181	3,917	120,163
<b>Total</b>	<b>109,407</b>	<b>84,993</b>	<b>193,494</b>	<b>99,594</b>	<b>14,983</b>	<b>8,850</b>	<b>11,937</b>	<b>523,256</b>

### Foreign Exchange Rate

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AED	3.6718	UAE Dirham

## Interest Rate Position

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AFN	86.23 Afghani
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AMD	386.33 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
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CVE	99.86 Cape Verde Escudo
CZK	21.268 Czech Koruna
DJF	177.55 Djibouti Franc
DKK	6.7494 Danish Krone
DOP	54.42 Dominican Peso
DZD	134.9278 Algerian Dinar
EGP	30.9499 Egyptian Pound
ERN	15 Nakfa

## Interest Rate Position

Positions as at:

28 April 2023

ETB	54.1414	Ethiopian Birr
EUR	0.9055	Euro
FJD	2.1949	Fiji Dollar
FKP	0.8019	Falkland Islands Pound
GBP	0.8019	Pound Sterling
GEL	2.475	Lari
GHS	11.6	Cedi
GIP	0.8019	Gibraltar Pound
GMD	60	Dalasi
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LAK	17200	Kip
LBP	15000	Lebanese Pound
LKR	320	Sri Lanka Rupee
LRD	163.24	Liberian Dollar
LSL	18.4038	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.752	Libyan Dinar

## Interest Rate Position

Positions as at:

28 April 2023

MAD	10.058 Moroccan Dirham
MDL	17.905 Moldovan Leu
MGA	4402.25 Malagasy Ariary
MKD	55.48 Denar
MMK	2093.7 Kyat
MNT	3470 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1016.62 Kwacha
MXN	18.137 Mexican Peso
MXV	2.3309 Mexican Unidad de Inversion (UDI)
MYR	4.455 Malaysian Ringgit
MZN	63.24 Metical
NAD	18.393 Namibia Dollar
NGN	459.97 Naira
NIO	36.15 Cordoba Oro
NOK	10.6342 Norwegian Krone
NPR	130.82 Nepalese Rupee
NZD	1.6348 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7154 Nuevo Sol
PGK	3.413 Kina
PHP	55.66 Philippine Peso
PKR	283.25 Pakistan Rupee
PLN	4.1494 Zloty
PYG	7262.21 Guarani
QAR	3.64 Qatari Rial
RON	4.4734 Leu
RSD	106.09 Serbian Dinar
RUB	82.1205 Russian Ruble
RWF	1102.6 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	8.2645 Solomon Islands Dollar
SCR	13.2254 Seychelles Rupee
SDG	565.2502 Sudanese Pound
SEK	10.3233 Swedish Krona
SGD	1.3354 Singapore Dollar
SHP	0.801 Saint Helena Pound
SLL	21929 Leone
SOS	565 Somali Shilling

## Interest Rate Position

Positions as at:

28 April 2023

SRD	36.72 Surinam Dollar
SSP	838.5409 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	18.4098 Lilangeni
THB	34.14 Baht
TJS	10.86 Somoni
TMT	3.49 New Manat
TND	3.0262 Tunisian Dinar
TOP	2.2784 Pa'anga
TRY	19.3972 Turkish Lira
TTD	6.7653 Trinidad and Tobago Dollar
TWD	30.719 New Taiwan Dollar
TZS	2345 Tanzanian Shilling
UAH	36.93 Hryvnia
UGX	3755 Uganda Shilling
USD	1 US Dollar
UYU	38.72 Peso Uruguayo
UZS	11372.11 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23465 Dong
VUV	116 Vatu
WST	2.6738 Tala
XAF	594.06 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	591.75 CFA Franc BCEAO
XPF	107.75 CFP Franc
YER	249.94 Yemeni Rial
ZAR	18.4054 Rand
ZMK	5185 Zambian Kwacha
ZWL	1020.186 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

24 April 2023 to

28 April 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	113,993.50	210,000.83	323,994.33
Total	113,993.50	210,000.83	323,994.33

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,884	31,456	52,340
Total	20,884	31,456	52,340

### 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	34,493.63	8,762.74	54,177.59	108,548.52	3,750.05	7,024.11	86,708.85	20,528.84	323,994.33
Total	34,493.63	8,762.74	54,177.59	108,548.52	3,750.05	7,024.11	86,708.85	20,528.84	323,994.33

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,895	3,614	8,709	21,666	619	2,698	12,169	972	52,340
Total	1,895	3,614	8,709	21,666	619	2,698	12,169	972	52,340

### 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	287,937.80	20,954.79	5,414.37	4,074.36	5,409.47	173.54	30.00	323,994.33
Total	287,937.80	20,954.79	5,414.37	4,074.36	5,409.47	173.54	30.00	323,994.33

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	50,828	804	284	178	234	11	2	52,340
Total	50,828	804	284	178	234	11	2	52,340

## Interest Rate Turnover

Turnover for the period:

24 April 2023 to

28 April 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,113.60	285,276.51	298,390.11
Floating vs. Fixed	303,233.57	258,208.92	561,442.49
Overnight Index Swap	262,951.60	116,215.55	379,167.15
<b>Total</b>	<b>579,298.77</b>	<b>659,700.99</b>	<b>1,238,999.76</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,009	2,195	7,204
Floating vs. Fixed	150,928	89,288	240,216
Overnight Index Swap	25,790	9,315	35,105
<b>Total</b>	<b>181,726</b>	<b>100,798</b>	<b>282,524</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,184.21	0.00	25,361.66	0.00	0.00	5,675.52	259,168.72	298,390.11
Floating vs. Fixed	88,840.44	103,257.41	9,104.73	1,103.52	6,343.23	56,690.94	296,102.22	561,442.49
Overnight Index Swap	238,592.90	202.13	4,247.48	611.19	29,142.70	0.00	106,370.75	379,167.15
<b>Total</b>	<b>335,617.55</b>	<b>103,459.54</b>	<b>38,713.87</b>	<b>1,714.71</b>	<b>35,485.93</b>	<b>62,366.46</b>	<b>661,641.69</b>	<b>1,238,999.76</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	149	0	180	0	0	210	6,665	7,204
Floating vs. Fixed	1,480	2,431	483	21	68	1,961	233,773	240,216
Overnight Index Swap	3,414	5	36	43	791	0	30,817	35,105
<b>Total</b>	<b>5,043</b>	<b>2,436</b>	<b>698</b>	<b>64</b>	<b>859</b>	<b>2,170</b>	<b>271,254</b>	<b>282,524</b>

### 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	194,680.82	53,438.93	26,209.07	14,239.49	3,386.84	3,999.89	2,435.07	298,390.11
Floating vs. Fixed	268,037.58	105,851.78	94,154.02	71,986.92	13,360.08	3,026.12	5,026.00	561,442.49
Overnight Index Swap	183,045.63	39,920.75	63,729.24	41,447.79	25,294.13	15,345.89	10,383.73	379,167.15
<b>Total</b>	<b>645,764.03</b>	<b>199,211.46</b>	<b>184,092.33</b>	<b>127,674.20</b>	<b>42,041.06</b>	<b>22,371.90</b>	<b>17,844.80</b>	<b>1,238,999.76</b>

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	2,676	742	1,711	1,308	319	184	265	7,204
Floating vs. Fixed	113,726	19,777	45,087	43,864	9,124	2,683	5,957	240,216
Overnight Index Swap	11,594	2,957	7,201	8,281	2,910	546	1,616	35,105
<b>Total</b>	<b>127,996</b>	<b>23,475</b>	<b>53,999</b>	<b>53,453</b>	<b>12,353</b>	<b>3,413</b>	<b>7,838</b>	<b>282,524</b>