

Foreign Exchange Position

Positions as at: 09 December 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	425,904.21	1,095,408.36	1,521,312.57
Total	425,904.21	1,095,408.36	1,521,312.57

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,791	175,405	250,196
Total	74,791	175,405	250,196

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	171,222.59	57,277.19	259,597.96	443,684.18	23,983.31	39,588.95	442,440.85	83,517.53	1,521,312.57
Total	171,222.59	57,277.19	259,597.96	443,684.18	23,983.31	39,588.95	442,440.85	83,517.53	1,521,312.57

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,780	16,936	47,608	97,928	5,427	9,946	57,725	5,846	250,196
Total	8,780	16,936	47,608	97,928	5,427	9,946	57,725	5,846	250,196

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	1,185,024.13	184,245.31	61,758.67	53,742.26	24,465.59	10,935.11	1,141.51	1,521,312.57
Total	1,185,024.13	184,245.31	61,758.67	53,742.26	24,465.59	10,935.11	1,141.51	1,521,312.57

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	225,321	13,339	4,195	3,324	2,618	1,301	98	250,196
Total	225,321	13,339	4,195	3,324	2,618	1,301	98	250,196

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	87.5	Afghani
ALL	110.17	Lek
AMD	394.72	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	504	Kwanza
ARS	169.71	Argentine Peso
AUD	1.4865	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8612	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	102.5	Taka
BGN	1.8618	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2041.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

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BND	1.3551	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.2048	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.444	Ngultrum
BWP	12.8041	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3651	Canadian Dollar
CDF	2010	Congolese Franc
CHF	0.9406	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	865.8	Chilean Peso
CNY	6.9702	Yuan Renminbi
COP	4817.18	Colombian Peso
COU	0.0668	Unidad de Valor Real
CRC	585	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.93	Cape Verde Escudo
CZK	23.093	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.0794	Danish Krone
DOP	54.69	Dominican Peso
DZD	137.7659	Algerian Dinar
EGP	24.64	Egyptian Pound
ERN	15	Nakfa
ETB	53.1056	Ethiopian Birr
EUR	0.9517	Euro
FJD	2.1796	Fiji Dollar
FKP	0.8188	Falkland Islands Pound
GBP	0.8195	Pound Sterling
GEL	2.6573	Lari
GHS	12.5	Cedi
GIP	0.8188	Gibraltar Pound
GMD	61.8	Dalasi
GNF	8552	Guinea Franc
GTQ	7.89	Quetzal
GYD	208.19	Guyana Dollar
HKD	7.7915	Hong Kong Dollar
HNL	24.5713	Lempira
HRK	7.1854	Croatian Kuna
HTG	141	Gourde
HUF	390.95	Forint
IDR	15635	Rupiah
ILS	3.4299	New Israeli Sheqel
INR	82.204	Indian Rupee

Foreign Exchange Position

Positions as at:

09 December 2022

IQD	1458.54	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.91	Iceland Krona
JMD	153.01	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	136.6	Yen
KES	122.7	Kenyan Shilling
KGS	84.95	Som
KHR	4107.888	Riel
KMF	467.25	Comoro Franc
KPW	130	North Korean Won
KRW	1314.38	Won
KWD	0.3067	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	473.2	Tenge
LAK	17322.6	Kip
LBP	1505.7	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	153.2	Liberian Dollar
LSL	17.155	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8492	Libyan Dinar
MAD	10.5609	Moroccan Dirham
MDL	19.3207	Moldovan Leu
MGA	4375	Malagasy Ariary
MKD	58.42	Denar
MMK	2093.7	Kyat
MNT	3407	Tugrik
MOP	8.026	Pataca
MRO	356	Ouguiya
MUR	43.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1010.2	Kwacha
MXN	19.657	Mexican Peso
MXV	2.5747	Mexican Unidad de Inversion (UDI)
MYR	4.395	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.1272	Namibia Dollar
NGN	444.31	Naira
NIO	36.02	Cordoba Oro
NOK	10.0205	Norwegian Krone
NPR	131.95	Nepalese Rupee
NZD	1.5743	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.8595	Nuevo Sol

Foreign Exchange Position

Positions as at:

09 December 2022

PGK	3.4305	Kina
PHP	55.486	Philippine Peso
PKR	224.25	Pakistan Rupee
PLN	4.4638	Zloty
PYG	7078	Guarani
QAR	3.6643	Qatari Rial
RON	4.6749	Leu
RSD	111.55	Serbian Dinar
RUB	61	Russian Ruble
RWF	1082.26	Rwanda Franc
SAR	3.76	Saudi Riyal
SBD	7.9114	Solomon Islands Dollar
SCR	13.483	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.3875	Swedish Krona
SGD	1.3551	Singapore Dollar
SHP	0.8312	Saint Helena Pound
SLL	18308.6	Leone
SOS	565	Somali Shilling
SRD	31.25	Surinam Dollar
SSP	649.7355	South Sudanese Pound
STD	21005	Dobra
SVC	8.7408	El Salvador Colon
SYR	2510	Syrian Pound
SZL	17.161	Lilangeni
THB	34.95	Baht
TJS	10.1	Somoni
TMT	3.49	New Manat
TND	3.1938	Tunisian Dinar
TOP	2.2915	Pa'anga
TRY	18.6355	Turkish Lira
TTD	6.7501	Trinidad and Tobago Dollar
TWD	30.615	New Taiwan Dollar
TZS	2328	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3685	Uganda Shilling
USD	1	US Dollar
UYU	38.95	Peso Uruguayo
UZS	11255	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23900	Dong
VUV	118	Vatu
WST	2.611	Tala
XAF	624.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	624	CFA Franc BCEAO
XPF	113.26	CFP Franc

Foreign Exchange Position

Positions as at:

09 December 2022

YER	249.9	Yemeni Rial
ZAR	17.1725	Rand
ZMK	5185	Zambian Kwacha
ZWL	635.2463	Zimbabwe Dollar

Interest Rate Position

Positions as at:

09 December 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	893,381.85	354,457.79	1,247,839.65
Floating vs. Fixed	8,601,367.58	2,819,767.44	11,421,135.02
Overnight Index Swap	2,495,774.25	931,016.33	3,426,790.57
Total	11,990,523.68	4,105,241.56	16,095,765.24

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,609	3,726	19,335
Floating vs. Fixed	264,436	105,400	369,836
Overnight Index Swap	85,088	22,796	107,883
Total	365,133	131,921	497,054

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	332,395.09	0.00	53,321.15	1,162.40	184,075.98	175,527.32	501,357.71	1,247,839.65
Floating vs. Fixed	2,351,225.90	2,270,856.34	281,124.07	21,609.92	120,897.74	2,044,572.71	4,330,848.35	11,421,135.02
Overnight Index Swap	1,469,575.15	17,205.39	214,162.00	61,783.56	525,026.67	442.92	1,138,594.88	3,426,790.57
Total	4,153,196.14	2,288,061.73	548,607.22	84,555.87	830,000.39	2,220,542.95	5,970,800.94	16,095,765.24

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,509	0	240	15	2,921	5,455	6,195	19,335
Floating vs. Fixed	77,467	74,018	7,170	468	4,073	75,243	131,398	369,836
Overnight Index Swap	30,593	242	1,878	1,538	18,971	25	54,637	107,883
Total	112,568	74,260	9,287	2,021	25,965	80,723	192,230	497,054

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	445,847.14	232,657.04	323,603.97	172,518.94	38,131.89	20,376.86	14,703.80	1,247,839.65
Floating vs. Fixed	4,695,740.27	2,004,306.29	3,026,011.38	1,276,633.96	179,319.38	92,641.92	146,481.82	11,421,135.02
Overnight Index Swap	1,619,890.00	574,837.15	693,238.74	358,367.74	76,592.27	56,921.09	46,943.58	3,426,790.57
Total	6,761,477.41	2,811,800.48	4,042,854.10	1,807,520.64	294,043.54	169,939.87	208,129.20	16,095,765.24

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	3,615	3,137	6,029	3,913	1,158	770	714	19,335
Floating vs. Fixed	73,152	59,659	140,850	73,777	9,937	4,955	7,508	369,836
Overnight Index Swap	19,702	16,940	38,243	22,129	4,266	3,126	3,478	107,883
Total	96,469	79,735	185,122	99,819	15,360	8,850	11,700	497,054

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

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AFN	87.5 Afghani
ALL	110.17 Lek
AMD	394.72 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
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DKK	7.0794 Danish Krone
DOP	54.69 Dominican Peso
DZD	137.7659 Algerian Dinar
EGP	24.64 Egyptian Pound
ERN	15 Nakfa

Interest Rate Position

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ETB	53.1056	Ethiopian Birr
EUR	0.9517	Euro
FJD	2.1796	Fiji Dollar
FKP	0.8188	Falkland Islands Pound
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LVL	0.5078	Latvian Lats
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MZN	63.24	Metical
NAD	17.1272	Namibia Dollar
NGN	444.31	Naira
NIO	36.02	Cordoba Oro
NOK	10.0205	Norwegian Krone
NPR	131.95	Nepalese Rupee
NZD	1.5743	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.8595	Nuevo Sol
PGK	3.4305	Kina
PHP	55.486	Philippine Peso
PKR	224.25	Pakistan Rupee
PLN	4.4638	Zloty
PYG	7078	Guarani
QAR	3.6643	Qatari Rial
RON	4.6749	Leu
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SDG	565.1502	Sudanese Pound
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SHP	0.8312	Saint Helena Pound
SLL	18308.6	Leone
SOS	565	Somali Shilling

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SRD	31.25	Surinam Dollar
SSP	649.7355	South Sudanese Pound
STD	21005	Dobra
SVC	8.7408	El Salvador Colon
SYP	2510	Syrian Pound
SZL	17.161	Lilangeni
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TND	3.1938	Tunisian Dinar
TOP	2.2915	Pa'anga
TRY	18.6355	Turkish Lira
TTD	6.7501	Trinidad and Tobago Dollar
TWD	30.615	New Taiwan Dollar
TZS	2328	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3685	Uganda Shilling
USD	1	US Dollar
UYU	38.95	Peso Uruguayo
UZS	11255	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23900	Dong
VUV	118	Vatu
WST	2.611	Tala
XAF	624.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	624	CFA Franc BCEAO
XPF	113.26	CFP Franc
YER	249.9	Yemeni Rial
ZAR	17.1725	Rand
ZMK	5185	Zambian Kwacha
ZWL	635.2463	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 05 December 2022 to

09 December 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	106,100.00	203,570.71	309,670.72
Total	106,100.00	203,570.71	309,670.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,265	31,327	49,592
Total	18,265	31,327	49,592

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	19,384.16	13,518.47	39,323.17	113,712.12	5,927.56	8,614.74	88,715.39	20,475.09	309,670.72
Total	19,384.16	13,518.47	39,323.17	113,712.12	5,927.56	8,614.74	88,715.39	20,475.09	309,670.72

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,174	4,062	9,221	20,233	1,309	2,170	10,648	777	49,592
Total	1,174	4,062	9,221	20,233	1,309	2,170	10,648	777	49,592

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	260,571.19	36,958.52	4,362.93	3,447.61	4,000.21	326.26	4.00	309,670.72
Total	260,571.19	36,958.52	4,362.93	3,447.61	4,000.21	326.26	4.00	309,670.72

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	46,255	2,669	226	161	261	19	2	49,592
Total	46,255	2,669	226	161	261	19	2	49,592

Interest Rate Turnover

Turnover for the period:

05 December 2022 to

09 December 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,651.56	223,217.75	232,869.32
Floating vs. Fixed	359,049.40	342,503.04	701,552.44
Overnight Index Swap	351,263.21	135,131.84	486,395.06
Total	719,964.17	700,852.64	1,420,816.81

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	159	1,303	1,462
Floating vs. Fixed	8,588	3,986	12,574
Overnight Index Swap	3,155	1,336	4,490
Total	11,902	6,624	18,526

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	66,879.48	0.00	12,570.11	0.00	0.00	4,624.24	148,795.48	232,869.32
Floating vs. Fixed	90,871.55	135,026.14	4,485.35	2,586.56	1,078.70	75,602.23	391,901.92	701,552.44
Overnight Index Swap	303,332.13	5.74	8,974.09	273.95	14,743.46	0.00	159,065.68	486,395.06
Total	461,083.16	135,031.87	26,029.55	2,860.52	15,822.16	80,226.47	699,763.09	1,420,816.81

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	462	0	145	0	0	155	701	1,462
Floating vs. Fixed	826	3,288	207	19	24	2,197	6,014	12,574
Overnight Index Swap	2,007	1	27	19	571	0	1,866	4,490
Total	3,294	3,289	379	38	595	2,352	8,580	18,526

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	132,094.25	32,779.94	36,693.68	17,412.27	4,425.58	4,822.17	4,641.42	232,869.32
Floating vs. Fixed	320,796.36	114,742.71	148,931.66	75,340.95	38,403.59	1,492.57	1,844.60	701,552.44
Overnight Index Swap	330,843.98	42,820.15	56,372.83	31,646.04	13,945.00	4,259.74	6,507.31	486,395.06
Total	783,734.60	190,342.80	241,998.17	124,399.26	56,774.18	10,574.48	12,993.33	1,420,816.81

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	146	155	400	286	140	92	245	1,462
Floating vs. Fixed	1,671	1,527	3,862	3,988	993	191	343	12,574
Overnight Index Swap	568	472	1,014	1,246	688	83	420	4,490
Total	2,384	2,153	5,276	5,519	1,821	366	1,008	18,526