

Foreign Exchange Position

Positions as at: 06 January 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	361,277.01	929,230.91	1,290,507.93
Total	361,277.01	929,230.91	1,290,507.93

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	52,915	119,416	172,331
Total	52,915	119,416	172,331

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	150,945.21	39,947.40	212,042.81	332,758.91	14,408.23	27,683.88	429,904.29	82,817.21	1,290,507.93
Total	150,945.21	39,947.40	212,042.81	332,758.91	14,408.23	27,683.88	429,904.29	82,817.21	1,290,507.93

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,910	10,943	33,330	62,011	3,216	7,264	43,632	5,025	172,331
Total	6,910	10,943	33,330	62,011	3,216	7,264	43,632	5,025	172,331

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	1,004,640.98	130,668.55	75,168.84	44,677.89	23,718.86	10,752.46	880.34	1,290,507.93
Total	1,004,640.98	130,668.55	75,168.84	44,677.89	23,718.86	10,752.46	880.34	1,290,507.93

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	152,483	8,688	4,141	3,090	2,597	1,247	85	172,331
Total	152,483	8,688	4,141	3,090	2,597	1,247	85	172,331

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	89	Afghani
ALL	107.91	Lek
AMD	393.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	503.685	Kwanza
ARS	178.47	Argentine Peso
AUD	1.4622	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8442	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	103.3	Taka
BGN	1.8441	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2046	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

06 January 2023

BND	1.3408	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.4312	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.788	Ngultrum
BWP	12.6743	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3476	Canadian Dollar
CDF	2014	Congolese Franc
CHF	0.9294	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	854.96	Chilean Peso
CNY	6.8875	Yuan Renminbi
COP	4921.57	Colombian Peso
COU	0.0659	Unidad de Valor Real
CRC	590.2	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.96	Cape Verde Escudo
CZK	22.605	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.0128	Danish Krone
DOP	55.99	Dominican Peso
DZD	136.492	Algerian Dinar
EGP	26.4	Egyptian Pound
ERN	15	Nakfa
ETB	53.3605	Ethiopian Birr
EUR	0.9431	Euro
FJD	2.1697	Fiji Dollar
FKP	0.8299	Falkland Islands Pound
GBP	0.8295	Pound Sterling
GEL	2.67	Lari
GHS	9.8	Cedi
GIP	0.8298	Gibraltar Pound
GMD	61	Dalasi
GNF	8552	Guinea Franc
GTQ	7.84	Quetzal
GYD	208.19	Guyana Dollar
HKD	7.816	Hong Kong Dollar
HNL	24.5486	Lempira
HRK	7.0385	Croatian Kuna
HTG	146	Gourde
HUF	372.82	Forint
IDR	15585	Rupiah
ILS	3.5249	New Israeli Sheqel
INR	82.641	Indian Rupee

Foreign Exchange Position

Positions as at:

06 January 2023

IQD	1458.54	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	142.92	Iceland Krona
JMD	151.06	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	132.62	Yen
KES	123.3	Kenyan Shilling
KGS	85.68	Som
KHR	4108	Riel
KMF	463.37	Comoro Franc
KPW	130	North Korean Won
KRW	1270.98	Won
KWD	0.3064	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	465.49	Tenge
LAK	17280.3	Kip
LBP	1505.5	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	153.6	Liberian Dollar
LSL	16.8725	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.794	Libyan Dinar
MAD	10.4485	Moroccan Dirham
MDL	19.0865	Moldovan Leu
MGA	4472	Malagasy Ariary
MKD	57.97	Denar
MMK	2093.7	Kyat
MNT	3424	Tugrik
MOP	8.051	Pataca
MRO	356	Ouguiya
MUR	43.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1018.45	Kwacha
MXN	19.365	Mexican Peso
MXV	2.5315	Mexican Unidad de Inversion (UDI)
MYR	4.398	Malaysian Ringgit
MZN	63.24	Metical
NAD	16.817	Namibia Dollar
NGN	448.51	Naira
NIO	36.02	Cordoba Oro
NOK	10.086	Norwegian Krone
NPR	132.48	Nepalese Rupee
NZD	1.5886	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8219	Nuevo Sol

Foreign Exchange Position

Positions as at:

06 January 2023

PGK	3.4305	Kina
PHP	55.85	Philippine Peso
PKR	226.29	Pakistan Rupee
PLN	4.3957	Zloty
PYG	7308	Guarani
QAR	3.6604	Qatari Rial
RON	4.6438	Leu
RSD	110.53	Serbian Dinar
RUB	71.5	Russian Ruble
RWF	1061.09	Rwanda Franc
SAR	3.759	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.148	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.5019	Swedish Krona
SGD	1.3408	Singapore Dollar
SHP	0.8298	Saint Helena Pound
SLL	18850	Leone
SOS	565	Somali Shilling
SRD	31.26	Surinam Dollar
SSP	659.2831	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	16.8785	Lilangeni
THB	33.93	Baht
TJS	10.08	Somoni
TMT	3.49	New Manat
TND	3.1191	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.7387	Turkish Lira
TTD	6.7451	Trinidad and Tobago Dollar
TWD	30.676	New Taiwan Dollar
TZS	2329	Tanzanian Shilling
UAH	36.5686	Hryvnia
UGX	3719.51	Uganda Shilling
USD	1	US Dollar
UYU	39.73	Peso Uruguayo
UZS	11258.41	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23510	Dong
VUV	116.7	Vatu
WST	2.6076	Tala
XAF	618.48	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	615.5	CFA Franc BCEAO
XPF	112.24	CFP Franc

Foreign Exchange Position

Positions as at:

06 January 2023

YER	249.98	Yemeni Rial
ZAR	16.8804	Rand
ZMK	5185	Zambian Kwacha
ZWL	660	Zimbabwe Dollar

Interest Rate Position

Positions as at:

06 January 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	885,787.75	367,100.67	1,252,888.43
Floating vs. Fixed	8,534,672.67	2,810,480.72	11,345,153.39
Overnight Index Swap	2,380,532.64	838,458.10	3,218,990.75
Total	11,800,993.06	4,016,039.50	15,817,032.56

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,487	3,729	19,216
Floating vs. Fixed	265,079	104,601	369,680
Overnight Index Swap	83,806	23,431	107,237
Total	364,372	131,761	496,133

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	335,818.46	0.00	54,549.34	1,148.39	182,932.56	173,049.19	505,390.50	1,252,888.43
Floating vs. Fixed	2,233,193.04	2,452,437.32	281,144.84	18,912.67	133,191.68	2,024,557.55	4,201,716.28	11,345,153.39
Overnight Index Swap	1,305,253.34	16,861.71	186,019.13	55,825.72	542,835.26	441.53	1,111,754.05	3,218,990.75
Total	3,874,264.84	2,469,299.02	521,713.31	75,886.78	858,959.50	2,198,048.27	5,818,860.83	15,817,032.56

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,432	0	254	15	2,836	5,537	6,143	19,216
Floating vs. Fixed	75,677	76,272	7,203	441	3,996	75,621	130,471	369,680
Overnight Index Swap	31,098	241	1,840	1,538	19,532	25	52,964	107,237
Total	111,206	76,513	9,296	1,994	26,364	81,182	189,578	496,133

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	461,944.61	221,933.38	327,205.63	169,661.44	37,545.93	20,384.53	14,212.91	1,252,888.43
Floating vs. Fixed	4,709,909.72	2,016,436.49	2,995,120.44	1,220,482.40	168,639.94	91,649.18	142,915.22	11,345,153.39
Overnight Index Swap	1,440,512.54	552,625.19	689,586.28	360,522.49	73,291.53	57,987.27	44,465.45	3,218,990.75
Total	6,612,366.86	2,790,995.06	4,011,912.35	1,750,666.34	279,477.40	170,020.98	201,593.57	15,817,032.56

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	3,598	3,095	6,040	3,862	1,149	761	713	19,216
Floating vs. Fixed	73,820	60,432	142,341	71,383	9,162	4,957	7,586	369,680
Overnight Index Swap	19,460	16,853	38,058	22,024	4,303	3,136	3,405	107,237
Total	96,878	80,379	186,438	97,268	14,613	8,853	11,704	496,133

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at:

06 January 2023

AFN	89 Afghani
ALL	107.91 Lek
AMD	393.49 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
AOA	503.685 Kwanza
ARS	178.47 Argentine Peso
AUD	1.4622 Australian Dollar
AWG	1.78 Aruban Florin
AZN	1.695 Azerbaijanian Manat
BAM	1.8442 Convertible Mark
BBD	1.9981 Barbados Dollar
BDT	103.3 Taka
BGN	1.8441 Bulgarian Lev
BHD	0.3769 Bahraini Dinar
BIF	2046 Burundi Franc
BMD	1 Bermudian Dollar
BND	1.3408 Brunei Dollar
BOB	6.85 Boliviano
BRL	5.4312 Brazilian Real
BSD	1 Bahamian Dollar
BTN	82.788 Ngultrum
BWP	12.6743 Pula
BYR	19560 Belarussian Ruble
BZD	1.9982 Belize Dollar
CAD	1.3476 Canadian Dollar
CDF	2014 Congolese Franc
CHF	0.9294 Swiss Franc
CLF	24948.04 Unidades de fomento
CLP	854.96 Chilean Peso
CNY	6.8875 Yuan Renminbi
COP	4921.57 Colombian Peso
COU	0.0659 Unidad de Valor Real
CRC	590.2 Costa Rican Colon
CUC	1 Peso Convertible
CUP	24 Cuban Peso
CVE	103.96 Cape Verde Escudo
CZK	22.605 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	7.0128 Danish Krone
DOP	55.99 Dominican Peso
DZD	136.492 Algerian Dinar
EGP	26.4 Egyptian Pound
ERN	15 Nakfa

Interest Rate Position

Positions as at:

06 January 2023

ETB	53.3605	Ethiopian Birr
EUR	0.9431	Euro
FJD	2.1697	Fiji Dollar
FKP	0.8299	Falkland Islands Pound
GBP	0.8295	Pound Sterling
GEL	2.67	Lari
GHS	9.8	Cedi
GIP	0.8298	Gibraltar Pound
GMD	61	Dalasi
GNF	8552	Guinea Franc
GTQ	7.84	Quetzal
GYP	208.19	Guyana Dollar
HKD	7.816	Hong Kong Dollar
HNL	24.5486	Lempira
HRK	7.0385	Croatian Kuna
HTG	146	Gourde
HUF	372.82	Forint
IDR	15585	Rupiah
ILS	3.5249	New Israeli Sheqel
INR	82.641	Indian Rupee
IQD	1458.54	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	142.92	Iceland Krona
JMD	151.06	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	132.62	Yen
KES	123.3	Kenyan Shilling
KGS	85.68	Som
KHR	4108	Riel
KMF	463.37	Comoro Franc
KPW	130	North Korean Won
KRW	1270.98	Won
KWD	0.3064	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	465.49	Tenge
LAK	17280.3	Kip
LBP	1505.5	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	153.6	Liberian Dollar
LSL	16.8725	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.794	Libyan Dinar

Interest Rate Position

Positions as at:

06 January 2023

MAD	10.4485	Moroccan Dirham
MDL	19.0865	Moldovan Leu
MGA	4472	Malagasy Ariary
MKD	57.97	Denar
MMK	2093.7	Kyat
MNT	3424	Tugrik
MOP	8.051	Pataca
MRO	356	Ouguiya
MUR	43.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1018.45	Kwacha
MXN	19.365	Mexican Peso
MXV	2.5315	Mexican Unidad de Inversion (UDI)
MYR	4.398	Malaysian Ringgit
MZN	63.24	Metical
NAD	16.817	Namibia Dollar
NGN	448.51	Naira
NIO	36.02	Cordoba Oro
NOK	10.086	Norwegian Krone
NPR	132.48	Nepalese Rupee
NZD	1.5886	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8219	Nuevo Sol
PGK	3.4305	Kina
PHP	55.85	Philippine Peso
PKR	226.29	Pakistan Rupee
PLN	4.3957	Zloty
PYG	7308	Guarani
QAR	3.6604	Qatari Rial
RON	4.6438	Leu
RSD	110.53	Serbian Dinar
RUB	71.5	Russian Ruble
RWF	1061.09	Rwanda Franc
SAR	3.759	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.148	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.5019	Swedish Krona
SGD	1.3408	Singapore Dollar
SHP	0.8298	Saint Helena Pound
SLL	18850	Leone
SOS	565	Somali Shilling

Interest Rate Position

Positions as at:

06 January 2023

SRD	31.26	Surinam Dollar
SSP	659.2831	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	16.8785	Lilangeni
THB	33.93	Baht
TJS	10.08	Somoni
TMT	3.49	New Manat
TND	3.1191	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.7387	Turkish Lira
TTD	6.7451	Trinidad and Tobago Dollar
TWD	30.676	New Taiwan Dollar
TZS	2329	Tanzanian Shilling
UAH	36.5686	Hryvnia
UGX	3719.51	Uganda Shilling
USD	1	US Dollar
UYU	39.73	Peso Uruguayo
UZS	11258.41	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23510	Dong
VUV	116.7	Vatu
WST	2.6076	Tala
XAF	618.48	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	615.5	CFA Franc BCEAO
XPF	112.24	CFP Franc
YER	249.98	Yemeni Rial
ZAR	16.8804	Rand
ZMK	5185	Zambian Kwacha
ZWL	660	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

03 January 2023 to

06 January 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	106,227.61	168,497.20	274,724.81
Total	106,227.61	168,497.20	274,724.81

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,271	24,927	42,198
Total	17,271	24,927	42,198

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	39,550.11	7,965.50	30,033.17	67,899.77	2,606.45	5,906.68	96,603.55	24,159.58	274,724.81
Total	39,550.11	7,965.50	30,033.17	67,899.77	2,606.45	5,906.68	96,603.55	24,159.58	274,724.81

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,522	3,093	7,099	17,365	681	2,080	9,683	677	42,198
Total	1,522	3,093	7,099	17,365	681	2,080	9,683	677	42,198

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	238,643.01	15,471.35	14,830.23	1,737.40	3,873.37	169.44	0.00	274,724.81
Total	238,643.01	15,471.35	14,830.23	1,737.40	3,873.37	169.44	0.00	274,724.81

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	41,028	609	227	98	219	18	0	42,198
Total	41,028	609	227	98	219	18	0	42,198

Interest Rate Turnover

Turnover for the period:

03 January 2023 to

06 January 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,915.01	251,720.96	261,635.96
Floating vs. Fixed	288,300.45	375,977.65	664,278.10
Overnight Index Swap	178,015.99	108,345.11	286,361.10
Total	476,231.45	736,043.72	1,212,275.17

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,803	2,422	7,225
Floating vs. Fixed	144,781	86,877	231,657
Overnight Index Swap	19,771	7,708	27,479
Total	169,355	97,007	266,361

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	63,220.52	0.00	16,840.47	0.00	0.00	5,791.47	175,783.50	261,635.96
Floating vs. Fixed	15,848.59	195,288.48	6,753.41	1,842.31	25,596.70	75,782.54	343,166.09	664,278.10
Overnight Index Swap	157,137.38	342.65	6,344.36	257.96	10,374.13	0.00	111,904.61	286,361.10
Total	236,206.49	195,631.13	29,938.24	2,100.27	35,970.83	81,574.00	630,854.20	1,212,275.17

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	404	0	162	0	0	183	6,477	7,225
Floating vs. Fixed	413	3,841	195	32	70	2,091	225,017	231,657
Overnight Index Swap	2,229	10	35	28	412	0	24,766	27,479
Total	3,046	3,851	392	60	481	2,273	256,259	266,361

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	164,926.25	36,224.12	31,141.12	16,337.43	4,571.01	4,850.99	3,585.04	261,635.96
Floating vs. Fixed	367,613.01	114,827.98	108,318.78	52,686.77	16,980.69	2,125.46	1,725.41	664,278.10
Overnight Index Swap	162,300.44	41,737.91	36,309.56	29,673.49	12,399.55	873.29	3,066.85	286,361.10
Total	694,839.71	192,790.01	175,769.47	98,697.69	33,951.25	7,849.74	8,377.31	1,212,275.17

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	2,652	753	1,706	1,263	328	201	324	7,225
Floating vs. Fixed	109,937	18,562	44,076	41,994	8,567	2,693	5,830	231,657
Overnight Index Swap	9,261	2,441	5,418	6,587	2,155	374	1,244	27,479
Total	121,850	21,756	51,199	49,843	11,050	3,268	7,398	266,361