

Foreign Exchange Position

Positions as at: 19 May 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	415,506.75	964,021.80	1,379,528.55
Total	415,506.75	964,021.80	1,379,528.55

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,463	145,436	209,898
Total	64,463	145,436	209,898

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	142,567.77	43,839.71	199,202.98	430,440.55	16,296.01	32,297.95	451,512.19	63,371.40	1,379,528.55
Total	142,567.77	43,839.71	199,202.98	430,440.55	16,296.01	32,297.95	451,512.19	63,371.40	1,379,528.55

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,309	14,141	33,955	80,540	3,728	11,194	53,491	5,540	209,898
Total	7,309	14,141	33,955	80,540	3,728	11,194	53,491	5,540	209,898

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	1,060,392.20	157,820.79	78,097.41	46,279.18	24,457.82	11,741.00	740.16	1,379,528.55
Total	1,060,392.20	157,820.79	78,097.41	46,279.18	24,457.82	11,741.00	740.16	1,379,528.55

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	189,045	8,656	5,079	3,045	2,751	1,243	79	209,898
Total	189,045	8,656	5,079	3,045	2,751	1,243	79	209,898

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6716	UAE Dirham
AFN	87.47	Afghani
ALL	104	Lek
AMD	385.31	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	525.2	Kwanza
ARS	231.6	Argentine Peso
AUD	1.5013	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8042	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	107.35	Taka
BGN	1.804	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2797.27	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

19 May 2023

BND	1.3416	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9396	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.321	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3451	Canadian Dollar
CDF	2250	Congolese Franc
CHF	0.8987	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	791.24	Chilean Peso
CNY	6.998	Yuan Renminbi
COP	4492.45	Colombian Peso
COU	0.0761	Unidad de Valor Real
CRC	533.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.72	Cape Verde Escudo
CZK	21.794	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8697	Danish Krone
DOP	54.4	Dominican Peso
DZD	136.057	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	54.2406	Ethiopian Birr
EUR	0.9223	Euro
FJD	2.1877	Fiji Dollar
FKP	0.8026	Falkland Islands Pound
GBP	0.8006	Pound Sterling
GEL	2.5	Lari
GHS	10.75	Cedi
GIP	0.8025	Gibraltar Pound
GMD	58.86	Dalasi
GNF	8508	Guinea Franc
GTQ	7.79	Quetzal
GYD	211	Guyana Dollar
HKD	7.8301	Hong Kong Dollar
HNL	24.528	Lempira
HRK	7.0385	Croatian Kuna
HTG	142	Gourde
HUF	340.72	Forint
IDR	14860	Rupiah
ILS	3.6416	New Israeli Sheqel
INR	82.4	Indian Rupee

Foreign Exchange Position

Positions as at:

19 May 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.61	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	137.67	Yen
KES	137.1	Kenyan Shilling
KGS	87.5181	Som
KHR	4100	Riel
KMF	454.8	Comoro Franc
KPW	130	North Korean Won
KRW	1334.23	Won
KWD	0.307	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	449.38	Tenge
LAK	17530	Kip
LBP	15000	Lebanese Pound
LKR	305	Sri Lanka Rupee
LRD	166.15	Liberian Dollar
LSL	19.2375	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7797	Libyan Dinar
MAD	10.117	Moroccan Dirham
MDL	17.6272	Moldovan Leu
MGA	4381.77	Malagasy Ariary
MKD	56.69	Denar
MMK	2093.7	Kyat
MNT	3445	Tugrik
MOP	8.065	Pataca
MRO	356	Ouguiya
MUR	45.25	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1019.2	Kwacha
MXN	17.587	Mexican Peso
MXV	2.26	Mexican Unidad de Inversion (UDI)
MYR	4.52	Malaysian Ringgit
MZN	63.23	Metical
NAD	19.256	Namibia Dollar
NGN	460.2	Naira
NIO	36.15	Cordoba Oro
NOK	10.7783	Norwegian Krone
NPR	131.81	Nepalese Rupee
NZD	1.5997	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6808	Nuevo Sol

Foreign Exchange Position

Positions as at:

19 May 2023

PGK	3.4423	Kina
PHP	56.13	Philippine Peso
PKR	284.5	Pakistan Rupee
PLN	4.168	Zloty
PYG	7195.18	Guarani
QAR	3.64	Qatari Rial
RON	4.5743	Leu
RSD	108.15	Serbian Dinar
RUB	80.2955	Russian Ruble
RWF	1113.04	Rwanda Franc
SAR	3.7477	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.6542	Seychelles Rupee
SDG	599.5502	Sudanese Pound
SEK	10.4458	Swedish Krona
SGD	1.3416	Singapore Dollar
SHP	0.8005	Saint Helena Pound
SLL	22933	Leone
SOS	565	Somali Shilling
SRD	37.06	Surinam Dollar
SSP	838.5409	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2511	Syrian Pound
SZL	19.255	Lilangeni
THB	34.24	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.0797	Tunisian Dinar
TOP	2.3089	Pa'anga
TRY	19.7422	Turkish Lira
TTD	6.7478	Trinidad and Tobago Dollar
TWD	30.771	New Taiwan Dollar
TZS	2355	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	38.95	Peso Uruguayo
UZS	11458.02	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23450	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	605.01	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	601.75	CFA Franc BCEAO
XPF	109.76	CFP Franc

Foreign Exchange Position

Positions as at:

19 May 2023

YER	249.93	Yemeni Rial
ZAR	19.2421	Rand
ZMK	5185	Zambian Kwacha
ZWL	1170	Zimbabwe Dollar

Interest Rate Position

Positions as at:

19 May 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	938,098.07	372,745.55	1,310,843.62
Floating vs. Fixed	8,710,482.55	2,813,031.58	11,523,514.13
Overnight Index Swap	3,124,058.71	1,072,209.70	4,196,268.40
Total	12,772,639.32	4,257,986.82	17,030,626.15

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,587	3,696	19,283
Floating vs. Fixed	280,909	104,567	385,475
Overnight Index Swap	102,311	20,947	123,258
Total	398,806	129,210	528,016

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	219,082.09	0.00	53,308.54	731.44	165,703.44	175,092.37	696,925.74	1,310,843.62
Floating vs. Fixed	1,915,474.10	2,543,718.23	342,317.42	19,194.35	117,283.96	2,177,715.21	4,407,810.85	11,523,514.13
Overnight Index Swap	1,878,433.36	24,349.05	218,334.62	50,035.82	619,600.65	350.94	1,405,163.97	4,196,268.40
Total	4,012,989.55	2,568,067.28	613,960.58	69,961.60	902,588.05	2,353,158.52	6,509,900.56	17,030,626.15

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,494	0	254	13	2,765	6,023	6,735	19,283
Floating vs. Fixed	68,936	79,266	9,995	449	4,053	80,405	142,372	385,475
Overnight Index Swap	44,954	324	2,257	1,683	17,222	27	56,791	123,258
Total	117,384	79,590	12,505	2,145	24,040	86,455	205,897	528,016

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	563,266.69	235,527.00	297,335.29	148,702.15	36,186.04	16,612.14	13,214.32	1,310,843.62
Floating vs. Fixed	4,801,078.22	2,071,010.54	3,035,605.30	1,218,949.10	165,986.07	82,442.34	148,442.56	11,523,514.13
Overnight Index Swap	2,062,553.35	630,654.82	815,851.35	458,574.77	96,336.80	69,699.47	62,597.84	4,196,268.40
Total	7,426,898.26	2,937,192.36	4,148,791.94	1,826,226.01	298,508.91	168,753.95	224,254.71	17,030,626.15

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	3,664	3,215	6,207	3,632	1,168	709	689	19,283
Floating vs. Fixed	82,025	61,636	144,883	74,396	10,052	5,001	7,484	385,475
Overnight Index Swap	24,709	19,529	43,102	24,543	4,297	3,205	3,873	123,258
Total	110,398	84,380	194,191	102,570	15,517	8,914	12,046	528,016

Foreign Exchange Rate

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AED	3.6716	UAE Dirham

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ALL	104	Lek
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DKK	6.8697	Danish Krone
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DZD	136.057	Algerian Dinar
EGP	30.85	Egyptian Pound
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ETB	54.2406	Ethiopian Birr
EUR	0.9223	Euro
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KZT	449.38	Tenge
LAK	17530	Kip
LBP	15000	Lebanese Pound
LKR	305	Sri Lanka Rupee
LRD	166.15	Liberian Dollar
LSL	19.2375	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7797	Libyan Dinar

Interest Rate Position

Positions as at:

19 May 2023

MAD	10.117 Moroccan Dirham
MDL	17.6272 Moldovan Leu
MGA	4381.77 Malagasy Ariary
MKD	56.69 Denar
MMK	2093.7 Kyat
MNT	3445 Tugrik
MOP	8.065 Pataca
MRO	356 Ouguiya
MUR	45.25 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1019.2 Kwacha
MXN	17.587 Mexican Peso
MXV	2.26 Mexican Unidad de Inversion (UDI)
MYR	4.52 Malaysian Ringgit
MZN	63.23 Metical
NAD	19.256 Namibia Dollar
NGN	460.2 Naira
NIO	36.15 Cordoba Oro
NOK	10.7783 Norwegian Krone
NPR	131.81 Nepalese Rupee
NZD	1.5997 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6808 Nuevo Sol
PGK	3.4423 Kina
PHP	56.13 Philippine Peso
PKR	284.5 Pakistan Rupee
PLN	4.168 Zloty
PYG	7195.18 Guarani
QAR	3.64 Qatari Rial
RON	4.5743 Leu
RSD	108.15 Serbian Dinar
RUB	80.2955 Russian Ruble
RWF	1113.04 Rwanda Franc
SAR	3.7477 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.6542 Seychelles Rupee
SDG	599.5502 Sudanese Pound
SEK	10.4458 Swedish Krona
SGD	1.3416 Singapore Dollar
SHP	0.8005 Saint Helena Pound
SLL	22933 Leone
SOS	565 Somali Shilling

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19 May 2023

SRD	37.06 Surinam Dollar
SSP	838.5409 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	19.255 Lilangeni
THB	34.24 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.0797 Tunisian Dinar
TOP	2.3089 Pa'anga
TRY	19.7422 Turkish Lira
TTD	6.7478 Trinidad and Tobago Dollar
TWD	30.771 New Taiwan Dollar
TZS	2355 Tanzanian Shilling
UAH	36.93 Hryvnia
UGX	3720 Uganda Shilling
USD	1 US Dollar
UYU	38.95 Peso Uruguayo
UZS	11458.02 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23450 Dong
VUV	116 Vatu
WST	2.6525 Tala
XAF	605.01 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	601.75 CFA Franc BCEAO
XPF	109.76 CFP Franc
YER	249.93 Yemeni Rial
ZAR	19.2421 Rand
ZMK	5185 Zambian Kwacha
ZWL	1170 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

15 May 2023 to

19 May 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	121,117.05	228,072.82	349,189.88
Total	121,117.05	228,072.82	349,189.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,908	30,149	54,056
Total	23,908	30,149	54,056

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	30,186.12	68,742.94	42,508.03	93,988.44	3,755.01	7,475.86	92,484.56	10,048.92	349,189.88
Total	30,186.12	68,742.94	42,508.03	93,988.44	3,755.01	7,475.86	92,484.56	10,048.92	349,189.88

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,774	2,855	9,919	21,997	799	2,893	13,309	512	54,056
Total	1,774	2,855	9,919	21,997	799	2,893	13,309	512	54,056

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	311,250.49	20,021.23	10,299.31	2,788.88	4,402.78	384.66	42.53	349,189.88
Total	311,250.49	20,021.23	10,299.31	2,788.88	4,402.78	384.66	42.53	349,189.88

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	52,346	917	417	134	211	31	1	54,056
Total	52,346	917	417	134	211	31	1	54,056

Interest Rate Turnover

Turnover for the period:

15 May 2023 to

19 May 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,657.93	250,616.71	266,274.64
Floating vs. Fixed	392,663.43	266,677.84	659,341.27
Overnight Index Swap	225,446.25	130,081.78	355,528.03
Total	633,767.61	647,376.32	1,281,143.93

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,999	2,410	7,408
Floating vs. Fixed	155,935	91,165	247,100
Overnight Index Swap	25,370	9,422	34,792
Total	186,304	102,996	289,300

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	5,147.39	0.00	27,993.62	0.00	0.00	5,039.78	228,093.84	266,274.64
Floating vs. Fixed	27,600.36	130,496.83	21,223.86	2,995.67	4,949.67	115,483.96	356,590.92	659,341.27
Overnight Index Swap	161,375.68	606.89	4,475.84	274.34	29,217.44	10.93	159,566.91	355,528.03
Total	194,123.44	131,103.71	53,693.32	3,270.01	34,167.10	120,534.67	744,251.67	1,281,143.93

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	146	0	215	0	0	148	6,899	7,408
Floating vs. Fixed	469	4,119	441	57	52	3,350	238,613	247,100
Overnight Index Swap	2,190	119	34	26	801	1	31,622	34,792
Total	2,805	4,238	690	83	853	3,499	277,133	289,300

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	163,473.67	52,727.38	25,953.30	14,924.61	4,145.59	2,896.72	2,153.37	266,274.64
Floating vs. Fixed	244,750.63	154,392.69	132,471.84	95,167.94	15,312.94	2,209.85	15,035.37	659,341.27
Overnight Index Swap	200,100.01	44,471.32	49,085.41	39,195.25	15,698.65	1,420.05	5,557.33	355,528.03
Total	608,324.31	251,591.40	207,510.55	149,287.80	35,157.17	6,526.63	22,746.07	1,281,143.93

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	2,752	754	1,742	1,335	329	191	307	7,408
Floating vs. Fixed	115,329	21,237	45,938	46,456	9,428	2,649	6,064	247,100
Overnight Index Swap	11,312	3,064	7,076	8,342	2,845	477	1,678	34,792
Total	129,392	25,055	54,755	56,132	12,601	3,317	8,049	289,300