

Foreign Exchange Position

Positions as at: 08 July 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	430,328.18	926,860.08	1,357,188.26
Total	430,328.18	926,860.08	1,357,188.26

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,037	130,812	199,849
Total	69,037	130,812	199,849

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	153,501.00	51,147.31	233,376.17	341,459.97	14,765.10	43,833.61	463,346.78	55,758.33	1,357,188.26
Total	153,501.00	51,147.31	233,376.17	341,459.97	14,765.10	43,833.61	463,346.78	55,758.33	1,357,188.26

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,602	14,559	41,644	60,441	2,892	10,437	57,232	5,042	199,849
Total	7,602	14,559	41,644	60,441	2,892	10,437	57,232	5,042	199,849

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	1,030,419.21	145,145.96	97,697.06	49,495.92	23,234.91	9,749.03	1,446.17	1,357,188.26
Total	1,030,419.21	145,145.96	97,697.06	49,495.92	23,234.91	9,749.03	1,446.17	1,357,188.26

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	177,425	9,398	5,636	3,709	2,395	1,175	111	199,849
Total	177,425	9,398	5,636	3,709	2,395	1,175	111	199,849

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	87.81	Afghani
ALL	115.75	Lek
AMD	407.2	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	422.061	Kwanza
ARS	126.36	Argentine Peso
AUD	1.4756	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9198	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	93.31	Taka
BGN	1.9205	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2016.7	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

08 July 2022

BND	1.4048	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.4287	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.058	Ngultrum
BWP	12.5786	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3036	Canadian Dollar
CDF	1994.14	Congolese Franc
CHF	0.9706	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	969.55	Chilean Peso
CNY	6.707	Yuan Renminbi
COP	4344.1	Colombian Peso
COU	0.0727	Unidad de Valor Real
CRC	686.075	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	108.24	Cape Verde Escudo
CZK	24.294	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.3068	Danish Krone
DOP	54.7	Dominican Peso
DZD	146.9851	Algerian Dinar
EGP	18.86	Egyptian Pound
ERN	15	Nakfa
ETB	52.0203	Ethiopian Birr
EUR	0.982	Euro
FJD	2.1939	Fiji Dollar
FKP	0.8358	Falkland Islands Pound
GBP	0.8385	Pound Sterling
GEL	2.88	Lari
GHS	7.85	Cedi
GIP	0.8357	Gibraltar Pound
GMD	54.1	Dalasi
GNF	8641	Guinea Franc
GTQ	7.74	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.847	Hong Kong Dollar
HNL	24.3685	Lempira
HRK	7.3839	Croatian Kuna
HTG	113.0706	Gourde
HUF	401.48	Forint
IDR	14995	Rupiah
ILS	3.4924	New Israeli Sheqel
INR	79.02	Indian Rupee

Foreign Exchange Position

Positions as at:

08 July 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.46	Iceland Krona
JMD	149.72	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	135.93	Yen
KES	117.95	Kenyan Shilling
KGS	79.5	Som
KHR	4065	Riel
KMF	472.76	Comoro Franc
KPW	130	North Korean Won
KRW	1304.79	Won
KWD	0.307	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	465.59	Tenge
LAK	14989	Kip
LBP	1505.7	Lebanese Pound
LKR	359	Sri Lanka Rupee
LRD	151	Liberian Dollar
LSL	16.8088	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.855	Libyan Dinar
MAD	10.1735	Moroccan Dirham
MDL	19.0505	Moldovan Leu
MGA	4080	Malagasy Ariary
MKD	60.44	Denar
MMK	1850	Kyat
MNT	3134	Tugrik
MOP	8.082	Pataca
MRO	356	Ouguiya
MUR	45.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1015.4	Kwacha
MXN	20.6517	Mexican Peso
MXV	2.797	Mexican Unidad de Inversion (UDI)
MYR	4.423	Malaysian Ringgit
MZN	63.2	Metical
NAD	16.774	Namibia Dollar
NGN	414.83	Naira
NIO	35.71	Cordoba Oro
NOK	10.127	Norwegian Krone
NPR	126.88	Nepalese Rupee
NZD	1.6258	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8816	Nuevo Sol

Foreign Exchange Position

Positions as at:

08 July 2022

PGK	3.4305	Kina
PHP	55.81	Philippine Peso
PKR	207.29	Pakistan Rupee
PLN	4.6889	Zloty
PYG	6850.09	Guarani
QAR	3.64	Qatari Rial
RON	4.8507	Leu
RSD	115.21	Serbian Dinar
RUB	62.5	Russian Ruble
RWF	1014.69	Rwanda Franc
SAR	3.7539	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.3743	Seychelles Rupee
SDG	564.7502	Sudanese Pound
SEK	10.5327	Swedish Krona
SGD	1.4048	Singapore Dollar
SHP	0.799	Saint Helena Pound
SLL	13022	Leone
SOS	575	Somali Shilling
SRD	22.257	Surinam Dollar
SSP	503.088	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	16.8148	Lilangeni
THB	36.21	Baht
TJS	10.445	Somoni
TMT	3.49	New Manat
TND	3.1144	Tunisian Dinar
TOP	2.2978	Pa'anga
TRY	17.2098	Turkish Lira
TTD	6.7554	Trinidad and Tobago Dollar
TWD	29.817	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	29.54	Hryvnia
UGX	3760	Uganda Shilling
USD	1	US Dollar
UYU	40.18	Peso Uruguayo
UZS	10882.87	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23373	Dong
VUV	116.98	Vatu
WST	2.5126	Tala
XAF	644.11	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	635.75	CFA Franc BCEAO
XPF	117.04	CFP Franc

Foreign Exchange Position

Positions as at:

08 July 2022

YER	249.95	Yemeni Rial
ZAR	16.7987	Rand
ZMK	5185	Zambian Kwacha
ZWL	357.112	Zimbabwe Dollar

Interest Rate Position

Positions as at:

08 July 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	782,818.93	369,502.65	1,152,321.58
Floating vs. Fixed	9,462,192.18	2,766,620.82	12,228,813.00
Overnight Index Swap	2,110,639.76	765,300.22	2,875,939.98
Total	12,355,650.88	3,901,423.69	16,257,074.56

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,722	3,634	17,355
Floating vs. Fixed	288,656	110,066	398,722
Overnight Index Swap	67,729	12,666	80,395
Total	370,107	126,366	496,472

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	380,774.54	0.00	57,331.09	1,195.69	92,080.81	158,060.05	462,879.41	1,152,321.58
Floating vs. Fixed	2,798,463.88	2,442,226.21	268,036.09	22,321.35	93,507.40	1,807,352.77	4,796,905.30	12,228,813.00
Overnight Index Swap	1,063,717.75	10,704.49	179,121.63	55,094.37	408,934.10	703.58	1,157,664.06	2,875,939.98
Total	4,242,956.17	2,452,930.70	504,488.82	78,611.41	594,522.30	1,966,116.40	6,417,448.76	16,257,074.56

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,501	0	242	16	1,550	4,843	6,204	17,355
Floating vs. Fixed	86,858	77,809	6,417	511	3,518	69,233	154,378	398,722
Overnight Index Swap	22,059	181	1,222	1,435	9,878	32	45,589	80,395
Total	113,418	77,990	7,880	1,962	14,946	74,107	206,171	496,472

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	407,707.65	226,487.99	301,577.10	155,288.50	29,001.38	18,569.59	13,689.38	1,152,321.58
Floating vs. Fixed	4,733,467.60	2,208,809.04	3,373,772.03	1,461,871.24	189,464.87	95,916.75	165,511.47	12,228,813.00
Overnight Index Swap	1,402,480.87	505,566.75	569,302.64	258,065.74	59,554.53	45,766.32	35,203.12	2,875,939.98
Total	6,543,656.12	2,940,863.78	4,244,651.77	1,875,225.48	278,020.78	160,252.66	214,403.97	16,257,074.56

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	3,173	2,689	5,427	3,689	973	738	667	17,355
Floating vs. Fixed	69,481	65,247	155,775	84,366	10,054	5,360	8,441	398,722
Overnight Index Swap	15,226	15,129	29,610	13,879	2,497	1,943	2,112	80,395
Total	87,880	83,065	190,812	101,933	13,523	8,040	11,220	496,472

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

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08 July 2022

AFN	87.81	Afghani
ALL	115.75	Lek
AMD	407.2	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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Interest Rate Position

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FKP	0.8358	Falkland Islands Pound
GBP	0.8385	Pound Sterling
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KYD	0.825	Cayman Islands Dollar
KZT	465.59	Tenge
LAK	14989	Kip
LBP	1505.7	Lebanese Pound
LKR	359	Sri Lanka Rupee
LRD	151	Liberian Dollar
LSL	16.8088	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.855	Libyan Dinar

Interest Rate Position

Positions as at:

08 July 2022

MAD	10.1735 Moroccan Dirham
MDL	19.0505 Moldovan Leu
MGA	4080 Malagasy Ariary
MKD	60.44 Denar
MMK	1850 Kyat
MNT	3134 Tugrik
MOP	8.082 Pataca
MRO	356 Ouguiya
MUR	45.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1015.4 Kwacha
MXN	20.6517 Mexican Peso
MXV	2.797 Mexican Unidad de Inversion (UDI)
MYR	4.423 Malaysian Ringgit
MZN	63.2 Metical
NAD	16.774 Namibia Dollar
NGN	414.83 Naira
NIO	35.71 Cordoba Oro
NOK	10.127 Norwegian Krone
NPR	126.88 Nepalese Rupee
NZD	1.6258 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8816 Nuevo Sol
PGK	3.4305 Kina
PHP	55.81 Philippine Peso
PKR	207.29 Pakistan Rupee
PLN	4.6889 Zloty
PYG	6850.09 Guarani
QAR	3.64 Qatari Rial
RON	4.8507 Leu
RSD	115.21 Serbian Dinar
RUB	62.5 Russian Ruble
RWF	1014.69 Rwanda Franc
SAR	3.7539 Saudi Riyal
SBD	7.9428 Solomon Islands Dollar
SCR	13.3743 Seychelles Rupee
SDG	564.7502 Sudanese Pound
SEK	10.5327 Swedish Krona
SGD	1.4048 Singapore Dollar
SHP	0.799 Saint Helena Pound
SLL	13022 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

08 July 2022

SRD	22.257 Surinam Dollar
SSP	503.088 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	16.8148 Lilangeni
THB	36.21 Baht
TJS	10.445 Somoni
TMT	3.49 New Manat
TND	3.1144 Tunisian Dinar
TOP	2.2978 Pa'anga
TRY	17.2098 Turkish Lira
TTD	6.7554 Trinidad and Tobago Dollar
TWD	29.817 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	29.54 Hryvnia
UGX	3760 Uganda Shilling
USD	1 US Dollar
UYU	40.18 Peso Uruguayo
UZS	10882.87 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23373 Dong
VUV	116.98 Vatu
WST	2.5126 Tala
XAF	644.11 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	635.75 CFA Franc BCEAO
XPF	117.04 CFP Franc
YER	249.95 Yemeni Rial
ZAR	16.7987 Rand
ZMK	5185 Zambian Kwacha
ZWL	357.112 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

04 July 2022 to

08 July 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	128,232.43	208,273.08	336,505.51
Total	128,232.43	208,273.08	336,505.51

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,201	34,032	58,233
Total	24,201	34,032	58,233

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	39,271.70	17,479.89	69,947.32	73,375.14	4,388.62	12,523.83	101,721.03	17,797.99	336,505.51
Total	39,271.70	17,479.89	69,947.32	73,375.14	4,388.62	12,523.83	101,721.03	17,797.99	336,505.51

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,820	5,049	13,651	17,302	863	3,512	15,207	831	58,233
Total	1,820	5,049	13,651	17,302	863	3,512	15,207	831	58,233

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	289,912.08	17,449.95	23,018.83	2,199.32	2,955.91	830.71	138.71	336,505.51
Total	289,912.08	17,449.95	23,018.83	2,199.32	2,955.91	830.71	138.71	336,505.51

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	56,162	1,076	476	183	258	69	10	58,233
Total	56,162	1,076	476	183	258	69	10	58,233

Interest Rate Turnover

Turnover for the period:

04 July 2022 to

08 July 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,735.34	262,410.43	268,145.77
Floating vs. Fixed	501,079.78	352,763.45	853,843.23
Overnight Index Swap	343,528.95	206,235.10	549,764.05
Total	850,344.07	821,408.98	1,671,753.04

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	105	1,550	1,655
Floating vs. Fixed	11,158	5,971	17,129
Overnight Index Swap	4,331	1,365	5,696
Total	15,593	8,886	24,479

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	91,080.84	0.00	17,061.05	0.00	14.71	1,887.67	158,101.50	268,145.77
Floating vs. Fixed	55,845.13	132,710.81	12,748.96	784.77	1,103.41	151,930.16	498,719.99	853,843.23
Overnight Index Swap	257,614.17	376.66	7,949.07	576.38	13,180.86	0.00	270,066.90	549,764.05
Total	404,540.14	133,087.47	37,759.08	1,361.16	14,298.98	153,817.83	926,888.39	1,671,753.04

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	544	0	178	0	1	90	842	1,655
Floating vs. Fixed	709	3,568	333	18	72	3,908	8,522	17,129
Overnight Index Swap	2,508	5	62	29	321	0	2,772	5,696
Total	3,761	3,573	573	47	394	3,997	12,135	24,479

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	153,590.83	45,198.82	41,472.13	15,658.97	3,991.45	3,668.90	4,564.67	268,145.77
Floating vs. Fixed	411,462.65	146,826.69	178,931.18	84,100.73	26,968.82	1,897.86	3,655.30	853,843.23
Overnight Index Swap	338,074.74	71,961.56	83,155.22	32,448.85	15,463.58	2,321.66	6,338.43	549,764.05
Total	903,128.22	263,987.07	303,558.53	132,208.55	46,423.84	7,888.42	14,558.41	1,671,753.04

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	160	165	394	360	180	115	282	1,655
Floating vs. Fixed	2,821	2,114	5,091	4,821	1,507	209	568	17,129
Overnight Index Swap	634	679	1,789	1,616	568	81	331	5,696
Total	3,615	2,957	7,273	6,796	2,254	405	1,180	24,479