

## Foreign Exchange Position

Positions as at: 25 May 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	411,483.37	985,853.26	1,397,336.63
<b>Total</b>	<b>411,483.37</b>	<b>985,853.26</b>	<b>1,397,336.63</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,427	148,377	215,804
<b>Total</b>	<b>67,427</b>	<b>148,377</b>	<b>215,804</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	145,076.44	46,187.52	203,468.80	439,745.33	16,137.54	31,310.28	456,929.03	58,481.69	1,397,336.63
<b>Total</b>	<b>145,076.44</b>	<b>46,187.52</b>	<b>203,468.80</b>	<b>439,745.33</b>	<b>16,137.54</b>	<b>31,310.28</b>	<b>456,929.03</b>	<b>58,481.69</b>	<b>1,397,336.63</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,509	15,396	35,221	82,648	4,066	10,751	54,795	5,418	215,804
<b>Total</b>	<b>7,509</b>	<b>15,396</b>	<b>35,221</b>	<b>82,648</b>	<b>4,066</b>	<b>10,751</b>	<b>54,795</b>	<b>5,418</b>	<b>215,804</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	1,074,670.92	163,408.00	78,293.09	44,914.09	23,429.83	11,764.89	855.81	1,397,336.63
<b>Total</b>	<b>1,074,670.92</b>	<b>163,408.00</b>	<b>78,293.09</b>	<b>44,914.09</b>	<b>23,429.83</b>	<b>11,764.89</b>	<b>855.81</b>	<b>1,397,336.63</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	194,584	9,153	5,088	2,918	2,748	1,233	80	215,804
<b>Total</b>	<b>194,584</b>	<b>9,153</b>	<b>5,088</b>	<b>2,918</b>	<b>2,748</b>	<b>1,233</b>	<b>80</b>	<b>215,804</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6719	UAE Dirham
AFN	87.47	Afghani
ALL	102.7	Lek
AMD	385.25	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	537.224	Kwanza
ARS	234.92	Argentine Peso
AUD	1.5126	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8154	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	107.79	Taka
BGN	1.816	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2798.04	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

25 May 2023

BND	1.3472	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9714	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.8147	Ngultrum
BWP	13.5685	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3507	Canadian Dollar
CDF	2298.5	Congolese Franc
CHF	0.9009	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	802.55	Chilean Peso
CNY	7.0556	Yuan Renminbi
COP	4466.5	Colombian Peso
COU	0.0767	Unidad de Valor Real
CRC	536.15	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.35	Cape Verde Escudo
CZK	21.962	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9149	Danish Krone
DOP	54.36	Dominican Peso
DZD	135.8809	Algerian Dinar
EGP	30.75	Egyptian Pound
ERN	15	Nakfa
ETB	54.2672	Ethiopian Birr
EUR	0.9284	Euro
FJD	2.1939	Fiji Dollar
FKP	0.8045	Falkland Islands Pound
GBP	0.8054	Pound Sterling
GEL	2.54	Lari
GHS	10.8	Cedi
GIP	0.8045	Gibraltar Pound
GMD	58.14	Dalasi
GNF	8507	Guinea Franc
GTQ	7.795	Quetzal
GYD	211	Guyana Dollar
HKD	7.8369	Hong Kong Dollar
HNL	24.53	Lempira
HRK	7.0385	Croatian Kuna
HTG	140	Gourde
HUF	348.38	Forint
IDR	14875	Rupiah
ILS	3.6972	New Israeli Sheqel
INR	82.83	Indian Rupee

## Foreign Exchange Position

Positions as at:

25 May 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.7	Iceland Krona
JMD	152	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	138.58	Yen
KES	137.9	Kenyan Shilling
KGS	87.52	Som
KHR	4101	Riel
KMF	456.45	Comoro Franc
KPW	130	North Korean Won
KRW	1319.21	Won
KWD	0.3072	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	441.7	Tenge
LAK	17531.4	Kip
LBP	15000	Lebanese Pound
LKR	304.5	Sri Lanka Rupee
LRD	168	Liberian Dollar
LSL	19.1825	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.796	Libyan Dinar
MAD	10.187	Moroccan Dirham
MDL	17.6322	Moldovan Leu
MGA	4393.91	Malagasy Ariary
MKD	57.04	Denar
MMK	2093.7	Kyat
MNT	3460	Tugrik
MOP	8.073	Pataca
MRO	356	Ouguiya
MUR	45.35	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.45	Kwacha
MXN	17.946	Mexican Peso
MXV	2.3098	Mexican Unidad de Inversion (UDI)
MYR	4.567	Malaysian Ringgit
MZN	63.24	Metical
NAD	19.204	Namibia Dollar
NGN	460.28	Naira
NIO	36.15	Cordoba Oro
NOK	10.9468	Norwegian Krone
NPR	132.48	Nepalese Rupee
NZD	1.6	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6663	Nuevo Sol

## Foreign Exchange Position

Positions as at:

25 May 2023

PGK	3.4247	Kina
PHP	55.71	Philippine Peso
PKR	286.5	Pakistan Rupee
PLN	4.1621	Zloty
PYG	7223.52	Guarani
QAR	3.65	Qatari Rial
RON	4.6132	Leu
RSD	108.83	Serbian Dinar
RUB	80.15	Russian Ruble
RWF	1115.6	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.6	Seychelles Rupee
SDG	598	Sudanese Pound
SEK	10.6145	Swedish Krona
SGD	1.3472	Singapore Dollar
SHP	0.805	Saint Helena Pound
SLL	22453	Leone
SOS	565	Somali Shilling
SRD	37.348	Surinam Dollar
SSP	929.7347	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	19.1885	Lilangeni
THB	34.6	Baht
TJS	10.92	Somoni
TMT	3.49	New Manat
TND	3.09	Tunisian Dinar
TOP	2.2769	Pa'anga
TRY	19.8458	Turkish Lira
TTD	6.7433	Trinidad and Tobago Dollar
TWD	30.791	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.56	Hryvnia
UGX	3725	Uganda Shilling
USD	1	US Dollar
UYU	38.86	Peso Uruguayo
UZS	11425.09	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23470	Dong
VUV	117	Vatu
WST	2.6525	Tala
XAF	609	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	604	CFA Franc BCEAO
XPF	110.44	CFP Franc

## Foreign Exchange Position

Positions as at:

25 May 2023

YER	249.85	Yemeni Rial
ZAR	19.1992	Rand
ZMK	5185	Zambian Kwacha
ZWL	1400	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

25 May 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,847,953.44	356,539.56	2,204,493.00
Floating vs. Fixed	8,549,675.08	2,744,195.50	11,293,870.58
Overnight Index Swap	4,688,841.21	1,117,612.38	5,806,453.59
<b>Total</b>	<b>15,086,469.73</b>	<b>4,218,347.44</b>	<b>19,304,817.17</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	39,920	3,784	43,704
Floating vs. Fixed	287,826	101,428	389,254
Overnight Index Swap	182,622	23,350	205,972
<b>Total</b>	<b>510,368</b>	<b>128,562</b>	<b>638,930</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,137,348.38	0.00	49,097.67	727.08	163,696.34	175,967.44	677,656.08	2,204,493.00
Floating vs. Fixed	1,628,901.85	2,569,738.69	334,830.15	18,078.53	119,224.45	2,208,116.33	4,414,980.58	11,293,870.58
Overnight Index Swap	3,521,679.51	24,056.72	214,598.92	50,019.68	620,999.97	350.64	1,374,748.15	5,806,453.59
<b>Total</b>	<b>6,287,929.75</b>	<b>2,593,795.41</b>	<b>598,526.74</b>	<b>68,825.29</b>	<b>903,920.76</b>	<b>2,384,434.41</b>	<b>6,467,384.81</b>	<b>19,304,817.17</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	27,975	0	218	13	2,759	6,058	6,682	43,704
Floating vs. Fixed	70,723	80,438	10,034	438	4,042	81,031	142,549	389,254
Overnight Index Swap	128,551	323	2,276	1,700	17,413	27	55,682	205,972
<b>Total</b>	<b>227,249</b>	<b>80,761</b>	<b>12,528</b>	<b>2,151</b>	<b>24,214</b>	<b>87,116</b>	<b>204,912</b>	<b>638,930</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	1,482,793.36	218,117.85	291,791.75	146,541.72	36,066.68	16,376.04	12,805.60	2,204,493.00
Floating vs. Fixed	5,147,551.53	1,945,350.27	2,837,689.73	1,064,222.50	142,583.09	64,527.78	91,945.67	11,293,870.58
Overnight Index Swap	2,680,517.34	828,470.98	1,127,146.67	770,986.63	139,913.10	102,075.93	157,342.95	5,806,453.59
<b>Total</b>	<b>9,310,862.23</b>	<b>2,991,939.10</b>	<b>4,256,628.15</b>	<b>1,981,750.85</b>	<b>318,562.87</b>	<b>182,979.75</b>	<b>262,094.22</b>	<b>19,304,817.17</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	28,279	3,208	6,127	3,575	1,168	695	653	43,704
Floating vs. Fixed	113,765	56,769	134,546	65,729	9,179	4,218	5,050	389,254
Overnight Index Swap	61,754	27,207	59,296	39,202	5,918	4,501	8,095	205,972
<b>Total</b>	<b>203,798</b>	<b>87,183</b>	<b>199,969</b>	<b>108,505</b>	<b>16,264</b>	<b>9,413</b>	<b>13,798</b>	<b>638,930</b>

### Foreign Exchange Rate

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## Interest Rate Position

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AMD	385.25	Armenian Dram
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AOA	537.224	Kwanza
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ERN	15	Nakfa

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ETB	54.2672	Ethiopian Birr
EUR	0.9284	Euro
FJD	2.1939	Fiji Dollar
FKP	0.8045	Falkland Islands Pound
GBP	0.8054	Pound Sterling
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LRD	168	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.796	Libyan Dinar

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25 May 2023

MAD	10.187 Moroccan Dirham
MDL	17.6322 Moldovan Leu
MGA	4393.91 Malagasy Ariary
MKD	57.04 Denar
MMK	2093.7 Kyat
MNT	3460 Tugrik
MOP	8.073 Pataca
MRO	356 Ouguiya
MUR	45.35 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1016.45 Kwacha
MXN	17.946 Mexican Peso
MXV	2.3098 Mexican Unidad de Inversion (UDI)
MYR	4.567 Malaysian Ringgit
MZN	63.24 Metical
NAD	19.204 Namibia Dollar
NGN	460.28 Naira
NIO	36.15 Cordoba Oro
NOK	10.9468 Norwegian Krone
NPR	132.48 Nepalese Rupee
NZD	1.6 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6663 Nuevo Sol
PGK	3.4247 Kina
PHP	55.71 Philippine Peso
PKR	286.5 Pakistan Rupee
PLN	4.1621 Zloty
PYG	7223.52 Guarani
QAR	3.65 Qatari Rial
RON	4.6132 Leu
RSD	108.83 Serbian Dinar
RUB	80.15 Russian Ruble
RWF	1115.6 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.6 Seychelles Rupee
SDG	598 Sudanese Pound
SEK	10.6145 Swedish Krona
SGD	1.3472 Singapore Dollar
SHP	0.805 Saint Helena Pound
SLL	22453 Leone
SOS	565 Somali Shilling

## Interest Rate Position

Positions as at:

25 May 2023

SRD	37.348 Surinam Dollar
SSP	929.7347 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	19.1885 Lilangeni
THB	34.6 Baht
TJS	10.92 Somoni
TMT	3.49 New Manat
TND	3.09 Tunisian Dinar
TOP	2.2769 Pa'anga
TRY	19.8458 Turkish Lira
TTD	6.7433 Trinidad and Tobago Dollar
TWD	30.791 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.56 Hryvnia
UGX	3725 Uganda Shilling
USD	1 US Dollar
UYU	38.86 Peso Uruguayo
UZS	11425.09 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23470 Dong
VUV	117 Vatu
WST	2.6525 Tala
XAF	609 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	604 CFA Franc BCEAO
XPF	110.44 CFP Franc
YER	249.85 Yemeni Rial
ZAR	19.1992 Rand
ZMK	5185 Zambian Kwacha
ZWL	1400 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

22 May 2023 to

25 May 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,309.92	157,954.93	232,264.86
Total	74,309.92	157,954.93	232,264.86

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,275	24,043	41,317
Total	17,275	24,043	41,317

### 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	15,043.56	6,698.77	39,323.32	76,031.96	2,237.87	4,784.65	79,204.26	8,940.47	232,264.86
Total	15,043.56	6,698.77	39,323.32	76,031.96	2,237.87	4,784.65	79,204.26	8,940.47	232,264.86

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	927	1,929	7,161	18,668	735	1,528	9,685	685	41,317
Total	927	1,929	7,161	18,668	735	1,528	9,685	685	41,317

### 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	202,714.10	19,701.76	4,601.54	2,888.90	1,729.36	166.72	462.47	232,264.86
Total	202,714.10	19,701.76	4,601.54	2,888.90	1,729.36	166.72	462.47	232,264.86

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	39,876	1,024	196	74	127	17	4	41,317
Total	39,876	1,024	196	74	127	17	4	41,317

## Interest Rate Turnover

Turnover for the period:

22 May 2023 to

25 May 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,237,163.54	230,707.76	1,467,871.29
Floating vs. Fixed	1,065,303.84	297,784.58	1,363,088.43
Overnight Index Swap	2,167,872.78	276,935.55	2,444,808.33
<b>Total</b>	<b>4,470,340.16</b>	<b>805,427.89</b>	<b>5,275,768.05</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	33,855	2,819	36,673
Floating vs. Fixed	201,826	102,238	304,064
Overnight Index Swap	122,379	22,338	144,717
<b>Total</b>	<b>358,059</b>	<b>127,395</b>	<b>485,454</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,236,915.97	0.00	22,248.73	0.00	0.00	3,728.54	204,978.05	1,467,871.29
Floating vs. Fixed	751,825.48	167,371.29	7,569.24	2,011.77	11,615.48	123,245.88	299,449.29	1,363,088.43
Overnight Index Swap	2,164,755.18	206.93	2,290.74	647.46	21,419.80	74.01	255,414.22	2,444,808.33
<b>Total</b>	<b>4,153,496.62</b>	<b>167,578.22</b>	<b>32,108.71</b>	<b>2,659.23</b>	<b>33,035.28</b>	<b>127,048.43</b>	<b>759,841.56</b>	<b>5,275,768.05</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	29,290	0	143	0	0	127	7,114	36,673
Floating vs. Fixed	54,175	3,314	326	36	53	2,831	243,329	304,064
Overnight Index Swap	112,142	4	30	34	549	2	31,957	144,717
<b>Total</b>	<b>195,607</b>	<b>3,318</b>	<b>499</b>	<b>70</b>	<b>602</b>	<b>2,960</b>	<b>282,399</b>	<b>485,454</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	1,270,358.66	84,741.08	69,492.17	26,153.74	7,307.41	4,676.99	5,141.24	1,467,871.29
Floating vs. Fixed	952,706.45	174,028.18	135,336.00	85,866.18	11,671.01	1,841.55	1,639.07	1,363,088.43
Overnight Index Swap	1,155,709.99	293,018.74	414,447.70	377,303.61	59,397.13	38,132.82	106,798.33	2,444,808.33
<b>Total</b>	<b>3,378,775.10</b>	<b>551,788.00</b>	<b>619,275.87</b>	<b>489,323.53</b>	<b>78,375.54</b>	<b>44,651.36</b>	<b>113,578.64</b>	<b>5,275,768.05</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	30,583	1,089	2,303	1,636	436	256	371	36,673
Floating vs. Fixed	173,592	20,919	46,329	45,320	9,350	2,631	5,924	304,064
Overnight Index Swap	66,684	12,785	27,188	25,881	4,417	1,825	5,938	144,717
<b>Total</b>	<b>270,859</b>	<b>34,792</b>	<b>75,820</b>	<b>72,837</b>	<b>14,203</b>	<b>4,712</b>	<b>12,233</b>	<b>485,454</b>