

Foreign Exchange Position

Positions as at: 25 November 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	427,376.10	1,058,237.65	1,485,613.75
Total	427,376.10	1,058,237.65	1,485,613.75

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	80,544	176,512	257,056
Total	80,544	176,512	257,056

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	176,269.79	50,797.57	272,788.61	407,365.35	20,100.76	41,720.28	430,470.45	86,100.93	1,485,613.75
Total	176,269.79	50,797.57	272,788.61	407,365.35	20,100.76	41,720.28	430,470.45	86,100.93	1,485,613.75

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,071	14,313	47,805	103,226	4,712	10,591	61,406	5,932	257,056
Total	9,071	14,313	47,805	103,226	4,712	10,591	61,406	5,932	257,056

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	1,175,859.16	158,174.77	60,988.80	54,061.30	24,613.06	10,764.06	1,152.60	1,485,613.75
Total	1,175,859.16	158,174.77	60,988.80	54,061.30	24,613.06	10,764.06	1,152.60	1,485,613.75

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	234,802	10,768	4,319	3,255	2,547	1,265	100	257,056
Total	234,802	10,768	4,319	3,255	2,547	1,265	100	257,056

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	89.12	Afghani
ALL	111.8	Lek
AMD	393.93	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	506.149	Kwanza
ARS	165.17	Argentine Peso
AUD	1.4782	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.696	Azerbaijani Manat
BAM	1.878	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	101.8	Taka
BGN	1.8782	Bulgarian Lev

Foreign Exchange Position

Positions as at: 25 November 2022

BHD	0.377	Bahraini Dinar
BIF	2039.95	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3751	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.3208	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.665	Ngultrum
BWP	12.8205	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3337	Canadian Dollar
CDF	2010	Congolese Franc
CHF	0.9431	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	909.25	Chilean Peso
CNY	7.15	Yuan Renminbi
COP	4904.7	Colombian Peso
COU	0.0659	Unidad de Valor Real
CRC	605.38	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	105.88	Cape Verde Escudo
CZK	23.403	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.1412	Danish Krone
DOP	54.37	Dominican Peso
DZD	137.643	Algerian Dinar
EGP	24.57	Egyptian Pound
ERN	15	Nakfa
ETB	53.0048	Ethiopian Birr
EUR	0.9606	Euro
FJD	2.1844	Fiji Dollar
FKP	0.8248	Falkland Islands Pound
GBP	0.8255	Pound Sterling
GEL	2.705	Lari
GHS	14	Cedi
GIP	0.8271	Gibraltar Pound
GMD	61.45	Dalasi
GNF	8549	Guinea Franc
GTQ	7.8	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.808	Hong Kong Dollar
HNL	24.6157	Lempira

Foreign Exchange Position

Positions as at:		25 November 2022
HRK	7.2448	Croatian Kuna
HTG	137	Gourde
HUF	396.94	Forint
IDR	15663	Rupiah
ILS	3.416	New Israeli Sheqel
INR	81.613	Indian Rupee
IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.57	Iceland Krona
JMD	153.2	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	138.61	Yen
KES	122.15	Kenyan Shilling
KGS	84.4324	Som
KHR	4125	Riel
KMF	477.61	Comoro Franc
KPW	130	North Korean Won
KRW	1326.69	Won
KWD	0.3073	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	465	Tenge
LAK	17232	Kip
LBP	1505.7	Lebanese Pound
LKR	365	Sri Lanka Rupee
LRD	153.3	Liberian Dollar
LSL	17.0125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8958	Libyan Dinar
MAD	10.6761	Moroccan Dirham
MDL	19.1472	Moldovan Leu
MGA	4327.5	Malagasy Ariary
MKD	59.05	Denar
MMK	2093.7	Kyat
MNT	3400	Tugrik
MOP	8.042	Pataca
MRO	356	Ouguiya
MUR	43.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.1	Kwacha
MXN	19.367	Mexican Peso
MXV	2.5502	Mexican Unidad de Inversion (UDI)
MYR	4.49	Malaysian Ringgit
MZN	63.24	Metical

Foreign Exchange Position

Positions as at:	25 November 2022
NAD	17.0034 Namibia Dollar
NGN	442.95 Naira
NIO	35.99 Cordoba Oro
NOK	9.8979 Norwegian Krone
NPR	130.61 Nepalese Rupee
NZD	1.5954 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.8369 Nuevo Sol
PGK	3.4305 Kina
PHP	56.59 Philippine Peso
PKR	223.9 Pakistan Rupee
PLN	4.5069 Zloty
PYG	7217.38 Guarani
QAR	3.6675 Qatari Rial
RON	4.7228 Leu
RSD	112.64 Serbian Dinar
RUB	60.35 Russian Ruble
RWF	1072.1 Rwanda Franc
SAR	3.7573 Saudi Riyal
SBD	8.1301 Solomon Islands Dollar
SCR	13.2592 Seychelles Rupee
SDG	565.1502 Sudanese Pound
SEK	10.391 Swedish Krona
SGD	1.3751 Singapore Dollar
SHP	0.8361 Saint Helena Pound
SLL	18118 Leone
SOS	565 Somali Shilling
SRD	30.8 Surinam Dollar
SSP	627.8225 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYF	2510 Syrian Pound
SZL	17.0185 Lilangeni
THB	35.75 Baht
TJS	10 Somoni
TMT	3.49 New Manat
TND	3.2164 Tunisian Dinar
TOP	2.3256 Pa'anga
TRY	18.5986 Turkish Lira
TTD	6.7537 Trinidad and Tobago Dollar
TWD	30.898 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.93 Hryvnia

Foreign Exchange Position

Positions as at: 25 November 2022

UGX	3735	Uganda Shilling
USD	1	US Dollar
UYU	39.28	Peso Uruguayo
UZS	11217.61	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24833	Dong
VUV	119.9	Vatu
WST	2.6681	Tala
XAF	630.06	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	631	CFA Franc BCEAO
XPF	114.28	CFP Franc
YER	249.95	Yemeni Rial
ZAR	17.005	Rand
ZMK	5185	Zambian Kwacha
ZWL	633.484	Zimbabwe Dollar

Interest Rate Position

Positions as at:

25 November 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	913,136.66	344,679.74	1,257,816.40
Floating vs. Fixed	8,377,899.60	2,741,219.26	11,119,118.87
Overnight Index Swap	2,533,966.42	963,052.76	3,497,019.18
Total	11,825,002.68	4,048,951.76	15,873,954.44

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,516	3,690	19,206
Floating vs. Fixed	259,455	105,010	364,464
Overnight Index Swap	83,321	22,119	105,440
Total	358,291	130,819	489,110

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	352,220.93	0.00	52,627.49	1,148.39	180,714.71	171,965.83	499,139.05	1,257,816.40
Floating vs. Fixed	2,348,721.73	2,121,371.10	278,029.24	21,675.15	121,387.16	2,001,234.94	4,226,699.54	11,119,118.87
Overnight Index Swap	1,386,986.21	15,407.24	214,181.03	62,673.15	507,977.83	441.40	1,309,352.32	3,497,019.18
Total	4,087,928.87	2,136,778.34	544,837.76	85,496.69	810,079.71	2,173,642.17	6,035,190.91	15,873,954.44

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,523	0	222	15	2,928	5,343	6,176	19,206
Floating vs. Fixed	77,817	71,015	7,110	471	4,111	73,790	130,151	364,464
Overnight Index Swap	29,537	227	1,835	1,534	18,401	25	53,881	105,440
Total	111,877	71,242	9,166	2,020	25,440	79,158	190,208	489,110

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	448,361.99	229,366.20	335,908.72	171,788.25	37,581.39	20,446.23	14,363.62	1,257,816.40
Floating vs. Fixed	4,572,164.64	1,953,088.41	2,929,173.22	1,248,907.50	176,903.75	92,505.81	146,375.55	11,119,118.87
Overnight Index Swap	1,725,361.56	566,239.31	680,722.75	349,561.43	72,508.00	57,545.87	45,080.26	3,497,019.18
Total	6,745,888.18	2,748,693.93	3,945,804.69	1,770,257.18	286,993.13	170,497.91	205,819.43	15,873,954.44

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	3,593	3,100	5,969	3,909	1,161	775	701	19,206
Floating vs. Fixed	72,563	58,810	138,253	72,699	9,655	4,962	7,524	364,464
Overnight Index Swap	19,519	16,810	37,529	21,425	3,851	3,038	3,269	105,440
Total	95,675	78,719	181,750	98,032	14,666	8,774	11,494	489,110

Interest Rate Position

Positions as at:

25 November 2022

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
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ALL	111.8	Lek
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CVE	105.88 Cape Verde Escudo
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DJF	177.5 Djibouti Franc
DKK	7.1412 Danish Krone
DOP	54.37 Dominican Peso
DZD	137.643 Algerian Dinar
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KGS	84.4324 Som
KHR	4125 Riel
KMF	477.61 Comoro Franc
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KRW	1326.69	Won
KWD	0.3073	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	465	Tenge
LAK	17232	Kip
LBP	1505.7	Lebanese Pound
LKR	365	Sri Lanka Rupee
LRD	153.3	Liberian Dollar
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MXV	2.5502	Mexican Unidad de Inversion (UDI)
MYR	4.49	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.0034	Namibia Dollar
NGN	442.95	Naira
NIO	35.99	Cordoba Oro
NOK	9.8979	Norwegian Krone
NPR	130.61	Nepalese Rupee
NZD	1.5954	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8369	Nuevo Sol
PGK	3.4305	Kina
PHP	56.59	Philippine Peso
PKR	223.9	Pakistan Rupee

Interest Rate Position

Positions as at:

25 November 2022

PLN	4.5069 Zloty
PYG	7217.38 Guarani
QAR	3.6675 Qatari Rial
RON	4.7228 Leu
RSD	112.64 Serbian Dinar
RUB	60.35 Russian Ruble
RWF	1072.1 Rwanda Franc
SAR	3.7573 Saudi Riyal
SBD	8.1301 Solomon Islands Dollar
SCR	13.2592 Seychelles Rupee
SDG	565.1502 Sudanese Pound
SEK	10.391 Swedish Krona
SGD	1.3751 Singapore Dollar
SHP	0.8361 Saint Helena Pound
SLL	18118 Leone
SOS	565 Somali Shilling
SRD	30.8 Surinam Dollar
SSP	627.8225 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
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TJS	10 Somoni
TMT	3.49 New Manat
TND	3.2164 Tunisian Dinar
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TTD	6.7537 Trinidad and Tobago Dollar
TWD	30.898 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.93 Hryvnia
UGX	3735 Uganda Shilling
USD	1 US Dollar
UYU	39.28 Peso Uruguayo
UZS	11217.61 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24833 Dong
VUV	119.9 Vatu

Interest Rate Position

Positions as at: 25 November 2022

WST	2.6681 Tala
XAF	630.06 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	631 CFA Franc BCEAO
XPF	114.28 CFP Franc
YER	249.95 Yemeni Rial
ZAR	17.005 Rand
ZMK	5185 Zambian Kwacha
ZWL	633.484 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 21 November 2022 to 25 November 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	97,234.84	174,025.09	271,259.92
Total	97,234.84	174,025.09	271,259.92

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,236	28,850	47,086
Total	18,236	28,850	47,086

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	36,192.55	10,769.40	51,857.88	61,959.51	1,724.35	8,953.90	80,294.18	19,508.16	271,259.92
Total	36,192.55	10,769.40	51,857.88	61,959.51	1,724.35	8,953.90	80,294.18	19,508.16	271,259.92

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,724	2,956	9,726	18,202	481	1,999	11,269	731	47,086
Total	1,724	2,956	9,726	18,202	481	1,999	11,269	731	47,086

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	241,924.83	18,846.00	4,309.16	1,595.42	4,403.88	164.44	16.20	271,259.92
Total	241,924.83	18,846.00	4,309.16	1,595.42	4,403.88	164.44	16.20	271,259.92

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	45,357	1,125	160	120	232	91	2	47,086
Total	45,357	1,125	160	120	232	91	2	47,086

Interest Rate Turnover

Turnover for the period:

21 November 2022 to

25 November 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,780.03	223,039.46	239,819.50
Floating vs. Fixed	509,495.07	291,280.38	800,775.45
Overnight Index Swap	279,640.27	109,180.99	388,821.26
Total	805,915.38	623,500.82	1,429,416.20

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	117	1,227	1,344
Floating vs. Fixed	11,521	3,827	15,348
Overnight Index Swap	2,939	1,021	3,960
Total	14,576	6,075	20,651

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	63,381.59	0.00	11,988.10	0.00	0.00	1,288.44	163,161.36	239,819.50
Floating vs. Fixed	110,985.81	183,498.65	3,354.59	4,983.88	2,594.19	80,912.80	414,445.54	800,775.45
Overnight Index Swap	199,032.96	865.44	4,376.96	519.97	20,607.74	0.00	163,418.18	388,821.26
Total	373,400.36	184,364.08	19,719.65	5,503.85	23,201.93	82,201.24	741,025.09	1,429,416.20

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	405	0	110	0	0	45	785	1,344
Floating vs. Fixed	796	5,183	159	29	42	2,551	6,588	15,348
Overnight Index Swap	1,754	4	43	16	286	0	1,858	3,960
Total	2,954	5,187	312	45	328	2,596	9,231	20,651

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	129,256.52	35,156.76	38,224.81	23,567.78	4,700.31	4,960.49	3,952.83	239,819.50
Floating vs. Fixed	375,234.10	143,902.86	169,890.03	87,496.75	18,600.80	3,111.33	2,539.58	800,775.45
Overnight Index Swap	214,176.48	57,265.95	63,875.18	27,415.51	13,057.81	4,636.82	8,393.51	388,821.26
Total	718,667.10	236,325.57	271,990.02	138,480.04	36,358.92	12,708.64	14,885.92	1,429,416.20

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	129	139	317	304	144	91	220	1,344
Floating vs. Fixed	2,803	2,039	5,081	3,872	943	226	384	15,348
Overnight Index Swap	509	485	1,194	1,022	365	92	294	3,960
Total	3,441	2,663	6,592	5,198	1,452	409	898	20,651