

Foreign Exchange Position

Positions as at: 30 December 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	343,341.42	891,999.80	1,235,341.23
Total	343,341.42	891,999.80	1,235,341.23

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	52,834	117,812	170,646
Total	52,834	117,812	170,646

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	147,131.11	40,571.16	210,757.62	325,187.30	13,107.33	26,518.44	402,075.06	69,993.21	1,235,341.23
Total	147,131.11	40,571.16	210,757.62	325,187.30	13,107.33	26,518.44	402,075.06	69,993.21	1,235,341.23

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,071	11,574	33,851	60,284	2,926	6,926	43,217	4,797	170,646
Total	7,071	11,574	33,851	60,284	2,926	6,926	43,217	4,797	170,646

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	962,149.00	131,128.07	63,723.70	44,711.96	22,627.70	10,042.70	958.10	1,235,341.23
Total	962,149.00	131,128.07	63,723.70	44,711.96	22,627.70	10,042.70	958.10	1,235,341.23

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	151,084	8,642	4,053	3,044	2,495	1,234	94	170,646
Total	151,084	8,642	4,053	3,044	2,495	1,234	94	170,646

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	88.89	Afghani
ALL	106.17	Lek
AMD	392.27	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	503	Kwanza
ARS	176.38	Argentine Peso
AUD	1.4839	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8426	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	105.4	Taka
BGN	1.8421	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2045.3	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 December 2022

BND	1.3497	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.2676	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.809	Ngultrum
BWP	12.8041	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3608	Canadian Dollar
CDF	2012	Congolese Franc
CHF	0.9287	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	862.55	Chilean Peso
CNY	6.9774	Yuan Renminbi
COP	4769.77	Colombian Peso
COU	0.068	Unidad de Valor Real
CRC	583	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.89	Cape Verde Escudo
CZK	22.796	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.0066	Danish Krone
DOP	55.85	Dominican Peso
DZD	137.0795	Algerian Dinar
EGP	24.7695	Egyptian Pound
ERN	15	Nakfa
ETB	53.3109	Ethiopian Birr
EUR	0.9422	Euro
FJD	2.1786	Fiji Dollar
FKP	0.8302	Falkland Islands Pound
GBP	0.8319	Pound Sterling
GEL	2.68	Lari
GHS	9.5	Cedi
GIP	0.8301	Gibraltar Pound
GMD	61.2	Dalasi
GNF	8557	Guinea Franc
GTQ	7.84	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7949	Hong Kong Dollar
HNL	24.5517	Lempira
HRK	7.0984	Croatian Kuna
HTG	144	Gourde
HUF	378.03	Forint
IDR	15700	Rupiah
ILS	3.5389	New Israeli Sheqel
INR	82.736	Indian Rupee

Foreign Exchange Position

Positions as at:

30 December 2022

IQD	1458	Iraqi Dinar
IRR	41400	Iranian Rial
ISK	143	Iceland Krona
JMD	151.46	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	134.47	Yen
KES	123.15	Kenyan Shilling
KGS	85.68	Som
KHR	4105	Riel
KMF	463.5	Comoro Franc
KPW	130	North Korean Won
KRW	1274.37	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	462.99	Tenge
LAK	17310	Kip
LBP	1505.5	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	153.4	Liberian Dollar
LSL	17.1	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8136	Libyan Dinar
MAD	10.4809	Moroccan Dirham
MDL	19.1	Moldovan Leu
MGA	4456	Malagasy Ariary
MKD	57.74	Denar
MMK	2093.7	Kyat
MNT	3413	Tugrik
MOP	8.029	Pataca
MRO	356	Ouguiya
MUR	43.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1008	Kwacha
MXN	19.42	Mexican Peso
MXV	2.5393	Mexican Unidad de Inversion (UDI)
MYR	4.42	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.0959	Namibia Dollar
NGN	446.14	Naira
NIO	36.02	Cordoba Oro
NOK	9.896	Norwegian Krone
NPR	132.57	Nepalese Rupee
NZD	1.5845	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.7952	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 December 2022

PGK	3.4305	Kina
PHP	56.12	Philippine Peso
PKR	226.5	Pakistan Rupee
PLN	4.4144	Zloty
PYG	7357.28	Guarani
QAR	3.64	Qatari Rial
RON	4.6547	Leu
RSD	110.44	Serbian Dinar
RUB	71.75	Russian Ruble
RWF	1057	Rwanda Franc
SAR	3.758	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.0502	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.4788	Swedish Krona
SGD	1.3497	Singapore Dollar
SHP	0.8313	Saint Helena Pound
SLL	18800	Leone
SOS	566	Somali Shilling
SRD	31.714	Surinam Dollar
SSP	660.978	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.106	Lilangeni
THB	34.78	Baht
TJS	10.1	Somoni
TMT	3.49	New Manat
TND	3.111	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.7157	Turkish Lira
TTD	6.7327	Trinidad and Tobago Dollar
TWD	30.801	New Taiwan Dollar
TZS	2329	Tanzanian Shilling
UAH	36.9	Hryvnia
UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	39.7	Peso Uruguayo
UZS	11180	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23620	Dong
VUV	119.9	Vatu
WST	2.6144	Tala
XAF	618.01	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	612	CFA Franc BCEAO
XPF	112.13	CFP Franc

Foreign Exchange Position

Positions as at:

30 December 2022

YER	248.9 Yemeni Rial
ZAR	17.1051 Rand
ZMK	5185 Zambian Kwacha
ZWL	660 Zimbabwe Dollar

Interest Rate Position

Positions as at:

30 December 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	886,346.06	357,709.35	1,244,055.40
Floating vs. Fixed	8,402,207.14	2,775,156.37	11,177,363.51
Overnight Index Swap	2,325,538.06	827,655.20	3,153,193.26
Total	11,614,091.25	3,960,520.92	15,574,612.17

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,494	3,665	19,159
Floating vs. Fixed	262,114	104,593	366,706
Overnight Index Swap	82,420	23,064	105,484
Total	360,028	131,322	491,349

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	326,847.65	0.00	50,760.20	1,145.07	180,601.09	174,689.98	510,011.40	1,244,055.40
Floating vs. Fixed	2,259,581.63	2,341,027.83	278,914.77	19,246.03	118,202.90	2,013,208.80	4,147,181.55	11,177,363.51
Overnight Index Swap	1,287,733.47	16,675.98	185,782.28	56,362.67	535,382.28	442.73	1,070,813.85	3,153,193.26
Total	3,874,162.75	2,357,703.81	515,457.25	76,753.77	834,186.27	2,188,341.51	5,728,006.80	15,574,612.17

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,445	0	219	15	2,839	5,513	6,129	19,159
Floating vs. Fixed	75,870	74,772	7,133	442	3,961	75,050	129,479	366,706
Overnight Index Swap	30,141	238	1,816	1,540	19,263	25	52,462	105,484
Total	110,456	75,010	9,167	1,997	26,063	80,588	188,070	491,349

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	462,649.21	216,275.82	324,749.91	168,868.13	37,141.36	20,218.92	14,152.05	1,244,055.40
Floating vs. Fixed	4,612,575.23	1,996,226.72	2,961,225.33	1,208,278.49	165,347.07	90,806.32	142,904.34	11,177,363.51
Overnight Index Swap	1,419,536.39	541,403.50	673,413.54	347,830.13	70,614.91	56,798.92	43,595.87	3,153,193.26
Total	6,494,760.83	2,753,906.04	3,959,388.78	1,724,976.75	273,103.34	167,824.16	200,652.27	15,574,612.17

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	3,602	3,049	6,050	3,859	1,144	759	698	19,159
Floating vs. Fixed	73,382	60,120	142,022	70,073	8,926	4,817	7,368	366,706
Overnight Index Swap	19,419	16,749	37,560	21,320	4,028	3,103	3,307	105,484
Total	96,403	79,917	185,631	95,251	14,097	8,678	11,373	491,349

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

Interest Rate Position

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AFN	88.89	Afghani
ALL	106.17	Lek
AMD	392.27	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	503	Kwanza
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DKK	7.0066	Danish Krone
DOP	55.85	Dominican Peso
DZD	137.0795	Algerian Dinar
EGP	24.7695	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	53.3109	Ethiopian Birr
EUR	0.9422	Euro
FJD	2.1786	Fiji Dollar
FKP	0.8302	Falkland Islands Pound
GBP	0.8319	Pound Sterling
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GHS	9.5	Cedi
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GMD	61.2	Dalasi
GNF	8557	Guinea Franc
GTQ	7.84	Quetzal
GYD	207.98	Guyana Dollar
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LKR	363	Sri Lanka Rupee
LRD	153.4	Liberian Dollar
LSL	17.1	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8136	Libyan Dinar

Interest Rate Position

Positions as at:

30 December 2022

MAD	10.4809	Moroccan Dirham
MDL	19.1	Moldovan Leu
MGA	4456	Malagasy Ariary
MKD	57.74	Denar
MMK	2093.7	Kyat
MNT	3413	Tugrik
MOP	8.029	Pataca
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MUR	43.5	Mauritius Rupee
MVR	15.42	Rufiyaa
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NOK	9.896	Norwegian Krone
NPR	132.57	Nepalese Rupee
NZD	1.5845	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.7952	Nuevo Sol
PGK	3.4305	Kina
PHP	56.12	Philippine Peso
PKR	226.5	Pakistan Rupee
PLN	4.4144	Zloty
PYG	7357.28	Guarani
QAR	3.64	Qatari Rial
RON	4.6547	Leu
RSD	110.44	Serbian Dinar
RUB	71.75	Russian Ruble
RWF	1057	Rwanda Franc
SAR	3.758	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.0502	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.4788	Swedish Krona
SGD	1.3497	Singapore Dollar
SHP	0.8313	Saint Helena Pound
SLL	18800	Leone
SOS	566	Somali Shilling

Interest Rate Position

Positions as at:

30 December 2022

SRD	31.714	Surinam Dollar
SSP	660.978	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.106	Lilangeni
THB	34.78	Baht
TJS	10.1	Somoni
TMT	3.49	New Manat
TND	3.111	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.7157	Turkish Lira
TTD	6.7327	Trinidad and Tobago Dollar
TWD	30.801	New Taiwan Dollar
TZS	2329	Tanzanian Shilling
UAH	36.9	Hryvnia
UGX	3720	Uganda Shilling
USD	1	US Dollar
UYU	39.7	Peso Uruguayo
UZS	11180	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23620	Dong
VUV	119.9	Vatu
WST	2.6144	Tala
XAF	618.01	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	612	CFA Franc BCEAO
XPF	112.13	CFP Franc
YER	248.9	Yemeni Rial
ZAR	17.1051	Rand
ZMK	5185	Zambian Kwacha
ZWL	660	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

28 December 2022 to

30 December 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	63,628.21	99,914.78	163,542.99
Total	63,628.21	99,914.78	163,542.99

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	9,159	16,562	25,721
Total	9,159	16,562	25,721

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	12,909.69	6,116.61	38,916.53	28,756.70	2,369.71	3,400.16	64,334.64	6,738.94	163,542.99
Total	12,909.69	6,116.61	38,916.53	28,756.70	2,369.71	3,400.16	64,334.64	6,738.94	163,542.99

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	558	1,971	5,361	8,746	456	1,156	7,022	452	25,721
Total	558	1,971	5,361	8,746	456	1,156	7,022	452	25,721

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	145,008.16	12,321.18	2,634.69	1,217.45	2,232.76	128.75	0.00	163,542.99
Total	145,008.16	12,321.18	2,634.69	1,217.45	2,232.76	128.75	0.00	163,542.99

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	24,991	433	94	80	112	12	0	25,721
Total	24,991	433	94	80	112	12	0	25,721

Interest Rate Turnover

Turnover for the period:

28 December 2022 to

30 December 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18,054.01	220,465.76	238,519.78
Floating vs. Fixed	221,097.67	298,539.14	519,636.81
Overnight Index Swap	130,616.01	83,618.35	214,234.36
Total	369,767.70	602,623.25	972,390.95

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,768	2,240	7,008
Floating vs. Fixed	139,945	84,726	224,671
Overnight Index Swap	18,052	7,199	25,251
Total	162,765	94,165	256,929

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	50,789.79	0.00	11,514.26	0.00	0.00	1,715.72	174,500.01	238,519.78
Floating vs. Fixed	38,498.21	177,364.84	2,643.33	1,817.55	857.21	42,994.95	255,460.71	519,636.81
Overnight Index Swap	100,645.63	286.64	3,342.17	205.43	32,093.68	0.00	77,660.81	214,234.36
Total	189,933.64	177,651.48	17,499.76	2,022.98	32,950.89	44,710.67	507,621.53	972,390.95

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	327	0	108	0	0	115	6,459	7,008
Floating vs. Fixed	475	1,268	113	18	25	786	221,987	224,671
Overnight Index Swap	820	2	7	37	619	0	23,766	25,251
Total	1,622	1,270	228	55	644	900	252,211	256,929

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	155,615.48	26,646.74	28,382.70	14,946.41	4,570.02	4,674.34	3,684.09	238,519.78
Floating vs. Fixed	334,040.36	65,690.87	57,918.94	40,640.26	12,546.04	3,190.42	5,609.92	519,636.81
Overnight Index Swap	111,750.93	23,074.29	37,439.78	31,142.87	7,398.84	1,738.91	1,688.74	214,234.36
Total	601,406.77	115,411.89	123,741.42	86,729.54	24,514.90	9,603.68	10,982.75	972,390.95

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	2,626	694	1,653	1,241	324	189	282	7,008
Floating vs. Fixed	108,798	18,068	42,028	39,515	8,137	2,568	5,558	224,671
Overnight Index Swap	9,117	2,226	4,970	5,652	1,836	375	1,077	25,251
Total	120,541	20,987	48,650	46,408	10,297	3,131	6,916	256,929