

Foreign Exchange Position

Positions as at: 10 February 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	419,150.89	944,121.24	1,363,272.13
Total	419,150.89	944,121.24	1,363,272.13

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	78,029	152,604	230,633
Total	78,029	152,604	230,633

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	140,332.77	51,996.63	232,164.18	375,990.20	16,190.40	37,088.85	450,799.52	58,709.58	1,363,272.13
Total	140,332.77	51,996.63	232,164.18	375,990.20	16,190.40	37,088.85	450,799.52	58,709.58	1,363,272.13

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,667	18,843	50,185	74,362	4,057	12,464	58,601	5,455	230,633
Total	6,667	18,843	50,185	74,362	4,057	12,464	58,601	5,455	230,633

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	1,067,921.39	139,908.23	73,827.90	43,526.78	25,629.23	11,522.67	935.93	1,363,272.13
Total	1,067,921.39	139,908.23	73,827.90	43,526.78	25,629.23	11,522.67	935.93	1,363,272.13

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	210,373	8,451	4,329	3,271	2,801	1,323	85	230,633
Total	210,373	8,451	4,329	3,271	2,801	1,323	85	230,633

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	89.82	Afghani
ALL	107.8	Lek
AMD	393.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	504.318	Kwanza
ARS	189.84	Argentine Peso
AUD	1.444	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8251	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	106.4	Taka
BGN	1.8256	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2051.8	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

10 February 2023

BND	1.3259	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.2007	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.541	Ngultrum
BWP	12.9702	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3444	Canadian Dollar
CDF	2050	Congolese Franc
CHF	0.9208	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	801	Chilean Peso
CNY	6.7872	Yuan Renminbi
COP	4766.05	Colombian Peso
COU	0.0689	Unidad de Valor Real
CRC	580.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.9	Cape Verde Escudo
CZK	22.164	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.9433	Danish Krone
DOP	56.16	Dominican Peso
DZD	136.232	Algerian Dinar
EGP	30.32	Egyptian Pound
ERN	15	Nakfa
ETB	53.5551	Ethiopian Birr
EUR	0.9334	Euro
FJD	2.1887	Fiji Dollar
FKP	0.8264	Falkland Islands Pound
GBP	0.8283	Pound Sterling
GEL	2.625	Lari
GHS	12	Cedi
GIP	0.8264	Gibraltar Pound
GMD	61.6	Dalasi
GNF	8532	Guinea Franc
GTQ	7.835	Quetzal
GYD	210	Guyana Dollar
HKD	7.8497	Hong Kong Dollar
HNL	24.5039	Lempira
HRK	7.0385	Croatian Kuna
HTG	148	Gourde
HUF	360.42	Forint
IDR	15095	Rupiah
ILS	3.498	New Israeli Sheqel
INR	82.65	Indian Rupee

Foreign Exchange Position

Positions as at:

10 February 2023

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.08	Iceland Krona
JMD	153.69	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	131.37	Yen
KES	124.9	Kenyan Shilling
KGS	86.77	Som
KHR	4091	Riel
KMF	458.83	Comoro Franc
KPW	130	North Korean Won
KRW	1260.46	Won
KWD	0.3056	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	454.89	Tenge
LAK	16900	Kip
LBP	15000	Lebanese Pound
LKR	361	Sri Lanka Rupee
LRD	156	Liberian Dollar
LSL	17.7269	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7804	Libyan Dinar
MAD	10.25	Moroccan Dirham
MDL	18.78	Moldovan Leu
MGA	4296.37	Malagasy Ariary
MKD	57.39	Denar
MMK	2093.7	Kyat
MNT	3485	Tugrik
MOP	8.07	Pataca
MRO	356	Ouguiya
MUR	45.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1014.15	Kwacha
MXN	18.93	Mexican Peso
MXV	2.4586	Mexican Unidad de Inversion (UDI)
MYR	4.297	Malaysian Ringgit
MZN	63.57	Metical
NAD	17.753	Namibia Dollar
NGN	459.92	Naira
NIO	36.08	Cordoba Oro
NOK	10.3096	Norwegian Krone
NPR	131.99	Nepalese Rupee
NZD	1.585	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.8425	Nuevo Sol

Foreign Exchange Position

Positions as at:

10 February 2023

PGK	3.4188	Kina
PHP	54.78	Philippine Peso
PKR	274.05	Pakistan Rupee
PLN	4.4206	Zloty
PYG	7271.18	Guarani
QAR	3.64	Qatari Rial
RON	4.567	Leu
RSD	109.43	Serbian Dinar
RUB	72.4955	Russian Ruble
RWF	1076.14	Rwanda Franc
SAR	3.752	Saudi Riyal
SBD	7.9365	Solomon Islands Dollar
SCR	13.3264	Seychelles Rupee
SDG	565.1002	Sudanese Pound
SEK	10.5869	Swedish Krona
SGD	1.3259	Singapore Dollar
SHP	0.8087	Saint Helena Pound
SLL	19574	Leone
SOS	565	Somali Shilling
SRD	32.05	Surinam Dollar
SSP	747.192	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.7268	Lilangeni
THB	33.46	Baht
TJS	10.25	Somoni
TMT	3.49	New Manat
TND	3.1017	Tunisian Dinar
TOP	2.2573	Pa'anga
TRY	18.8232	Turkish Lira
TTD	6.757	Trinidad and Tobago Dollar
TWD	30.058	New Taiwan Dollar
TZS	2335	Tanzanian Shilling
UAH	36.5686	Hryvnia
UGX	3665	Uganda Shilling
USD	1	US Dollar
UYU	39.08	Peso Uruguayo
UZS	11365.11	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23590	Dong
VUV	119.9	Vatu
WST	2.5988	Tala
XAF	612.3	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	607.75	CFA Franc BCEAO
XPF	111.03	CFP Franc

Foreign Exchange Position

Positions as at: 10 February 2023

YER	249.92	Yemeni Rial
ZAR	17.7653	Rand
ZMK	5185	Zambian Kwacha
ZWL	804	Zimbabwe Dollar

Interest Rate Position

Positions as at:

10 February 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	993,132.38	336,898.64	1,330,031.02
Floating vs. Fixed	8,972,442.92	2,811,386.66	11,783,829.59
Overnight Index Swap	2,872,224.04	955,478.93	3,827,702.97
Total	12,837,799.34	4,103,764.24	16,941,563.58

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,733	3,488	19,221
Floating vs. Fixed	278,978	103,463	382,441
Overnight Index Swap	90,503	24,616	115,118
Total	385,213	131,567	516,779

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	280,771.02	0.00	54,850.57	1,101.76	181,921.48	170,686.39	640,699.80	1,330,031.02
Floating vs. Fixed	2,170,303.19	2,582,669.23	288,232.43	19,959.93	127,017.68	2,150,885.40	4,444,761.72	11,783,829.59
Overnight Index Swap	1,553,378.36	21,944.17	198,252.43	53,538.76	623,604.26	339.16	1,376,645.82	3,827,702.97
Total	4,004,452.58	2,604,613.40	541,335.42	74,600.45	932,543.43	2,321,910.95	6,462,107.34	16,941,563.58

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,105	0	249	14	2,834	5,596	6,423	19,221
Floating vs. Fixed	74,190	80,878	7,476	445	4,026	79,584	135,842	382,441
Overnight Index Swap	35,249	287	1,963	1,554	21,786	26	54,254	115,118
Total	113,543	81,165	9,687	2,013	28,646	85,206	196,519	516,779

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	514,419.20	253,328.35	323,047.90	168,144.99	37,276.75	19,139.74	14,674.09	1,330,031.02
Floating vs. Fixed	4,814,831.26	2,122,440.88	3,141,943.19	1,287,493.81	179,000.63	94,818.03	143,301.78	11,783,829.59
Overnight Index Swap	1,851,595.70	587,444.72	772,019.19	415,045.14	85,095.44	63,880.11	52,622.66	3,827,702.97
Total	7,180,846.16	2,963,213.95	4,237,010.29	1,870,683.94	301,372.82	177,837.88	210,598.53	16,941,563.58

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	3,557	3,112	6,080	3,845	1,143	767	719	19,221
Floating vs. Fixed	75,589	62,144	147,312	75,109	9,879	5,021	7,388	382,441
Overnight Index Swap	20,544	17,608	40,537	24,722	4,514	3,450	3,744	115,118
Total	99,690	82,864	193,928	103,675	15,535	9,237	11,851	516,779

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AED	3.6727	UAE Dirham

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AFN	89.82	Afghani
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LYD	4.7804	Libyan Dinar

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MMK	2093.7	Kyat
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MOP	8.07	Pataca
MRO	356	Ouguiya
MUR	45.2	Mauritius Rupee
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MXN	18.93	Mexican Peso
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NAD	17.753	Namibia Dollar
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NPR	131.99	Nepalese Rupee
NZD	1.585	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.8425	Nuevo Sol
PGK	3.4188	Kina
PHP	54.78	Philippine Peso
PKR	274.05	Pakistan Rupee
PLN	4.4206	Zloty
PYG	7271.18	Guarani
QAR	3.64	Qatari Rial
RON	4.567	Leu
RSD	109.43	Serbian Dinar
RUB	72.4955	Russian Ruble
RWF	1076.14	Rwanda Franc
SAR	3.752	Saudi Riyal
SBD	7.9365	Solomon Islands Dollar
SCR	13.3264	Seychelles Rupee
SDG	565.1002	Sudanese Pound
SEK	10.5869	Swedish Krona
SGD	1.3259	Singapore Dollar
SHP	0.8087	Saint Helena Pound
SLL	19574	Leone
SOS	565	Somali Shilling

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SRD	32.05	Surinam Dollar
SSP	747.192	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.7268	Lilangeni
THB	33.46	Baht
TJS	10.25	Somoni
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TND	3.1017	Tunisian Dinar
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TRY	18.8232	Turkish Lira
TTD	6.757	Trinidad and Tobago Dollar
TWD	30.058	New Taiwan Dollar
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UAH	36.5686	Hryvnia
UGX	3665	Uganda Shilling
USD	1	US Dollar
UYU	39.08	Peso Uruguayo
UZS	11365.11	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23590	Dong
VUV	119.9	Vatu
WST	2.5988	Tala
XAF	612.3	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	607.75	CFA Franc BCEAO
XPF	111.03	CFP Franc
YER	249.92	Yemeni Rial
ZAR	17.7653	Rand
ZMK	5185	Zambian Kwacha
ZWL	804	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

06 February 2023 to

10 February 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	116,551.14	187,449.23	304,000.37
Total	116,551.14	187,449.23	304,000.37

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,878	34,903	59,781
Total	24,878	34,903	59,781

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	16,613.09	10,082.83	45,610.60	93,042.95	3,400.11	10,441.65	112,933.33	11,875.81	304,000.37
Total	16,613.09	10,082.83	45,610.60	93,042.95	3,400.11	10,441.65	112,933.33	11,875.81	304,000.37

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	826	3,797	10,821	21,813	1,097	3,313	17,487	628	59,781
Total	826	3,797	10,821	21,813	1,097	3,313	17,487	628	59,781

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	272,660.69	17,479.58	4,293.79	3,757.75	5,602.45	156.12	50.00	304,000.37
Total	272,660.69	17,479.58	4,293.79	3,757.75	5,602.45	156.12	50.00	304,000.37

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	58,214	856	218	186	280	25	2	59,781
Total	58,214	856	218	186	280	25	2	59,781

Interest Rate Turnover

Turnover for the period:

06 February 2023 to

10 February 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	111,872.90	229,470.57	341,343.47
Floating vs. Fixed	439,375.11	311,660.98	751,036.09
Overnight Index Swap	457,080.64	196,866.21	653,946.85
Total	1,008,328.65	737,997.76	1,746,326.41

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,877	2,265	7,141
Floating vs. Fixed	148,420	87,578	235,998
Overnight Index Swap	22,616	8,318	30,933
Total	175,912	98,160	274,072

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,733.23	0.00	19,814.08	0.00	0.00	1,889.31	312,906.86	341,343.47
Floating vs. Fixed	30,276.56	151,059.52	9,770.19	3,486.39	8,215.83	154,646.35	393,581.25	751,036.09
Overnight Index Swap	263,837.76	7,010.94	15,208.41	652.96	23,294.34	26.92	343,915.51	653,946.85
Total	300,847.55	158,070.46	44,792.69	4,139.35	31,510.17	156,562.57	1,050,403.62	1,746,326.41

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	113	0	177	0	0	109	6,743	7,141
Floating vs. Fixed	760	3,209	368	39	87	3,927	227,609	235,998
Overnight Index Swap	3,180	44	61	112	547	2	26,988	30,933
Total	4,053	3,253	606	151	633	4,037	261,340	274,072

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	226,666.01	63,559.12	26,961.07	14,923.41	3,496.12	3,210.09	2,527.66	341,343.47
Floating vs. Fixed	346,648.28	138,288.70	158,097.47	78,038.95	24,684.40	2,485.60	2,792.69	751,036.09
Overnight Index Swap	380,239.92	68,622.66	119,321.94	55,494.35	17,611.25	3,469.68	9,187.05	653,946.85
Total	953,554.21	270,470.47	304,380.48	148,456.71	45,791.77	9,165.37	14,507.40	1,746,326.41

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	2,698	725	1,644	1,290	316	183	286	7,141
Floating vs. Fixed	111,443	19,602	45,052	42,440	9,030	2,652	5,779	235,998
Overnight Index Swap	9,997	2,847	6,558	7,325	2,425	428	1,355	30,933
Total	124,138	23,174	53,253	51,055	11,771	3,263	7,420	274,072