

Foreign Exchange Position

Positions as at: 23 December 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	356,803.64	914,593.52	1,271,397.16
Total	356,803.64	914,593.52	1,271,397.16

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	59,275	125,807	185,082
Total	59,275	125,807	185,082

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	150,677.68	42,650.92	220,233.53	339,326.07	13,132.04	27,481.37	411,646.93	66,248.63	1,271,397.16
Total	150,677.68	42,650.92	220,233.53	339,326.07	13,132.04	27,481.37	411,646.93	66,248.63	1,271,397.16

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,432	12,143	37,862	66,195	2,870	7,222	46,605	4,753	185,082
Total	7,432	12,143	37,862	66,195	2,870	7,222	46,605	4,753	185,082

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	988,840.50	139,568.94	60,853.99	48,474.53	22,634.25	10,066.88	958.08	1,271,397.16
Total	988,840.50	139,568.94	60,853.99	48,474.53	22,634.25	10,066.88	958.08	1,271,397.16

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	164,849	9,067	4,030	3,212	2,569	1,261	94	185,082
Total	164,849	9,067	4,030	3,212	2,569	1,261	94	185,082

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	87.14	Afghani
ALL	106.7	Lek
AMD	392.97	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	502	Kwanza
ARS	174.26	Argentine Peso
AUD	1.4908	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8438	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	105.4	Taka
BGN	1.8441	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2044.61	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

23 December 2022

BND	1.351	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.2009	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.755	Ngultrum
BWP	12.837	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3609	Canadian Dollar
CDF	2012	Congolese Franc
CHF	0.9266	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	870.8	Chilean Peso
CNY	6.981	Yuan Renminbi
COP	4765	Colombian Peso
COU	0.068	Unidad de Valor Real
CRC	582.2	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.95	Cape Verde Escudo
CZK	22.794	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.0123	Danish Krone
DOP	55.33	Dominican Peso
DZD	137.1006	Algerian Dinar
EGP	24.72	Egyptian Pound
ERN	15	Nakfa
ETB	53.2465	Ethiopian Birr
EUR	0.9428	Euro
FJD	2.1867	Fiji Dollar
FKP	0.823	Falkland Islands Pound
GBP	0.8274	Pound Sterling
GEL	2.63	Lari
GHS	9	Cedi
GIP	0.823	Gibraltar Pound
GMD	61.45	Dalasi
GNF	8553	Guinea Franc
GTQ	7.848	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7969	Hong Kong Dollar
HNL	24.5558	Lempira
HRK	7.1092	Croatian Kuna
HTG	144	Gourde
HUF	378.46	Forint
IDR	15585	Rupiah
ILS	3.4625	New Israeli Sheqel
INR	82.88	Indian Rupee

Foreign Exchange Position

Positions as at:

23 December 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	143.44	Iceland Krona
JMD	152.86	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	132.47	Yen
KES	123.05	Kenyan Shilling
KGS	85.6799	Som
KHR	4106	Riel
KMF	463.63	Comoro Franc
KPW	130	North Korean Won
KRW	1279.21	Won
KWD	0.3063	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	468.89	Tenge
LAK	17330	Kip
LBP	1505.7	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	153.5	Liberian Dollar
LSL	17.19	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.816	Libyan Dinar
MAD	10.5162	Moroccan Dirham
MDL	19.2105	Moldovan Leu
MGA	4425	Malagasy Ariary
MKD	57.95	Denar
MMK	2093.7	Kyat
MNT	3420	Tugrik
MOP	8.027	Pataca
MRO	356	Ouguiya
MUR	43.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1011	Kwacha
MXN	19.643	Mexican Peso
MXV	2.5707	Mexican Unidad de Inversion (UDI)
MYR	4.434	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.279	Namibia Dollar
NGN	445.46	Naira
NIO	36.02	Cordoba Oro
NOK	9.8287	Norwegian Krone
NPR	132.48	Nepalese Rupee
NZD	1.5881	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7835	Nuevo Sol

Foreign Exchange Position

Positions as at:

23 December 2022

PGK	3.4305	Kina
PHP	55.08	Philippine Peso
PKR	225.5	Pakistan Rupee
PLN	4.3903	Zloty
PYG	7280.88	Guarani
QAR	3.64	Qatari Rial
RON	4.6116	Leu
RSD	110.53	Serbian Dinar
RUB	71.425	Russian Ruble
RWF	1056.71	Rwanda Franc
SAR	3.76	Saudi Riyal
SBD	7.9365	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.4224	Swedish Krona
SGD	1.351	Singapore Dollar
SHP	0.8205	Saint Helena Pound
SLL	18722	Leone
SOS	565	Somali Shilling
SRD	31.28	Surinam Dollar
SSP	659.9429	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	17.1834	Lilangeni
THB	34.66	Baht
TJS	10.15	Somoni
TMT	3.49	New Manat
TND	3.1176	Tunisian Dinar
TOP	2.2701	Pa'anga
TRY	18.6749	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	30.671	New Taiwan Dollar
TZS	2328	Tanzanian Shilling
UAH	36.9	Hryvnia
UGX	3637	Uganda Shilling
USD	1	US Dollar
UYU	38.41	Peso Uruguayo
UZS	11250.08	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23700	Dong
VUV	117.84	Vatu
WST	2.6205	Tala
XAF	618.42	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	613.75	CFA Franc BCEAO
XPF	112.19	CFP Franc

Foreign Exchange Position

Positions as at:

23 December 2022

YER	249.98	Yemeni Rial
ZAR	17.2008	Rand
ZMK	5185	Zambian Kwacha
ZWL	661	Zimbabwe Dollar

Interest Rate Position

Positions as at:

23 December 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	884,601.06	352,786.02	1,237,387.08
Floating vs. Fixed	8,382,908.41	2,799,503.04	11,182,411.45
Overnight Index Swap	2,353,857.87	854,830.65	3,208,688.52
Total	11,621,367.33	4,007,119.71	15,628,487.05

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,554	3,669	19,223
Floating vs. Fixed	262,339	104,911	367,249
Overnight Index Swap	82,728	23,038	105,766
Total	360,621	131,618	492,238

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	335,698.36	0.00	52,354.30	1,151.30	184,307.11	176,488.57	487,387.43	1,237,387.08
Floating vs. Fixed	2,312,431.31	2,281,219.23	279,557.54	19,353.54	119,961.06	2,012,668.87	4,157,219.89	11,182,411.45
Overnight Index Swap	1,345,486.09	16,739.01	189,555.75	56,743.89	537,849.01	442.61	1,061,872.17	3,208,688.52
Total	3,993,615.76	2,297,958.24	521,467.59	77,248.74	842,117.19	2,189,600.05	5,706,479.48	15,628,487.05

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,500	0	238	15	2,846	5,530	6,095	19,223
Floating vs. Fixed	76,873	74,560	7,131	444	3,968	75,078	129,196	367,249
Overnight Index Swap	30,557	239	1,824	1,538	19,173	25	52,411	105,766
Total	111,930	74,799	9,192	1,997	25,987	80,632	187,702	492,238

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	449,967.17	219,821.44	325,986.24	169,647.43	37,579.24	20,227.67	14,157.89	1,237,387.08
Floating vs. Fixed	4,608,375.07	1,996,708.70	2,975,547.20	1,203,433.10	164,297.79	90,687.92	143,361.66	11,182,411.45
Overnight Index Swap	1,467,344.60	546,354.81	672,538.89	348,833.53	71,190.45	57,372.67	45,053.56	3,208,688.52
Total	6,525,686.84	2,762,884.95	3,974,072.34	1,721,914.06	273,067.49	168,288.26	202,573.11	15,628,487.05

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	3,628	3,111	6,033	3,850	1,144	759	700	19,223
Floating vs. Fixed	73,585	60,267	142,314	70,013	8,865	4,798	7,409	367,249
Overnight Index Swap	19,526	16,840	37,590	21,390	3,899	3,133	3,389	105,766
Total	96,739	80,218	185,936	95,252	13,907	8,689	11,498	492,238

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at:

23 December 2022

AFN	87.14	Afghani
ALL	106.7	Lek
AMD	392.97	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	502	Kwanza
ARS	174.26	Argentine Peso
AUD	1.4908	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8438	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	105.4	Taka
BGN	1.8441	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2044.61	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.351	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.2009	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.755	Ngultrum
BWP	12.837	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3609	Canadian Dollar
CDF	2012	Congolese Franc
CHF	0.9266	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	870.8	Chilean Peso
CNY	6.981	Yuan Renminbi
COP	4765	Colombian Peso
COU	0.068	Unidad de Valor Real
CRC	582.2	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.95	Cape Verde Escudo
CZK	22.794	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.0123	Danish Krone
DOP	55.33	Dominican Peso
DZD	137.1006	Algerian Dinar
EGP	24.72	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

23 December 2022

ETB	53.2465	Ethiopian Birr
EUR	0.9428	Euro
FJD	2.1867	Fiji Dollar
FKP	0.823	Falkland Islands Pound
GBP	0.8274	Pound Sterling
GEL	2.63	Lari
GHS	9	Cedi
GIP	0.823	Gibraltar Pound
GMD	61.45	Dalasi
GNF	8553	Guinea Franc
GTQ	7.848	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.7969	Hong Kong Dollar
HNL	24.5558	Lempira
HRK	7.1092	Croatian Kuna
HTG	144	Gourde
HUF	378.46	Forint
IDR	15585	Rupiah
ILS	3.4625	New Israeli Sheqel
INR	82.88	Indian Rupee
IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	143.44	Iceland Krona
JMD	152.86	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	132.47	Yen
KES	123.05	Kenyan Shilling
KGS	85.6799	Som
KHR	4106	Riel
KMF	463.63	Comoro Franc
KPW	130	North Korean Won
KRW	1279.21	Won
KWD	0.3063	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	468.89	Tenge
LAK	17330	Kip
LBP	1505.7	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	153.5	Liberian Dollar
LSL	17.19	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.816	Libyan Dinar

Interest Rate Position

Positions as at:

23 December 2022

MAD	10.5162	Moroccan Dirham
MDL	19.2105	Moldovan Leu
MGA	4425	Malagasy Ariary
MKD	57.95	Denar
MMK	2093.7	Kyat
MNT	3420	Tugrik
MOP	8.027	Pataca
MRO	356	Ouguiya
MUR	43.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1011	Kwacha
MXN	19.643	Mexican Peso
MXV	2.5707	Mexican Unidad de Inversion (UDI)
MYR	4.434	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.279	Namibia Dollar
NGN	445.46	Naira
NIO	36.02	Cordoba Oro
NOK	9.8287	Norwegian Krone
NPR	132.48	Nepalese Rupee
NZD	1.5881	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7835	Nuevo Sol
PGK	3.4305	Kina
PHP	55.08	Philippine Peso
PKR	225.5	Pakistan Rupee
PLN	4.3903	Zloty
PYG	7280.88	Guarani
QAR	3.64	Qatari Rial
RON	4.6116	Leu
RSD	110.53	Serbian Dinar
RUB	71.425	Russian Ruble
RWF	1056.71	Rwanda Franc
SAR	3.76	Saudi Riyal
SBD	7.9365	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.4224	Swedish Krona
SGD	1.351	Singapore Dollar
SHP	0.8205	Saint Helena Pound
SLL	18722	Leone
SOS	565	Somali Shilling

Interest Rate Position

Positions as at:

23 December 2022

SRD	31.28	Surinam Dollar
SSP	659.9429	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.1834	Lilangeni
THB	34.66	Baht
TJS	10.15	Somoni
TMT	3.49	New Manat
TND	3.1176	Tunisian Dinar
TOP	2.2701	Pa'anga
TRY	18.6749	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	30.671	New Taiwan Dollar
TZS	2328	Tanzanian Shilling
UAH	36.9	Hryvnia
UGX	3637	Uganda Shilling
USD	1	US Dollar
UYU	38.41	Peso Uruguayo
UZS	11250.08	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23700	Dong
VUV	117.84	Vatu
WST	2.6205	Tala
XAF	618.42	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	613.75	CFA Franc BCEAO
XPF	112.19	CFP Franc
YER	249.98	Yemeni Rial
ZAR	17.2008	Rand
ZMK	5185	Zambian Kwacha
ZWL	661	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 19 December 2022 to

23 December 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	79,609.98	143,172.45	222,782.43
Total	79,609.98	143,172.45	222,782.43

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,023	22,164	36,187
Total	14,023	22,164	36,187

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	14,450.18	9,022.98	44,492.62	54,376.67	2,767.60	5,999.05	74,231.88	17,441.45	222,782.43
Total	14,450.18	9,022.98	44,492.62	54,376.67	2,767.60	5,999.05	74,231.88	17,441.45	222,782.43

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	781	1,943	7,729	14,051	687	1,661	8,707	631	36,187
Total	781	1,943	7,729	14,051	687	1,661	8,707	631	36,187

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	206,329.36	9,374.47	2,433.44	1,887.51	2,550.47	207.16	0.00	222,782.43
Total	206,329.36	9,374.47	2,433.44	1,887.51	2,550.47	207.16	0.00	222,782.43

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	35,229	499	143	122	178	17	0	36,187
Total	35,229	499	143	122	178	17	0	36,187

Interest Rate Turnover

Turnover for the period:

19 December 2022 to

23 December 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,916.37	243,377.86	255,294.23
Floating vs. Fixed	475,004.83	321,192.37	796,197.21
Overnight Index Swap	176,034.50	126,632.22	302,666.72
Total	662,955.71	691,202.45	1,354,158.16

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,857	2,655	7,512
Floating vs. Fixed	143,427	85,968	229,395
Overnight Index Swap	18,997	7,700	26,697
Total	167,281	96,323	263,603

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	74,398.93	0.00	14,908.33	0.00	580.51	6,084.79	159,321.67	255,294.23
Floating vs. Fixed	224,935.90	132,265.82	5,508.50	2,780.38	3,961.06	78,160.89	348,584.66	796,197.21
Overnight Index Swap	170,600.29	157.73	2,069.44	395.28	27,517.24	0.00	101,926.74	302,666.72
Total	469,935.11	132,423.55	22,486.27	3,175.66	32,058.82	84,245.68	609,833.07	1,354,158.16

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	526	0	182	0	11	174	6,619	7,512
Floating vs. Fixed	2,372	1,866	246	37	75	1,773	223,028	229,395
Overnight Index Swap	1,656	4	28	61	921	0	24,028	26,697
Total	4,553	1,870	455	98	1,007	1,947	253,675	263,603

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	153,002.55	36,090.46	35,801.50	16,543.16	5,305.86	4,773.39	3,777.32	255,294.23
Floating vs. Fixed	375,229.78	134,193.96	175,141.12	68,318.48	22,839.47	6,065.31	14,409.09	796,197.21
Overnight Index Swap	148,893.45	43,571.25	50,361.09	37,840.22	14,639.28	2,391.54	4,969.89	302,666.72
Total	677,125.77	213,855.67	261,303.71	122,701.86	42,784.61	13,230.24	23,156.30	1,354,158.16

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	2,704	752	1,776	1,318	376	216	371	7,512
Floating vs. Fixed	109,334	18,636	43,733	40,453	8,571	2,694	5,977	229,395
Overnight Index Swap	9,155	2,433	5,339	6,008	2,107	402	1,254	26,697
Total	121,193	21,821	50,847	47,778	11,054	3,312	7,601	263,603