

Foreign Exchange Position

Positions as at: 20 January 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	397,400.07	954,592.44	1,351,992.51
Total	397,400.07	954,592.44	1,351,992.51

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,140	133,090	200,230
Total	67,140	133,090	200,230

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	157,680.61	49,431.09	215,681.68	356,974.80	15,200.98	33,045.40	442,337.42	81,640.53	1,351,992.51
Total	157,680.61	49,431.09	215,681.68	356,974.80	15,200.98	33,045.40	442,337.42	81,640.53	1,351,992.51

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,235	16,033	39,516	70,225	3,455	9,524	48,520	5,722	200,230
Total	7,235	16,033	39,516	70,225	3,455	9,524	48,520	5,722	200,230

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	1,059,024.22	143,713.21	70,978.08	42,919.62	23,353.75	11,117.52	886.11	1,351,992.51
Total	1,059,024.22	143,713.21	70,978.08	42,919.62	23,353.75	11,117.52	886.11	1,351,992.51

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	180,061	8,592	4,297	3,205	2,693	1,299	83	200,230
Total	180,061	8,592	4,297	3,205	2,693	1,299	83	200,230

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.82	Afghani
ALL	107.25	Lek
AMD	392.03	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	503.561	Kwanza
ARS	182.8	Argentine Peso
AUD	1.4403	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8115	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	105.7	Taka
BGN	1.8114	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2047.3	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

20 January 2023

BND	1.3204	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1863	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.262	Ngultrum
BWP	12.6103	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3491	Canadian Dollar
CDF	2024	Congolese Franc
CHF	0.916	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	823.21	Chilean Peso
CNY	6.745	Yuan Renminbi
COP	4689.45	Colombian Peso
COU	0.0693	Unidad de Valor Real
CRC	563.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.14	Cape Verde Escudo
CZK	22.198	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.892	Danish Krone
DOP	56.49	Dominican Peso
DZD	135.636	Algerian Dinar
EGP	29.6	Egyptian Pound
ERN	15	Nakfa
ETB	53.4219	Ethiopian Birr
EUR	0.9263	Euro
FJD	2.145	Fiji Dollar
FKP	0.8155	Falkland Islands Pound
GBP	0.8097	Pound Sterling
GEL	2.63	Lari
GHS	11.5	Cedi
GIP	0.8155	Gibraltar Pound
GMD	61.25	Dalasi
GNF	8804.26	Guinea Franc
GTQ	7.84	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8246	Hong Kong Dollar
HNL	24.5395	Lempira
HRK	7.0385	Croatian Kuna
HTG	148	Gourde
HUF	365.51	Forint
IDR	15085	Rupiah
ILS	3.3902	New Israeli Sheqel
INR	81.44	Indian Rupee

Foreign Exchange Position

Positions as at:

20 January 2023

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	142.96	Iceland Krona
JMD	151	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	128.88	Yen
KES	123.95	Kenyan Shilling
KGS	85.67	Som
KHR	4106	Riel
KMF	452.06	Comoro Franc
KPW	130	North Korean Won
KRW	1237.69	Won
KWD	0.3053	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	463.79	Tenge
LAK	16840	Kip
LBP	1505.5	Lebanese Pound
LKR	362	Sri Lanka Rupee
LRD	155	Liberian Dollar
LSL	17.085	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7645	Libyan Dinar
MAD	10.1805	Moroccan Dirham
MDL	18.945	Moldovan Leu
MGA	4322.41	Malagasy Ariary
MKD	56.66	Denar
MMK	2093.7	Kyat
MNT	3449	Tugrik
MOP	8.059	Pataca
MRO	356	Ouguiya
MUR	44.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1006.52	Kwacha
MXN	18.875	Mexican Peso
MXV	2.4626	Mexican Unidad de Inversion (UDI)
MYR	4.311	Malaysian Ringgit
MZN	63.24	Metical
NAD	16.889	Namibia Dollar
NGN	453.08	Naira
NIO	36.08	Cordoba Oro
NOK	9.8996	Norwegian Krone
NPR	129.98	Nepalese Rupee
NZD	1.5516	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8264	Nuevo Sol

Foreign Exchange Position

Positions as at:

20 January 2023

PGK	3.4188	Kina
PHP	54.43	Philippine Peso
PKR	229.25	Pakistan Rupee
PLN	4.3676	Zloty
PYG	7420.49	Guarani
QAR	3.64	Qatari Rial
RON	4.5703	Leu
RSD	108.59	Serbian Dinar
RUB	68.8505	Russian Ruble
RWF	1066.6	Rwanda Franc
SAR	3.7529	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.8569	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.3337	Swedish Krona
SGD	1.3204	Singapore Dollar
SHP	0.8087	Saint Helena Pound
SLL	19088	Leone
SOS	565	Somali Shilling
SRD	31.81	Surinam Dollar
SSP	674.2931	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	17.091	Lilangeni
THB	33	Baht
TJS	10.2	Somoni
TMT	3.49	New Manat
TND	3.0792	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.7588	Turkish Lira
TTD	6.747	Trinidad and Tobago Dollar
TWD	30.341	New Taiwan Dollar
TZS	2332	Tanzanian Shilling
UAH	36.5686	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	39.24	Peso Uruguayo
UZS	11286.03	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23437	Dong
VUV	119.9	Vatu
WST	2.5833	Tala
XAF	607.59	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602.75	CFA Franc BCEAO
XPF	110.24	CFP Franc

Foreign Exchange Position

Positions as at:

20 January 2023

YER	249.95	Yemeni Rial
ZAR	17.1112	Rand
ZMK	5185	Zambian Kwacha
ZWL	721	Zimbabwe Dollar

Interest Rate Position

Positions as at:

20 January 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	917,746.80	339,942.88	1,257,689.68
Floating vs. Fixed	8,814,867.12	2,874,849.95	11,689,717.07
Overnight Index Swap	2,566,418.40	887,540.95	3,453,959.34
Total	12,299,032.31	4,102,333.78	16,401,366.09

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,608	3,651	19,259
Floating vs. Fixed	272,603	105,198	377,800
Overnight Index Swap	86,531	24,089	110,620
Total	374,741	132,938	507,679

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	344,308.60	0.00	55,915.78	1,176.47	186,822.55	172,434.00	497,032.29	1,257,689.68
Floating vs. Fixed	2,268,641.92	2,560,637.85	288,409.33	19,404.20	132,602.75	2,061,895.43	4,358,125.57	11,689,717.07
Overnight Index Swap	1,391,435.86	17,776.05	182,806.56	57,632.86	607,008.00	313.24	1,196,986.77	3,453,959.34
Total	4,004,386.38	2,578,413.91	527,131.67	78,213.54	926,433.30	2,234,642.67	6,052,144.63	16,401,366.09

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,315	0	253	15	2,855	5,591	6,231	19,259
Floating vs. Fixed	75,620	79,122	7,381	452	3,994	77,140	134,093	377,800
Overnight Index Swap	33,329	259	1,888	1,575	21,046	24	52,499	110,620
Total	113,264	79,381	9,521	2,042	27,895	82,754	192,823	507,679

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	447,603.60	235,462.77	329,946.65	170,909.47	38,522.68	20,531.11	14,713.41	1,257,689.68
Floating vs. Fixed	4,777,891.59	2,121,063.46	3,115,298.75	1,264,541.53	174,189.84	93,674.83	143,057.07	11,689,717.07
Overnight Index Swap	1,579,580.89	571,558.62	726,406.35	388,795.60	78,582.68	60,672.23	48,362.96	3,453,959.34
Total	6,805,076.08	2,928,084.85	4,171,651.75	1,824,246.60	291,295.20	174,878.18	206,133.43	16,401,366.09

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	3,540	3,089	6,108	3,869	1,157	771	726	19,259
Floating vs. Fixed	74,660	61,539	146,203	73,408	9,548	4,966	7,477	377,800
Overnight Index Swap	19,832	17,001	38,978	23,583	4,220	3,343	3,664	110,620
Total	98,032	81,628	191,289	100,860	14,925	9,079	11,867	507,679

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AED	3.6727	UAE Dirham

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ALL	107.25	Lek
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MOP	8.059	Pataca
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MWK	1006.52	Kwacha
MXN	18.875	Mexican Peso
MXV	2.4626	Mexican Unidad de Inversion (UDI)
MYR	4.311	Malaysian Ringgit
MZN	63.24	Metical
NAD	16.889	Namibia Dollar
NGN	453.08	Naira
NIO	36.08	Cordoba Oro
NOK	9.8996	Norwegian Krone
NPR	129.98	Nepalese Rupee
NZD	1.5516	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8264	Nuevo Sol
PGK	3.4188	Kina
PHP	54.43	Philippine Peso
PKR	229.25	Pakistan Rupee
PLN	4.3676	Zloty
PYG	7420.49	Guarani
QAR	3.64	Qatari Rial
RON	4.5703	Leu
RSD	108.59	Serbian Dinar
RUB	68.8505	Russian Ruble
RWF	1066.6	Rwanda Franc
SAR	3.7529	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
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SDG	565.0502	Sudanese Pound
SEK	10.3337	Swedish Krona
SGD	1.3204	Singapore Dollar
SHP	0.8087	Saint Helena Pound
SLL	19088	Leone
SOS	565	Somali Shilling

Interest Rate Position

Positions as at:

20 January 2023

SRD	31.81	Surinam Dollar
SSP	674.2931	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.091	Lilangeni
THB	33	Baht
TJS	10.2	Somoni
TMT	3.49	New Manat
TND	3.0792	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.7588	Turkish Lira
TTD	6.747	Trinidad and Tobago Dollar
TWD	30.341	New Taiwan Dollar
TZS	2332	Tanzanian Shilling
UAH	36.5686	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	39.24	Peso Uruguayo
UZS	11286.03	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23437	Dong
VUV	119.9	Vatu
WST	2.5833	Tala
XAF	607.59	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602.75	CFA Franc BCEAO
XPF	110.24	CFP Franc
YER	249.95	Yemeni Rial
ZAR	17.1112	Rand
ZMK	5185	Zambian Kwacha
ZWL	721	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

16 January 2023 to

20 January 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	114,433.46	195,950.99	310,384.45
Total	114,433.46	195,950.99	310,384.45

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,896	33,899	59,794
Total	25,896	33,899	59,794

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	38,437.51	15,611.43	42,270.76	84,680.82	4,213.17	9,822.99	94,496.52	20,851.24	310,384.45
Total	38,437.51	15,611.43	42,270.76	84,680.82	4,213.17	9,822.99	94,496.52	20,851.24	310,384.45

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,690	6,524	11,834	22,687	1,001	3,097	11,898	1,065	59,794
Total	1,690	6,524	11,834	22,687	1,001	3,097	11,898	1,065	59,794

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	284,546.76	16,921.48	2,572.53	1,803.64	3,779.91	279.92	480.21	310,384.45
Total	284,546.76	16,921.48	2,572.53	1,803.64	3,779.91	279.92	480.21	310,384.45

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	58,378	874	167	118	220	35	4	59,794
Total	58,378	874	167	118	220	35	4	59,794

Interest Rate Turnover

Turnover for the period:

16 January 2023 to

20 January 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	27,860.73	231,754.88	259,615.61
Floating vs. Fixed	440,241.23	355,178.23	795,419.46
Overnight Index Swap	322,223.97	149,458.08	471,682.05
Total	790,325.92	736,391.20	1,526,717.12

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,863	2,625	7,488
Floating vs. Fixed	147,267	88,164	235,431
Overnight Index Swap	20,965	8,022	28,987
Total	173,095	98,810	271,905

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	67,672.42	0.00	24,674.28	0.00	0.00	4,000.17	163,268.75	259,615.61
Floating vs. Fixed	95,261.78	155,184.10	7,465.26	1,905.30	12,583.77	114,510.32	408,508.93	795,419.46
Overnight Index Swap	200,220.47	1,341.80	4,415.67	2,703.44	49,901.77	0.00	213,098.90	471,682.05
Total	363,154.67	156,525.90	36,555.20	4,608.74	62,485.53	118,510.49	784,876.58	1,526,717.12

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	475	0	175	0	0	172	6,667	7,488
Floating vs. Fixed	998	4,222	290	30	100	3,036	226,756	235,431
Overnight Index Swap	2,587	36	29	76	853	0	25,406	28,987
Total	4,060	4,258	494	106	953	3,207	258,828	271,905

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	149,972.02	44,609.25	32,792.94	17,387.75	5,468.73	5,289.21	4,095.71	259,615.61
Floating vs. Fixed	364,702.06	171,510.97	142,834.68	91,786.35	20,818.36	1,929.84	1,837.21	795,419.46
Overnight Index Swap	267,408.29	59,916.65	77,798.29	46,448.00	14,999.91	1,056.04	4,054.86	471,682.05
Total	782,082.37	276,036.86	253,425.91	155,622.10	41,286.99	8,275.10	9,987.78	1,526,717.12

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	2,682	749	1,780	1,346	360	215	358	7,488
Floating vs. Fixed	110,698	19,447	45,035	43,034	8,949	2,602	5,667	235,431
Overnight Index Swap	9,587	2,577	6,168	6,737	2,156	401	1,362	28,987
Total	122,966	22,773	52,982	51,117	11,464	3,217	7,387	271,905