

## Foreign Exchange Position

Positions as at: 27 January 2023

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	410,981.31	958,689.55	1,369,670.87
<b>Total</b>	<b>410,981.31</b>	<b>958,689.55</b>	<b>1,369,670.87</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,075	134,343	201,418
<b>Total</b>	<b>67,075</b>	<b>134,343</b>	<b>201,418</b>

### *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	159,358.43	50,061.30	224,564.81	359,378.55	14,577.08	32,447.12	446,700.41	82,583.17	1,369,670.87
<b>Total</b>	<b>159,358.43</b>	<b>50,061.30</b>	<b>224,564.81</b>	<b>359,378.55</b>	<b>14,577.08</b>	<b>32,447.12</b>	<b>446,700.41</b>	<b>82,583.17</b>	<b>1,369,670.87</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,389	16,722	41,193	66,815	3,395	10,184	49,908	5,812	201,418
<b>Total</b>	<b>7,389</b>	<b>16,722</b>	<b>41,193</b>	<b>66,815</b>	<b>3,395</b>	<b>10,184</b>	<b>49,908</b>	<b>5,812</b>	<b>201,418</b>

### *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	1,093,827.30	129,424.01	69,419.64	41,610.80	23,457.11	11,045.73	886.28	1,369,670.87
<b>Total</b>	<b>1,093,827.30</b>	<b>129,424.01</b>	<b>69,419.64</b>	<b>41,610.80</b>	<b>23,457.11</b>	<b>11,045.73</b>	<b>886.28</b>	<b>1,369,670.87</b>

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	182,229	7,814	4,155	3,159	2,710	1,268	83	201,418
<b>Total</b>	<b>182,229</b>	<b>7,814</b>	<b>4,155</b>	<b>3,159</b>	<b>2,710</b>	<b>1,268</b>	<b>83</b>	<b>201,418</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.78	Afghani
ALL	106.65	Lek
AMD	395.02	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	504.549	Kwanza
ARS	184.84	Argentine Peso
AUD	1.4073	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6948	Azerbaijani Manat
BAM	1.8013	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	104.6	Taka
BGN	1.7915	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

27 January 2023

BHD	0.3769	Bahraini Dinar
BIF	2051.39	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.313	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.0734	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.539	Ngultrum
BWP	12.7389	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3392	Canadian Dollar
CDF	1995.95	Congolese Franc
CHF	0.9178	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	803.15	Chilean Peso
CNY	6.7825	Yuan Renminbi
COP	4525.48	Colombian Peso
COU	0.0718	Unidad de Valor Real
CRC	560.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.3	Cape Verde Escudo
CZK	21.746	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.8142	Danish Krone
DOP	56.4	Dominican Peso
DZD	134.892	Algerian Dinar
EGP	29.84	Egyptian Pound
ERN	15.07	Nakfa
ETB	53.4449	Ethiopian Birr
EUR	0.9158	Euro
FJD	2.1268	Fiji Dollar
FKP	0.8063	Falkland Islands Pound
GBP	0.8063	Pound Sterling
GEL	2.6147	Lari
GHS	12	Cedi
GIP	0.8107	Gibraltar Pound
GMD	61.4	Dalasi
GNF	8539	Guinea Franc
GTQ	7.849	Quetzal
GYD	210	Guyana Dollar
HKD	7.8306	Hong Kong Dollar
HNL	24.5257	Lempira

## Foreign Exchange Position

Positions as at:

27 January 2023

HRK	7.0385	Croatian Kuna
HTG	147.8167	Gourde
HUF	353.76	Forint
IDR	14960	Rupiah
ILS	3.3701	New Israeli Sheqel
INR	81.491	Indian Rupee
IQD	1458.54	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	143.77	Iceland Krona
JMD	153.04	Jamaican Dollar
JOD	0.7085	Jordanian Dinar
JPY	129.59	Yen
KES	124.1	Kenyan Shilling
KGS	86.0906	Som
KHR	4098.897	Riel
KMF	450.8	Comoro Franc
KPW	130	North Korean Won
KRW	1232.57	Won
KWD	0.305	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	461.2	Tenge
LAK	16793.1	Kip
LBP	1505.7	Lebanese Pound
LKR	362	Sri Lanka Rupee
LRD	155.4	Liberian Dollar
LSL	17.0988	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7468	Libyan Dinar
MAD	10.1159	Moroccan Dirham
MDL	18.74	Moldovan Leu
MGA	4257.41	Malagasy Ariary
MKD	56.24	Denar
MMK	2093.7	Kyat
MNT	3471	Tugrik
MOP	8.067	Pataca
MRO	356	Ouguiya
MUR	44.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.6	Kwacha
MXN	18.775	Mexican Peso
MXV	2.4475	Mexican Unidad de Inversion (UDI)
MYR	4.259	Malaysian Ringgit
MZN	63.27	Metical

## Foreign Exchange Position

Positions as at:

27 January 2023

NAD	17.093	Namibia Dollar
NGN	459.47	Naira
NIO	36.28	Cordoba Oro
NOK	9,8951	Norwegian Krone
NPR	130.54	Nepalese Rupee
NZD	1.5425	New Zealand Dollar
OMR	0,3847	Rial Omani
PAB	1	Balboa
PEN	3.8809	Nuevo Sol
PGK	3.4305	Kina
PHP	54.55	Philippine Peso
PKR	231.55	Pakistan Rupee
PLN	4,3171	Zloty
PYG	7367	Guarani
QAR	3.64	Qatari Rial
RON	4.4838	Leu
RSD	107.4	Serbian Dinar
RUB	69,2255	Russian Ruble
RWF	1070	Rwanda Franc
SAR	3,7541	Saudi Riyal
SBD	8,0645	Solomon Islands Dollar
SCR	13,8373	Seychelles Rupee
SDG	565,1502	Sudanese Pound
SEK	10,2031	Swedish Krona
SGD	1.313	Singapore Dollar
SHP	0,8062	Saint Helena Pound
SLL	19227.7	Leone
SOS	565	Somali Shilling
SRD	31.61	Surinam Dollar
SSP	680,2705	South Sudanese Pound
STD	21005	Dobra
SVC	8,7408	El Salvador Colon
SYR	2511	Syrian Pound
SZL	17,1048	Lilangeni
THB	32.75	Baht
TJS	10.23	Somoni
TMT	3.49	New Manat
TND	3,0507	Tunisian Dinar
TOP	2,2391	Pa'anga
TRY	18,7753	Turkish Lira
TTD	6,7524	Trinidad and Tobago Dollar
TWD	30,252	New Taiwan Dollar
TZS	2332	Tanzanian Shilling
UAH	36,5686	Hryvnia

## Foreign Exchange Position

Positions as at:

27 January 2023

UGX	3680.32	Uganda Shilling
USD	1	US Dollar
UYU	39.14	Peso Uruguayo
UZS	11287.69	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23440	Dong
VUV	114.39	Vatu
WST	2.5654	Tala
XAF	600.8	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	599.1	CFA Franc BCEAO
XPF	108.99	CFP Franc
YER	249.73	Yemeni Rial
ZAR	17.1005	Rand
ZMK	5185	Zambian Kwacha
ZWL	778.5308	Zimbabwe Dollar

# Interest Rate Position

Positions as at:

27 January 2023

## *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	926,264.01	350,323.14	1,276,587.14
Floating vs. Fixed	8,806,893.92	2,837,698.46	11,644,592.37
Overnight Index Swap	2,639,587.67	902,342.75	3,541,930.42
<b>Total</b>	<b>12,372,745.59</b>	<b>4,090,364.35</b>	<b>16,463,109.94</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,599	3,647	19,246
Floating vs. Fixed	272,860	104,427	377,287
Overnight Index Swap	87,163	24,101	111,264
<b>Total</b>	<b>375,622</b>	<b>132,175</b>	<b>507,796</b>

## *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	348,102.01	0.00	55,907.07	1,181.43	185,350.17	172,210.09	513,836.37	1,276,587.14
Floating vs. Fixed	2,226,055.57	2,518,771.60	291,216.19	19,404.74	129,708.99	2,057,925.97	4,401,509.32	11,644,592.37
Overnight Index Swap	1,375,768.66	17,943.16	181,795.93	58,585.26	621,525.38	313.00	1,285,999.03	3,541,930.42
<b>Total</b>	<b>3,949,926.24</b>	<b>2,536,714.76</b>	<b>528,919.19</b>	<b>79,171.43</b>	<b>936,584.54</b>	<b>2,230,449.06</b>	<b>6,201,344.72</b>	<b>16,463,109.94</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,288	0	254	15	2,849	5,595	6,246	19,246
Floating vs. Fixed	75,157	78,632	7,417	443	4,024	77,327	134,287	377,287
Overnight Index Swap	32,969	261	1,911	1,586	21,553	24	52,960	111,264
<b>Total</b>	<b>112,414</b>	<b>78,893</b>	<b>9,581</b>	<b>2,044</b>	<b>28,426</b>	<b>82,946</b>	<b>193,493</b>	<b>507,796</b>

## *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	461,195.76	237,516.90	331,732.58	172,397.07	37,809.72	20,933.66	15,001.45	1,276,587.14
Floating vs. Fixed	4,750,516.80	2,091,453.62	3,117,719.57	1,270,112.40	177,569.11	94,471.21	142,749.67	11,644,592.37
Overnight Index Swap	1,666,878.28	576,927.67	721,314.83	389,814.49	77,859.18	60,508.97	48,626.99	3,541,930.42
<b>Total</b>	<b>6,878,590.84</b>	<b>2,905,898.20</b>	<b>4,170,766.97</b>	<b>1,832,323.96</b>	<b>293,238.01</b>	<b>175,913.84</b>	<b>206,378.12</b>	<b>16,463,109.94</b>

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	3,084	6,104	3,868	1,150	777	725	19,246
Floating vs. Fixed	74,846	61,059	145,673	73,658	9,607	4,970	7,476	377,287
Overnight Index Swap	19,950	16,978	39,287	23,762	4,251	3,402	3,635	111,264
<b>Total</b>	<b>98,336</b>	<b>81,120</b>	<b>191,064</b>	<b>101,287</b>	<b>15,007</b>	<b>9,148</b>	<b>11,836</b>	<b>507,796</b>

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HNL	24.5257 Lempira
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HTG	147.8167 Gourde
HUF	353.76 Forint
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KHR	4098.897 Riel
KMF	450.8 Comoro Franc
KPW	130 North Korean Won

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MDL	18.74 Moldovan Leu
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MKD	56.24 Denar
MMK	2093.7 Kyat
MNT	3471 Tugrik
MOP	8.067 Pataca
MRO	356 Ouguiya
MUR	44.6 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1016.6 Kwacha
MXN	18.775 Mexican Peso
MXV	2.4475 Mexican Unidad de Inversion (UDI)
MYR	4.259 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.093 Namibia Dollar
NGN	459.47 Naira
NIO	36.28 Cordoba Oro
NOK	9.8951 Norwegian Krone
NPR	130.54 Nepalese Rupee
NZD	1.5425 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.8809 Nuevo Sol
PGK	3.4305 Kina
PHP	54.55 Philippine Peso
PKR	231.55 Pakistan Rupee

## Interest Rate Position

Positions as at:

27 January 2023

PLN	4.3171 Zloty
PYG	7367 Guarani
QAR	3.64 Qatari Rial
RON	4.4838 Leu
RSD	107.4 Serbian Dinar
RUB	69.2255 Russian Ruble
RWF	1070 Rwanda Franc
SAR	3.7541 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.8373 Seychelles Rupee
SDG	565.1502 Sudanese Pound
SEK	10.2031 Swedish Krona
SGD	1.313 Singapore Dollar
SHP	0.8062 Saint Helena Pound
SLL	19227.7 Leone
SOS	565 Somali Shilling
SRD	31.61 Surinam Dollar
SSP	680.2705 South Sudanese Pound
STD	21005 Dobra
SVC	8.7408 El Salvador Colon
SYP	2511 Syrian Pound
SZL	17.1048 Lilangeni
THB	32.75 Baht
TJS	10.23 Somoni
TMT	3.49 New Manat
TND	3.0507 Tunisian Dinar
TOP	2.2391 Pa'anga
TRY	18.7753 Turkish Lira
TTD	6.7524 Trinidad and Tobago Dollar
TWD	30.252 New Taiwan Dollar
TZS	2332 Tanzanian Shilling
UAH	36.5686 Hryvnia
UGX	3680.32 Uganda Shilling
USD	1 US Dollar
UYU	39.14 Peso Uruguayo
UZS	11287.69 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23440 Dong
VUV	114.39 Vatu

## Interest Rate Position

Positions as at:

27 January 2023

WST	2.5654 Tala
XAF	600.8 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	599.1 CFA Franc BCEAO
XPF	108.99 CFP Franc
YER	249.73 Yemeni Rial
ZAR	17.1005 Rand
ZMK	5185 Zambian Kwacha
ZWL	778.5308 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

26 January 2023 to

27 January 2023

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	160,852.50	270,350.38	431,202.89
Total	160,852.50	270,350.38	431,202.89

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	35,153	49,075	84,228
Total	35,153	49,075	84,228

### *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	41,200.78	23,339.15	84,456.50	130,846.18	5,397.11	15,781.05	100,324.94	29,857.19	431,202.89
Total	41,200.78	23,339.15	84,456.50	130,846.18	5,397.11	15,781.05	100,324.94	29,857.19	431,202.89

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,870	9,244	20,403	30,796	1,365	5,283	13,715	1,554	84,228
Total	1,870	9,244	20,403	30,796	1,365	5,283	13,715	1,554	84,228

### *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	400,154.92	18,564.85	3,365.13	2,677.56	5,375.72	584.50	480.21	431,202.89
Total	400,154.92	18,564.85	3,365.13	2,677.56	5,375.72	584.50	480.21	431,202.89

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	82,403	1,027	248	186	306	55	4	84,228
Total	82,403	1,027	248	186	306	55	4	84,228

## Interest Rate Turnover

Turnover for the period:

26 January 2023 to

27 January 2023

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	46,400.95	469,765.41	516,166.36
Floating vs. Fixed	624,141.11	576,466.63	1,200,607.74
Overnight Index Swap	655,691.99	308,777.27	964,469.26
<b>Total</b>	<b>1,326,234.05</b>	<b>1,355,009.31</b>	<b>2,681,243.36</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,970	3,884	8,853
Floating vs. Fixed	151,962	91,088	243,050
Overnight Index Swap	23,386	8,975	32,361
<b>Total</b>	<b>180,318</b>	<b>103,946</b>	<b>284,263</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	139,979.52	0.00	48,869.45	0.00	77.17	5,999.33	321,240.90	516,166.36
Floating vs. Fixed	145,703.79	169,251.23	12,411.36	3,733.51	21,830.02	161,709.39	685,968.45	1,200,607.74
Overnight Index Swap	342,355.99	2,178.98	5,888.58	3,541.81	74,201.74	0.00	536,302.16	964,469.26
<b>Total</b>	<b>628,039.30</b>	<b>171,430.21</b>	<b>67,169.38</b>	<b>7,275.32</b>	<b>96,108.93</b>	<b>167,708.72</b>	<b>1,543,511.50</b>	<b>2,681,243.36</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	881	0	353	0	2	250	7,368	8,853
Floating vs. Fixed	1,755	4,478	511	49	195	4,541	231,523	243,050
Overnight Index Swap	3,780	42	50	94	1,336	0	27,059	32,361
<b>Total</b>	<b>6,415</b>	<b>4,520</b>	<b>914</b>	<b>143</b>	<b>1,533</b>	<b>4,790</b>	<b>265,950</b>	<b>284,263</b>

### *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	299,078.16	89,676.08	66,167.78	33,743.44	9,446.51	10,062.77	7,991.61	516,166.36
Floating vs. Fixed	555,762.23	241,731.03	229,205.58	131,015.98	35,615.14	4,056.37	3,221.41	1,200,607.74
Overnight Index Swap	620,026.75	110,376.43	126,568.26	75,449.27	22,890.41	1,727.44	7,430.70	964,469.26
<b>Total</b>	<b>1,474,867.14</b>	<b>441,783.54</b>	<b>421,941.62</b>	<b>240,208.68</b>	<b>67,952.06</b>	<b>15,846.59</b>	<b>18,643.72</b>	<b>2,681,243.36</b>

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	2,830	876	2,111	1,630	502	306	600	8,853
Floating vs. Fixed	111,863	20,277	46,975	45,412	9,701	2,797	6,026	243,050
Overnight Index Swap	10,029	2,966	7,179	7,640	2,485	462	1,602	32,361
<b>Total</b>	<b>124,721</b>	<b>24,118</b>	<b>56,265</b>	<b>54,682</b>	<b>12,687</b>	<b>3,564</b>	<b>8,228</b>	<b>284,263</b>