

Foreign Exchange Position

Positions as at: 05 May 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	399,703.81	928,057.52	1,327,761.33
Total	399,703.81	928,057.52	1,327,761.33

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,822	142,293	205,115
Total	62,822	142,293	205,115

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	126,652.98	44,106.10	190,693.19	418,362.98	16,869.84	30,779.71	438,477.98	61,818.56	1,327,761.33
Total	126,652.98	44,106.10	190,693.19	418,362.98	16,869.84	30,779.71	438,477.98	61,818.56	1,327,761.33

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,431	13,877	31,865	82,941	3,553	10,456	50,618	5,374	205,115
Total	6,431	13,877	31,865	82,941	3,553	10,456	50,618	5,374	205,115

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	1,026,201.55	150,922.01	69,830.31	44,993.78	23,415.52	11,657.65	740.50	1,327,761.33
Total	1,026,201.55	150,922.01	69,830.31	44,993.78	23,415.52	11,657.65	740.50	1,327,761.33

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	185,041	8,165	4,826	3,032	2,732	1,240	79	205,115
Total	185,041	8,165	4,826	3,032	2,732	1,240	79	205,115

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6718	UAE Dirham
AFN	87.25	Afghani
ALL	100.4	Lek
AMD	385.98	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	505.3	Kwanza
ARS	225.15	Argentine Peso
AUD	1.499	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7677	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	106.44	Taka
BGN	1.7677	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2066.25	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

05 May 2023

BND	1.3302	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9949	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.772	Ngultrum
BWP	13.1234	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3615	Canadian Dollar
CDF	2036.42	Congolese Franc
CHF	0.8837	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	802.9	Chilean Peso
CNY	6.911	Yuan Renminbi
COP	4635.9	Colombian Peso
COU	0.0736	Unidad de Valor Real
CRC	541	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.66	Cape Verde Escudo
CZK	21.23	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.7342	Danish Krone
DOP	54.26	Dominican Peso
DZD	134.76	Algerian Dinar
EGP	30.9499	Egyptian Pound
ERN	15	Nakfa
ETB	54.1837	Ethiopian Birr
EUR	0.9039	Euro
FJD	2.1829	Fiji Dollar
FKP	0.7992	Falkland Islands Pound
GBP	0.7957	Pound Sterling
GEL	2.461	Lari
GHS	11.6	Cedi
GIP	0.7992	Gibraltar Pound
GMD	59.8	Dalasi
GNF	8509	Guinea Franc
GTQ	7.795	Quetzal
GYP	211	Guyana Dollar
HKD	7.8499	Hong Kong Dollar
HNL	24.523	Lempira
HRK	7.0385	Croatian Kuna
HTG	148	Gourde
HUF	339.29	Forint
IDR	14680	Rupiah
ILS	3.6342	New Israeli Sheqel
INR	81.755	Indian Rupee

Foreign Exchange Position

Positions as at:

05 May 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.54	Iceland Krona
JMD	151	Jamaican Dollar
JOD	0.7088	Jordanian Dinar
JPY	134.68	Yen
KES	136.1	Kenyan Shilling
KGS	87.52	Som
KHR	4110	Riel
KMF	445.83	Comoro Franc
KPW	130	North Korean Won
KRW	1334.44	Won
KWD	0.306	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	445.18	Tenge
LAK	17400	Kip
LBP	15000	Lebanese Pound
LKR	319.5	Sri Lanka Rupee
LRD	164.41	Liberian Dollar
LSL	18.275	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7503	Libyan Dinar
MAD	9.9951	Moroccan Dirham
MDL	17.8575	Moldovan Leu
MGA	4383.58	Malagasy Ariary
MKD	55.63	Denar
MMK	2093.7	Kyat
MNT	3463	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.62	Kwacha
MXN	17.916	Mexican Peso
MXV	2.3044	Mexican Unidad de Inversion (UDI)
MYR	4.45	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.278	Namibia Dollar
NGN	459.85	Naira
NIO	36.15	Cordoba Oro
NOK	10.7485	Norwegian Krone
NPR	130.91	Nepalese Rupee
NZD	1.6049	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6958	Nuevo Sol

Foreign Exchange Position

Positions as at:

05 May 2023

PGK	3.413	Kina
PHP	55.31	Philippine Peso
PKR	283.3	Pakistan Rupee
PLN	4.1459	Zloty
PYG	7147.99	Guarani
QAR	3.64	Qatari Rial
RON	4.4519	Leu
RSD	105.92	Serbian Dinar
RUB	78.5	Russian Ruble
RWF	1105.85	Rwanda Franc
SAR	3.7476	Saudi Riyal
SBD	8.1967	Solomon Islands Dollar
SCR	13.5613	Seychelles Rupee
SDG	598.3302	Sudanese Pound
SEK	10.2576	Swedish Krona
SGD	1.3302	Singapore Dollar
SHP	0.7989	Saint Helena Pound
SLL	22800	Leone
SOS	565	Somali Shilling
SRD	36.91	Surinam Dollar
SSP	838.5409	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	18.278	Lilangeni
THB	33.93	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.0379	Tunisian Dinar
TOP	2.28	Pa'anga
TRY	19.4581	Turkish Lira
TTD	6.7526	Trinidad and Tobago Dollar
TWD	30.732	New Taiwan Dollar
TZS	2350	Tanzanian Shilling
UAH	36.934	Hryvnia
UGX	3735	Uganda Shilling
USD	1	US Dollar
UYU	39.11	Peso Uruguayo
UZS	11454.46	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23450	Dong
VUV	117	Vatu
WST	2.6525	Tala
XAF	592.93	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	590.75	CFA Franc BCEAO
XPF	107.54	CFP Franc

Foreign Exchange Position

Positions as at:

05 May 2023

YER	249.98	Yemeni Rial
ZAR	18.2734	Rand
ZMK	5185	Zambian Kwacha
ZWL	1033.8324	Zimbabwe Dollar

Interest Rate Position

Positions as at: 05 May 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	934,784.36	420,589.40	1,355,373.76
Floating vs. Fixed	8,800,566.20	2,815,520.64	11,616,086.84
Overnight Index Swap	3,042,917.80	1,069,399.21	4,112,317.02
Total	12,778,268.36	4,305,509.25	17,083,777.61

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,504	3,668	19,172
Floating vs. Fixed	282,291	104,065	386,355
Overnight Index Swap	99,625	20,542	120,166
Total	397,419	128,274	525,693

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	224,433.92	0.00	54,385.36	735.94	169,155.80	174,044.78	732,617.96	1,355,373.76
Floating vs. Fixed	1,964,588.94	2,503,663.73	333,509.37	18,316.78	120,137.94	2,313,766.59	4,362,103.50	11,616,086.84
Overnight Index Swap	1,875,981.24	24,042.05	228,009.33	50,596.91	623,401.24	466.54	1,309,819.70	4,112,317.02
Total	4,065,004.10	2,527,705.78	615,904.06	69,649.62	912,694.98	2,488,277.91	6,404,541.15	17,083,777.61

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,562	0	255	13	2,772	5,983	6,588	19,172
Floating vs. Fixed	70,291	77,213	9,652	429	4,058	85,459	139,255	386,355
Overnight Index Swap	43,892	308	2,219	1,665	16,488	27	55,568	120,166
Total	117,744	77,521	12,125	2,107	23,318	91,469	201,410	525,693

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	608,265.42	232,218.72	298,164.83	150,393.24	36,053.72	16,984.87	13,292.95	1,355,373.76
Floating vs. Fixed	4,854,525.85	2,098,965.99	3,070,436.55	1,208,868.88	167,076.07	81,612.66	134,600.84	11,616,086.84
Overnight Index Swap	2,012,354.22	620,374.63	799,360.68	451,060.32	95,693.34	70,985.86	62,487.97	4,112,317.02
Total	7,475,145.49	2,951,559.35	4,167,962.06	1,810,322.45	298,823.13	169,583.38	210,381.75	17,083,777.61

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	3,649	3,144	6,177	3,628	1,157	722	696	19,172
Floating vs. Fixed	81,591	62,615	146,685	73,392	9,792	4,950	7,332	386,355
Overnight Index Swap	24,477	19,369	41,779	23,436	4,158	3,151	3,798	120,166
Total	109,717	85,127	194,640	100,455	15,107	8,822	11,826	525,693

Foreign Exchange Rate

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AED	3.6718	UAE Dirham

Interest Rate Position

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AFN	87.25	Afghani
ALL	100.4	Lek
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DZD	134.76	Algerian Dinar
EGP	30.9499	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	54.1837	Ethiopian Birr
EUR	0.9039	Euro
FJD	2.1829	Fiji Dollar
FKP	0.7992	Falkland Islands Pound
GBP	0.7957	Pound Sterling
GEL	2.461	Lari
GHS	11.6	Cedi
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LAK	17400	Kip
LBP	15000	Lebanese Pound
LKR	319.5	Sri Lanka Rupee
LRD	164.41	Liberian Dollar
LSL	18.275	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7503	Libyan Dinar

Interest Rate Position

Positions as at:

05 May 2023

MAD	9.9951 Moroccan Dirham
MDL	17.8575 Moldovan Leu
MGA	4383.58 Malagasy Ariary
MKD	55.63 Denar
MMK	2093.7 Kyat
MNT	3463 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	45.2 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1016.62 Kwacha
MXN	17.916 Mexican Peso
MXV	2.3044 Mexican Unidad de Inversion (UDI)
MYR	4.45 Malaysian Ringgit
MZN	63.24 Metical
NAD	18.278 Namibia Dollar
NGN	459.85 Naira
NIO	36.15 Cordoba Oro
NOK	10.7485 Norwegian Krone
NPR	130.91 Nepalese Rupee
NZD	1.6049 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6958 Nuevo Sol
PGK	3.413 Kina
PHP	55.31 Philippine Peso
PKR	283.3 Pakistan Rupee
PLN	4.1459 Zloty
PYG	7147.99 Guarani
QAR	3.64 Qatari Rial
RON	4.4519 Leu
RSD	105.92 Serbian Dinar
RUB	78.5 Russian Ruble
RWF	1105.85 Rwanda Franc
SAR	3.7476 Saudi Riyal
SBD	8.1967 Solomon Islands Dollar
SCR	13.5613 Seychelles Rupee
SDG	598.3302 Sudanese Pound
SEK	10.2576 Swedish Krona
SGD	1.3302 Singapore Dollar
SHP	0.7989 Saint Helena Pound
SLL	22800 Leone
SOS	565 Somali Shilling

Interest Rate Position

Positions as at:

05 May 2023

SRD	36.91	Surinam Dollar
SSP	838.5409	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	18.278	Lilangeni
THB	33.93	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.0379	Tunisian Dinar
TOP	2.28	Pa'anga
TRY	19.4581	Turkish Lira
TTD	6.7526	Trinidad and Tobago Dollar
TWD	30.732	New Taiwan Dollar
TZS	2350	Tanzanian Shilling
UAH	36.934	Hryvnia
UGX	3735	Uganda Shilling
USD	1	US Dollar
UYU	39.11	Peso Uruguayo
UZS	11454.46	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23450	Dong
VUV	117	Vatu
WST	2.6525	Tala
XAF	592.93	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	590.75	CFA Franc BCEAO
XPF	107.54	CFP Franc
YER	249.98	Yemeni Rial
ZAR	18.2734	Rand
ZMK	5185	Zambian Kwacha
ZWL	1033.8324	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 02 May 2023 to 05 May 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	81,747.16	112,403.95	194,151.11
Total	81,747.16	112,403.95	194,151.11

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,767	22,370	38,137
Total	15,767	22,370	38,137

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	12,744.03	10,022.77	24,169.00	58,919.94	2,704.08	4,941.18	71,256.09	9,394.03	194,151.11
Total	12,744.03	10,022.77	24,169.00	58,919.94	2,704.08	4,941.18	71,256.09	9,394.03	194,151.11

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	599	3,132	6,290	15,361	648	1,845	9,774	490	38,137
Total	599	3,132	6,290	15,361	648	1,845	9,774	490	38,137

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	172,419.90	14,001.89	3,343.38	1,837.93	2,376.14	171.87	0.00	194,151.11
Total	172,419.90	14,001.89	3,343.38	1,837.93	2,376.14	171.87	0.00	194,151.11

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	37,147	608	175	77	127	4	0	38,137
Total	37,147	608	175	77	127	4	0	38,137

Interest Rate Turnover

Turnover for the period: 02 May 2023 to 05 May 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,753.29	296,066.67	302,819.96
Floating vs. Fixed	245,709.97	267,557.03	513,266.99
Overnight Index Swap	298,652.62	177,367.38	476,020.00
Total	551,115.88	740,991.08	1,292,106.96

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,947	2,215	7,162
Floating vs. Fixed	151,006	89,057	240,063
Overnight Index Swap	24,350	9,143	33,492
Total	180,302	100,414	280,716

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,642.41	0.00	25,716.51	0.00	0.00	4,038.88	266,422.16	302,819.96
Floating vs. Fixed	18,550.05	87,768.62	6,267.46	1,533.64	5,471.25	86,501.30	307,174.68	513,266.99
Overnight Index Swap	253,866.67	185.21	17,274.75	1,729.38	12,138.89	127.39	190,697.72	476,020.00
Total	279,059.12	87,953.83	49,258.72	3,263.02	17,610.14	90,667.57	764,294.55	1,292,106.96

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	133	0	182	0	0	138	6,709	7,162
Floating vs. Fixed	334	2,056	382	25	65	2,297	234,904	240,063
Overnight Index Swap	2,645	5	34	51	351	1	30,406	33,492
Total	3,112	2,061	598	76	416	2,436	272,019	280,716

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	201,634.35	52,108.31	26,062.41	14,725.15	3,085.99	3,097.83	2,105.93	302,819.96
Floating vs. Fixed	226,300.87	100,271.49	108,890.47	57,005.43	17,104.90	1,485.19	2,208.64	513,266.99
Overnight Index Swap	348,448.04	33,314.82	44,624.57	33,423.01	10,148.91	2,718.50	3,342.15	476,020.00
Total	776,383.27	185,694.62	179,577.45	105,153.58	30,339.79	7,301.52	7,656.72	1,292,106.96

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	2,703	745	1,669	1,286	308	179	272	7,162
Floating vs. Fixed	113,789	19,687	45,264	43,455	9,323	2,611	5,936	240,063
Overnight Index Swap	11,251	2,863	6,693	8,068	2,671	471	1,477	33,492
Total	127,742	23,294	53,626	52,809	12,302	3,260	7,685	280,716