

Foreign Exchange Position

Positions as at: 02 December 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	424,451.03	1,062,435.74	1,486,886.78
Total	424,451.03	1,062,435.74	1,486,886.78

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	77,650	172,898	250,548
Total	77,650	172,898	250,548

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	174,434.52	54,833.21	257,819.86	412,608.38	20,687.21	39,220.27	430,310.70	96,972.63	1,486,886.78
Total	174,434.52	54,833.21	257,819.86	412,608.38	20,687.21	39,220.27	430,310.70	96,972.63	1,486,886.78

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,837	15,992	46,152	100,052	4,813	10,113	58,652	5,937	250,548
Total	8,837	15,992	46,152	100,052	4,813	10,113	58,652	5,937	250,548

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	1,171,703.58	166,196.18	60,605.50	52,310.63	24,201.50	10,727.77	1,141.60	1,486,886.78
Total	1,171,703.58	166,196.18	60,605.50	52,310.63	24,201.50	10,727.77	1,141.60	1,486,886.78

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	227,567	11,501	4,250	3,247	2,587	1,298	98	250,548
Total	227,567	11,501	4,250	3,247	2,587	1,298	98	250,548

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.23	Afghani
ALL	112.12	Lek
AMD	394.12	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	502	Kwanza
ARS	167.28	Argentine Peso
AUD	1.4732	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8789	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	101.5	Taka
BGN	1.879	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2041	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

02 December 2022

BND	1.3613	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1851	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.328	Ngultrum
BWP	12.7877	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3409	Canadian Dollar
CDF	2010	Congolese Franc
CHF	0.9457	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	888.85	Chilean Peso
CNY	7.0879	Yuan Renminbi
COP	4827	Colombian Peso
COU	0.0669	Unidad de Valor Real
CRC	595.375	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	105.93	Cape Verde Escudo
CZK	23.381	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.1459	Danish Krone
DOP	54.36	Dominican Peso
DZD	137.768	Algerian Dinar
EGP	24.5	Egyptian Pound
ERN	15	Nakfa
ETB	53.0339	Ethiopian Birr
EUR	0.9607	Euro
FJD	2.1796	Fiji Dollar
FKP	0.8358	Falkland Islands Pound
GBP	0.8293	Pound Sterling
GEL	2.685	Lari
GHS	14	Cedi
GIP	0.8357	Gibraltar Pound
GMD	61.8	Dalasi
GNF	8565	Guinea Franc
GTQ	7.825	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8097	Hong Kong Dollar
HNL	24.5913	Lempira
HRK	7.251	Croatian Kuna
HTG	139	Gourde
HUF	392.7	Forint
IDR	15730	Rupiah
ILS	3.4076	New Israeli Sheqel
INR	81.359	Indian Rupee

Foreign Exchange Position

Positions as at:

02 December 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	143.41	Iceland Krona
JMD	152.94	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	138.03	Yen
KES	122.35	Kenyan Shilling
KGS	84.4475	Som
KHR	4116	Riel
KMF	475.87	Comoro Franc
KPW	130	North Korean Won
KRW	1301.65	Won
KWD	0.3074	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	468.79	Tenge
LAK	17305	Kip
LBP	1505.5	Lebanese Pound
LKR	365	Sri Lanka Rupee
LRD	153	Liberian Dollar
LSL	17.168	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8787	Libyan Dinar
MAD	10.6693	Moroccan Dirham
MDL	19.303	Moldovan Leu
MGA	4348	Malagasy Ariary
MKD	59.34	Denar
MMK	2093.7	Kyat
MNT	3400	Tugrik
MOP	8.044	Pataca
MRO	356	Ouguiya
MUR	44.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.55	Kwacha
MXN	19.251	Mexican Peso
MXV	2.5324	Mexican Unidad de Inversion (UDI)
MYR	4.443	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.184	Namibia Dollar
NGN	443.44	Naira
NIO	36.02	Cordoba Oro
NOK	9.8382	Norwegian Krone
NPR	130.28	Nepalese Rupee
NZD	1.5878	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8175	Nuevo Sol

Foreign Exchange Position

Positions as at:

02 December 2022

PGK	3.4188	Kina
PHP	56.47	Philippine Peso
PKR	224.5	Pakistan Rupee
PLN	4.4834	Zloty
PYG	7207.18	Guarani
QAR	3.64	Qatari Rial
RON	4.7336	Leu
RSD	112.63	Serbian Dinar
RUB	60.5	Russian Ruble
RWF	1073.44	Rwanda Franc
SAR	3.759	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	13.9835	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.4905	Swedish Krona
SGD	1.3613	Singapore Dollar
SHP	0.8285	Saint Helena Pound
SLL	18197	Leone
SOS	565	Somali Shilling
SRD	31.7	Surinam Dollar
SSP	636.9891	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2510	Syrian Pound
SZL	17.168	Lilangeni
THB	35.11	Baht
TJS	10.12	Somoni
TMT	3.49	New Manat
TND	3.217	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.5895	Turkish Lira
TTD	6.746	Trinidad and Tobago Dollar
TWD	30.804	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.9291	Hryvnia
UGX	3740	Uganda Shilling
USD	1	US Dollar
UYU	39.52	Peso Uruguayo
UZS	11207.97	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24630	Dong
VUV	119.9	Vatu
WST	2.6157	Tala
XAF	630.18	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	629.5	CFA Franc BCEAO
XPF	114.52	CFP Franc

Foreign Exchange Position

Positions as at:

02 December 2022

YER	249.98	Yemeni Rial
ZAR	17.1713	Rand
ZMK	5185	Zambian Kwacha
ZWL	652.2495	Zimbabwe Dollar

Interest Rate Position

Positions as at:

02 December 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	908,501.66	361,021.09	1,269,522.75
Floating vs. Fixed	8,600,019.14	2,812,464.00	11,412,483.14
Overnight Index Swap	2,486,321.85	972,439.28	3,458,761.13
Total	11,994,842.64	4,145,924.38	16,140,767.02

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,595	3,715	19,310
Floating vs. Fixed	262,559	105,177	367,735
Overnight Index Swap	84,243	22,562	106,805
Total	362,397	131,453	493,850

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	332,474.62	0.00	53,555.36	1,166.39	186,005.52	175,941.08	520,379.79	1,269,522.75
Floating vs. Fixed	2,344,165.15	2,232,160.17	282,267.95	21,882.19	122,268.66	2,030,251.83	4,379,487.18	11,412,483.14
Overnight Index Swap	1,414,848.75	17,222.11	210,107.77	62,573.82	527,986.03	443.60	1,225,579.05	3,458,761.13
Total	4,091,488.52	2,249,382.29	545,931.08	85,622.40	836,260.21	2,206,636.51	6,125,446.02	16,140,767.02

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,507	0	240	15	2,925	5,414	6,210	19,310
Floating vs. Fixed	77,410	72,964	7,131	470	4,087	74,474	131,200	367,735
Overnight Index Swap	30,354	242	1,861	1,534	18,610	25	54,179	106,805
Total	112,271	73,206	9,231	2,019	25,622	79,913	191,589	493,850

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	463,194.05	233,741.49	324,796.47	174,562.56	38,206.26	20,537.75	14,484.19	1,269,522.75
Floating vs. Fixed	4,699,611.80	2,017,918.29	3,003,938.79	1,271,541.36	179,706.06	93,438.81	146,328.02	11,412,483.14
Overnight Index Swap	1,627,640.02	597,160.19	698,559.70	357,901.22	74,949.84	56,280.51	46,269.64	3,458,761.13
Total	6,790,445.87	2,848,819.98	4,027,294.96	1,804,005.14	292,862.17	170,257.06	207,081.84	16,140,767.02

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	3,630	3,132	5,985	3,920	1,162	773	710	19,310
Floating vs. Fixed	72,924	59,459	139,990	73,166	9,743	4,966	7,489	367,735
Overnight Index Swap	19,532	16,929	38,068	21,771	4,002	3,090	3,414	106,805
Total	96,086	79,519	184,043	98,856	14,906	8,828	11,613	493,850

Foreign Exchange Rate

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AED	3.6727	UAE Dirham

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AFN	88.23	Afghani
ALL	112.12	Lek
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LKR	365	Sri Lanka Rupee
LRD	153	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	4.8787	Libyan Dinar

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MAD	10.6693	Moroccan Dirham
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MKD	59.34	Denar
MMK	2093.7	Kyat
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MOP	8.044	Pataca
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MVR	15.42	Rufiyaa
MWK	1016.55	Kwacha
MXN	19.251	Mexican Peso
MXV	2.5324	Mexican Unidad de Inversion (UDI)
MYR	4.443	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.184	Namibia Dollar
NGN	443.44	Naira
NIO	36.02	Cordoba Oro
NOK	9.8382	Norwegian Krone
NPR	130.28	Nepalese Rupee
NZD	1.5878	New Zealand Dollar
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PEN	3.8175	Nuevo Sol
PGK	3.4188	Kina
PHP	56.47	Philippine Peso
PKR	224.5	Pakistan Rupee
PLN	4.4834	Zloty
PYG	7207.18	Guarani
QAR	3.64	Qatari Rial
RON	4.7336	Leu
RSD	112.63	Serbian Dinar
RUB	60.5	Russian Ruble
RWF	1073.44	Rwanda Franc
SAR	3.759	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	13.9835	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.4905	Swedish Krona
SGD	1.3613	Singapore Dollar
SHP	0.8285	Saint Helena Pound
SLL	18197	Leone
SOS	565	Somali Shilling

Interest Rate Position

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02 December 2022

SRD	31.7 Surinam Dollar
SSP	636.9891 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	17.168 Lilangeni
THB	35.11 Baht
TJS	10.12 Somoni
TMT	3.49 New Manat
TND	3.217 Tunisian Dinar
TOP	2.3256 Pa'anga
TRY	18.5895 Turkish Lira
TTD	6.746 Trinidad and Tobago Dollar
TWD	30.804 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.9291 Hryvnia
UGX	3740 Uganda Shilling
USD	1 US Dollar
UYU	39.52 Peso Uruguayo
UZS	11207.97 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24630 Dong
VUV	119.9 Vatu
WST	2.6157 Tala
XAF	630.18 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	629.5 CFA Franc BCEAO
XPF	114.52 CFP Franc
YER	249.98 Yemeni Rial
ZAR	17.1713 Rand
ZMK	5185 Zambian Kwacha
ZWL	652.2495 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 28 November 2022 to

02 December 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	126,235.36	199,092.18	325,327.54
Total	126,235.36	199,092.18	325,327.54

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,153	34,123	56,276
Total	22,153	34,123	56,276

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	35,943.05	14,779.56	55,142.93	84,883.82	3,048.60	7,256.10	98,754.88	25,518.60	325,327.54
Total	35,943.05	14,779.56	55,142.93	84,883.82	3,048.60	7,256.10	98,754.88	25,518.60	325,327.54

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,987	5,126	11,816	20,941	619	1,777	13,189	823	56,276
Total	1,987	5,126	11,816	20,941	619	1,777	13,189	823	56,276

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	294,542.07	23,733.37	2,967.73	1,060.82	2,553.44	468.28	1.84	325,327.54
Total	294,542.07	23,733.37	2,967.73	1,060.82	2,553.44	468.28	1.84	325,327.54

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	54,007	1,637	187	88	278	78	2	56,276
Total	54,007	1,637	187	88	278	78	2	56,276

Interest Rate Turnover

Turnover for the period:

28 November 2022 to

02 December 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	22,019.81	222,213.97	244,233.78
Floating vs. Fixed	458,664.36	295,560.02	754,224.39
Overnight Index Swap	333,796.58	153,319.44	487,116.02
Total	814,480.75	671,093.43	1,485,574.19

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	252	1,257	1,508
Floating vs. Fixed	10,735	4,265	15,000
Overnight Index Swap	3,346	1,574	4,920
Total	14,333	7,095	21,427

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	59,372.53	0.00	12,073.85	0.00	0.00	10,756.04	162,031.37	244,233.78
Floating vs. Fixed	41,532.42	153,088.50	4,781.66	2,762.57	1,013.52	132,592.87	418,452.85	754,224.39
Overnight Index Swap	326,538.14	3,056.48	4,972.83	2.02	14,523.09	0.00	138,023.48	487,116.02
Total	427,443.09	156,144.98	21,828.33	2,764.59	15,536.61	143,348.90	718,507.69	1,485,574.19

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	423	0	126	0	0	226	733	1,508
Floating vs. Fixed	789	4,083	194	19	38	3,405	6,472	15,000
Overnight Index Swap	2,804	30	59	2	407	0	1,619	4,920
Total	4,016	4,113	379	21	445	3,631	8,824	21,427

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	142,614.86	34,401.27	35,128.61	19,149.76	4,331.49	4,757.79	3,850.00	244,233.78
Floating vs. Fixed	396,959.92	143,581.38	135,266.53	61,505.13	13,641.45	1,711.99	1,557.99	754,224.39
Overnight Index Swap	249,436.75	89,524.71	85,548.25	38,098.94	13,255.18	2,562.05	8,690.14	487,116.02
Total	789,011.53	267,507.35	255,943.40	118,753.83	31,228.11	9,031.83	14,098.14	1,485,574.19

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	203	197	361	288	143	90	227	1,508
Floating vs. Fixed	2,684	2,131	4,977	3,809	857	204	338	15,000
Overnight Index Swap	519	548	1,409	1,244	524	148	530	4,920
Total	3,405	2,875	6,747	5,341	1,524	442	1,094	21,427