

Foreign Exchange Position

Positions as at: 16 December 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	418,933.99	1,093,845.70	1,512,779.69
Total	418,933.99	1,093,845.70	1,512,779.69

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,268	163,532	229,800
Total	66,268	163,532	229,800

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	169,790.01	57,341.14	258,800.00	420,907.55	23,898.93	36,785.28	450,709.34	94,547.44	1,512,779.69
Total	169,790.01	57,341.14	258,800.00	420,907.55	23,898.93	36,785.28	450,709.34	94,547.44	1,512,779.69

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,271	16,306	44,207	86,170	5,358	9,641	53,971	5,876	229,800
Total	8,271	16,306	44,207	86,170	5,358	9,641	53,971	5,876	229,800

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	1,222,130.11	141,143.04	59,418.73	53,999.66	24,764.23	10,347.30	976.61	1,512,779.69
Total	1,222,130.11	141,143.04	59,418.73	53,999.66	24,764.23	10,347.30	976.61	1,512,779.69

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	209,273	9,028	4,093	3,354	2,670	1,286	96	229,800
Total	209,273	9,028	4,093	3,354	2,670	1,286	96	229,800

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	87.28	Afghani
ALL	106.78	Lek
AMD	393.13	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	502.5	Kwanza
ARS	172.05	Argentine Peso
AUD	1.4567	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8305	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	103.1	Taka
BGN	1.8306	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2042.8	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

16 December 2022

BND	1.3468	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.2787	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.476	Ngultrum
BWP	12.8205	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3548	Canadian Dollar
CDF	2011	Congolese Franc
CHF	0.9244	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	870.05	Chilean Peso
CNY	6.9498	Yuan Renminbi
COP	4778	Colombian Peso
COU	0.0676	Unidad de Valor Real
CRC	590	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.21	Cape Verde Escudo
CZK	22.695	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.9632	Danish Krone
DOP	54.96	Dominican Peso
DZD	136.7986	Algerian Dinar
EGP	24.71	Egyptian Pound
ERN	15	Nakfa
ETB	53.172	Ethiopian Birr
EUR	0.9361	Euro
FJD	2.1566	Fiji Dollar
FKP	0.8081	Falkland Islands Pound
GBP	0.8048	Pound Sterling
GEL	2.635	Lari
GHS	9	Cedi
GIP	0.808	Gibraltar Pound
GMD	61.5	Dalasi
GNF	8549	Guinea Franc
GTQ	7.865	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7728	Hong Kong Dollar
HNL	24.565	Lempira
HRK	7.0529	Croatian Kuna
HTG	144	Gourde
HUF	378.73	Forint
IDR	15590	Rupiah
ILS	3.3957	New Israeli Sheqel
INR	82.474	Indian Rupee

Foreign Exchange Position

Positions as at:

16 December 2022

IQD	1458.53	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.1	Iceland Krona
JMD	152.85	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	135.47	Yen
KES	122.75	Kenyan Shilling
KGS	84	Som
KHR	4100	Riel
KMF	462	Comoro Franc
KPW	130	North Korean Won
KRW	1295.42	Won
KWD	0.3064	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	469.39	Tenge
LAK	17300	Kip
LBP	1505.5	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	153.3	Liberian Dollar
LSL	17.16	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.808	Libyan Dinar
MAD	10.4397	Moroccan Dirham
MDL	19.263	Moldovan Leu
MGA	4396	Malagasy Ariary
MKD	57.78	Denar
MMK	2093.7	Kyat
MNT	3405	Tugrik
MOP	8.006	Pataca
MRO	356	Ouguiya
MUR	43.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1012	Kwacha
MXN	19.604	Mexican Peso
MXV	2.569	Mexican Unidad de Inversion (UDI)
MYR	4.388	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.23	Namibia Dollar
NGN	444.96	Naira
NIO	36.02	Cordoba Oro
NOK	9.7039	Norwegian Krone
NPR	131.94	Nepalese Rupee
NZD	1.5485	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8042	Nuevo Sol

Foreign Exchange Position

Positions as at:

16 December 2022

PGK	3.4188	Kina
PHP	55.7	Philippine Peso
PKR	224.75	Pakistan Rupee
PLN	4.3786	Zloty
PYG	7198.34	Guarani
QAR	3.6699	Qatari Rial
RON	4.606	Leu
RSD	109.79	Serbian Dinar
RUB	63.75	Russian Ruble
RWF	1051	Rwanda Franc
SAR	3.7595	Saudi Riyal
SBD	7.9114	Solomon Islands Dollar
SCR	13.0208	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.1531	Swedish Krona
SGD	1.3468	Singapore Dollar
SHP	0.8094	Saint Helena Pound
SLL	18620	Leone
SOS	565	Somali Shilling
SRD	31.27	Surinam Dollar
SSP	659.6603	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYD	2510	Syrian Pound
SZL	17.166	Lilangeni
THB	34.51	Baht
TJS	10.16	Somoni
TMT	3.49	New Manat
TND	3.1221	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.6232	Turkish Lira
TTD	6.7504	Trinidad and Tobago Dollar
TWD	30.456	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.56	Hryvnia
UGX	3692	Uganda Shilling
USD	1	US Dollar
UYU	38.68	Peso Uruguayo
UZS	11245	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23520	Dong
VUV	119.9	Vatu
WST	2.5954	Tala
XAF	614.02	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	644.3	CFA Franc BCEAO
XPF	111.4	CFP Franc

Foreign Exchange Position

Positions as at:

16 December 2022

YER	249.93	Yemeni Rial
ZAR	17.1711	Rand
ZMK	5185	Zambian Kwacha
ZWL	660	Zimbabwe Dollar

Interest Rate Position

Positions as at:

16 December 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	887,556.32	358,144.05	1,245,700.37
Floating vs. Fixed	8,401,795.83	2,810,198.92	11,211,994.75
Overnight Index Swap	2,465,670.02	955,129.27	3,420,799.29
Total	11,755,022.17	4,123,472.24	15,878,494.41

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,492	3,513	19,005
Floating vs. Fixed	261,866	104,925	366,791
Overnight Index Swap	85,480	23,075	108,555
Total	362,838	131,513	494,351

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	338,572.78	0.00	53,011.90	1,183.63	180,790.66	175,149.39	496,992.00	1,245,700.37
Floating vs. Fixed	2,327,608.18	2,269,071.32	283,386.55	20,773.09	120,506.94	2,016,052.16	4,174,596.51	11,211,994.75
Overnight Index Swap	1,478,982.67	17,212.73	212,828.87	61,161.87	513,726.90	443.98	1,136,442.27	3,420,799.29
Total	4,145,163.63	2,286,284.04	549,227.32	83,118.60	815,024.51	2,191,645.53	5,808,030.77	15,878,494.41

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,427	0	220	15	2,846	5,496	6,002	19,005
Floating vs. Fixed	77,176	74,226	7,154	445	4,044	74,879	128,868	366,791
Overnight Index Swap	31,270	243	1,877	1,550	18,599	25	54,991	108,555
Total	112,873	74,469	9,250	2,010	25,489	80,400	189,861	494,351

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	444,987.60	231,187.45	326,865.87	170,508.00	37,282.99	20,558.53	14,309.93	1,245,700.37
Floating vs. Fixed	4,565,098.95	1,985,138.19	2,991,330.68	1,261,416.56	172,899.47	90,860.13	145,250.76	11,211,994.75
Overnight Index Swap	1,607,025.13	577,860.56	699,803.75	359,862.01	72,735.02	56,199.07	47,313.75	3,420,799.29
Total	6,617,111.68	2,794,186.20	4,018,000.31	1,791,786.57	282,917.47	167,617.74	206,874.44	15,878,494.41

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	3,543	3,151	5,974	3,814	1,115	747	663	19,005
Floating vs. Fixed	72,703	58,865	140,921	72,580	9,504	4,820	7,399	366,791
Overnight Index Swap	19,920	16,999	38,638	22,209	4,174	3,058	3,558	108,555
Total	96,166	79,014	185,533	98,602	14,792	8,624	11,620	494,351

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

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16 December 2022

AFN	87.28	Afghani
ALL	106.78	Lek
AMD	393.13	Armenian Dram
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DZD	136.7986	Algerian Dinar
EGP	24.71	Egyptian Pound
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LKR	363	Sri Lanka Rupee
LRD	153.3	Liberian Dollar
LSL	17.16	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.808	Libyan Dinar

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MAD	10.4397	Moroccan Dirham
MDL	19.263	Moldovan Leu
MGA	4396	Malagasy Ariary
MKD	57.78	Denar
MMK	2093.7	Kyat
MNT	3405	Tugrik
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MZN	63.24	Metical
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NPR	131.94	Nepalese Rupee
NZD	1.5485	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8042	Nuevo Sol
PGK	3.4188	Kina
PHP	55.7	Philippine Peso
PKR	224.75	Pakistan Rupee
PLN	4.3786	Zloty
PYG	7198.34	Guarani
QAR	3.6699	Qatari Rial
RON	4.606	Leu
RSD	109.79	Serbian Dinar
RUB	63.75	Russian Ruble
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SAR	3.7595	Saudi Riyal
SBD	7.9114	Solomon Islands Dollar
SCR	13.0208	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.1531	Swedish Krona
SGD	1.3468	Singapore Dollar
SHP	0.8094	Saint Helena Pound
SLL	18620	Leone
SOS	565	Somali Shilling

Interest Rate Position

Positions as at:

16 December 2022

SRD	31.27	Surinam Dollar
SSP	659.6603	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	17.166	Lilangeni
THB	34.51	Baht
TJS	10.16	Somoni
TMT	3.49	New Manat
TND	3.1221	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.6232	Turkish Lira
TTD	6.7504	Trinidad and Tobago Dollar
TWD	30.456	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.56	Hryvnia
UGX	3692	Uganda Shilling
USD	1	US Dollar
UYU	38.68	Peso Uruguayo
UZS	11245	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23520	Dong
VUV	119.9	Vatu
WST	2.5954	Tala
XAF	614.02	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	644.3	CFA Franc BCEAO
XPF	111.4	CFP Franc
YER	249.93	Yemeni Rial
ZAR	17.1711	Rand
ZMK	5185	Zambian Kwacha
ZWL	660	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 12 December 2022 to

16 December 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	102,272.21	187,179.25	289,451.46
Total	102,272.21	187,179.25	289,451.46

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,497	27,433	43,930
Total	16,497	27,433	43,930

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	21,207.08	10,340.18	48,047.33	85,849.94	3,753.86	6,170.56	93,393.87	20,688.63	289,451.46
Total	21,207.08	10,340.18	48,047.33	85,849.94	3,753.86	6,170.56	93,393.87	20,688.63	289,451.46

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,041	2,527	8,567	16,913	742	1,899	11,484	758	43,930
Total	1,041	2,527	8,567	16,913	742	1,899	11,484	758	43,930

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	257,684.40	22,657.73	3,909.23	2,200.26	2,826.60	173.24	0.00	289,451.46
Total	257,684.40	22,657.73	3,909.23	2,200.26	2,826.60	173.24	0.00	289,451.46

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	41,784	1,503	218	159	260	7	0	43,930
Total	41,784	1,503	218	159	260	7	0	43,930

Interest Rate Turnover

Turnover for the period:

12 December 2022 to

16 December 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	40,197.17	217,145.55	257,342.73
Floating vs. Fixed	389,153.02	350,070.55	739,223.57
Overnight Index Swap	227,680.81	147,909.06	375,589.87
Total	657,031.00	715,125.16	1,372,156.16

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	256	1,099	1,355
Floating vs. Fixed	8,308	4,230	12,538
Overnight Index Swap	3,034	1,388	4,422
Total	11,598	6,717	18,314

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	77,125.66	0.00	12,137.79	0.00	3.69	4,099.00	163,976.60	257,342.73
Floating vs. Fixed	94,550.90	125,818.23	5,465.52	2,669.09	1,233.60	97,192.47	412,293.76	739,223.57
Overnight Index Swap	192,730.18	221.57	14,703.84	507.01	11,240.42	0.00	156,186.85	375,589.87
Total	364,406.74	126,039.80	32,307.14	3,176.10	12,477.71	101,291.46	732,457.21	1,372,156.16

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	316	0	126	0	1	176	736	1,355
Floating vs. Fixed	669	3,032	210	18	45	2,254	6,311	12,538
Overnight Index Swap	2,059	4	51	33	497	0	1,780	4,422
Total	3,044	3,036	386	51	542	2,430	8,826	18,314

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	141,773.70	29,729.51	47,672.30	23,412.42	5,567.15	5,416.23	3,771.41	257,342.73
Floating vs. Fixed	377,653.62	127,037.03	132,801.62	70,976.33	26,313.53	2,191.01	2,250.43	739,223.57
Overnight Index Swap	231,191.56	41,734.07	52,281.81	30,853.62	9,614.41	1,511.31	8,403.10	375,589.87
Total	750,618.88	198,500.61	232,755.73	125,242.37	41,495.08	9,118.55	14,424.94	1,372,156.16

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	138	379	283	142	88	197	1,355
Floating vs. Fixed	1,831	1,452	4,054	3,411	1,174	241	376	12,538
Overnight Index Swap	594	505	1,016	1,250	515	97	447	4,422
Total	2,554	2,094	5,449	4,943	1,830	425	1,020	18,314