

## Foreign Exchange Position

Positions as at: 15 July 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	428,859.07	918,495.73	1,347,354.80
<b>Total</b>	<b>428,859.07</b>	<b>918,495.73</b>	<b>1,347,354.80</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,521	133,251	200,772
<b>Total</b>	<b>67,521</b>	<b>133,251</b>	<b>200,772</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	157,562.05	52,706.21	232,482.79	334,539.23	13,862.77	43,058.70	455,761.37	57,381.69	1,347,354.80
<b>Total</b>	<b>157,562.05</b>	<b>52,706.21</b>	<b>232,482.79</b>	<b>334,539.23</b>	<b>13,862.77</b>	<b>43,058.70</b>	<b>455,761.37</b>	<b>57,381.69</b>	<b>1,347,354.80</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,817	14,952	41,459	61,285	2,834	10,789	56,538	5,098	200,772
<b>Total</b>	<b>7,817</b>	<b>14,952</b>	<b>41,459</b>	<b>61,285</b>	<b>2,834</b>	<b>10,789</b>	<b>56,538</b>	<b>5,098</b>	<b>200,772</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	1,023,444.81	147,333.06	92,163.56	48,792.76	24,198.93	10,050.07	1,371.60	1,347,354.80
<b>Total</b>	<b>1,023,444.81</b>	<b>147,333.06</b>	<b>92,163.56</b>	<b>48,792.76</b>	<b>24,198.93</b>	<b>10,050.07</b>	<b>1,371.60</b>	<b>1,347,354.80</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	178,440	9,347	5,562	3,686	2,449	1,182	106	200,772
<b>Total</b>	<b>178,440</b>	<b>9,347</b>	<b>5,562</b>	<b>3,686</b>	<b>2,449</b>	<b>1,182</b>	<b>106</b>	<b>200,772</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	87.89	Afghani
ALL	116.2	Lek
AMD	410.84	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	421	Kwanza
ARS	127.82	Argentine Peso
AUD	1.4784	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9441	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	93.81	Taka
BGN	1.9443	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2017.45	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

15 July 2022

BND	1.4039	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.3917	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.55	Ngultrum
BWP	12.6743	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2971	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.9787	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	1008.8	Chilean Peso
CNY	6.7175	Yuan Renminbi
COP	4485.65	Colombian Peso
COU	0.0671	Unidad de Valor Real
CRC	682.92	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	109.61	Cape Verde Escudo
CZK	24.215	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.3988	Danish Krone
DOP	54.54	Dominican Peso
DZD	146.9849	Algerian Dinar
EGP	18.84	Egyptian Pound
ERN	15	Nakfa
ETB	52.0588	Ethiopian Birr
EUR	0.9936	Euro
FJD	2.1997	Fiji Dollar
FKP	0.8386	Falkland Islands Pound
GBP	0.841	Pound Sterling
GEL	2.83	Lari
GHS	7.95	Cedi
GIP	0.8385	Gibraltar Pound
GMD	54.1	Dalasi
GNF	8627	Guinea Franc
GTQ	7.73	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8499	Hong Kong Dollar
HNL	24.3692	Lempira
HRK	7.4642	Croatian Kuna
HTG	113.9889	Gourde
HUF	408.11	Forint
IDR	14985	Rupiah
ILS	3.4552	New Israeli Sheqel
INR	79.65	Indian Rupee

## Foreign Exchange Position

Positions as at:

15 July 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.33	Iceland Krona
JMD	150.44	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	137.42	Yen
KES	118.1	Kenyan Shilling
KGS	82.64	Som
KHR	4073	Riel
KMF	491.06	Comoro Franc
KPW	130	North Korean Won
KRW	1304.73	Won
KWD	0.3078	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	476	Tenge
LAK	14998	Kip
LBP	1505.7	Lebanese Pound
LKR	347.52	Sri Lanka Rupee
LRD	151	Liberian Dollar
LSL	16.8975	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8613	Libyan Dinar
MAD	10.274	Moroccan Dirham
MDL	19.21	Moldovan Leu
MGA	4098.16	Malagasy Ariary
MKD	61.29	Denar
MMK	1850	Kyat
MNT	3135	Tugrik
MOP	8.078	Pataca
MRO	356	Ouguiya
MUR	44.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1013.7	Kwacha
MXN	20.721	Mexican Peso
MXV	2.8033	Mexican Unidad de Inversion (UDI)
MYR	4.435	Malaysian Ringgit
MZN	63.2	Metical
NAD	16.8977	Namibia Dollar
NGN	414.83	Naira
NIO	35.71	Cordoba Oro
NOK	10.1949	Norwegian Krone
NPR	127.41	Nepalese Rupee
NZD	1.63	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9421	Nuevo Sol

## Foreign Exchange Position

Positions as at:

15 July 2022

PGK	3.4305	Kina
PHP	56.29	Philippine Peso
PKR	209.99	Pakistan Rupee
PLN	4.7969	Zloty
PYG	6860.12	Guarani
QAR	3.67	Qatari Rial
RON	4.9078	Leu
RSD	116.65	Serbian Dinar
RUB	58.45	Russian Ruble
RWF	1015.32	Rwanda Franc
SAR	3.7531	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.8138	Seychelles Rupee
SDG	564.7502	Sudanese Pound
SEK	10.5527	Swedish Krona
SGD	1.4039	Singapore Dollar
SHP	0.8009	Saint Helena Pound
SLL	13131	Leone
SOS	575	Somali Shilling
SRD	22.396	Surinam Dollar
SSP	536.7826	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	16.9035	Lilangeni
THB	36.19	Baht
TJS	10.15	Somoni
TMT	3.49	New Manat
TND	3.1927	Tunisian Dinar
TOP	2.2873	Pa'anga
TRY	17.3974	Turkish Lira
TTD	6.7178	Trinidad and Tobago Dollar
TWD	29.805	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	29.25	Hryvnia
UGX	3760	Uganda Shilling
USD	1	US Dollar
UYU	41.01	Peso Uruguayo
UZS	10930.19	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23388	Dong
VUV	117.66	Vatu
WST	2.5707	Tala
XAF	652.04	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	650	CFA Franc BCEAO
XPF	118.48	CFP Franc

## Foreign Exchange Position

Positions as at:

15 July 2022

YER	249.97	Yemeni Rial
ZAR	16.9117	Rand
ZMK	5185	Zambian Kwacha
ZWL	381.745	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

15 July 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	782,487.30	370,622.55	1,153,109.85
Floating vs. Fixed	9,398,833.99	2,791,533.73	12,190,367.73
Overnight Index Swap	2,155,981.51	788,176.85	2,944,158.36
<b>Total</b>	<b>12,337,302.80</b>	<b>3,950,333.13</b>	<b>16,287,635.93</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,726	3,582	17,308
Floating vs. Fixed	285,330	109,692	395,022
Overnight Index Swap	69,393	12,977	82,370
<b>Total</b>	<b>368,449</b>	<b>126,251</b>	<b>494,699</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	374,300.49	0.00	57,170.22	1,192.14	91,191.56	156,697.81	472,557.63	1,153,109.85
Floating vs. Fixed	2,792,479.47	2,439,758.29	266,213.64	22,198.03	92,506.53	1,778,307.83	4,798,903.94	12,190,367.73
Overnight Index Swap	1,130,389.10	11,639.00	183,818.53	54,971.25	405,987.07	803.70	1,156,549.70	2,944,158.36
<b>Total</b>	<b>4,297,169.07</b>	<b>2,451,397.29</b>	<b>507,202.40</b>	<b>78,361.42</b>	<b>589,685.15</b>	<b>1,935,809.34</b>	<b>6,428,011.27</b>	<b>16,287,635.93</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,505	0	219	16	1,548	4,790	6,231	17,308
Floating vs. Fixed	86,457	77,977	6,443	512	3,510	68,202	151,922	395,022
Overnight Index Swap	22,836	192	1,259	1,439	10,038	33	46,573	82,370
<b>Total</b>	<b>113,798</b>	<b>78,169</b>	<b>7,920</b>	<b>1,967</b>	<b>15,096</b>	<b>73,024</b>	<b>204,726</b>	<b>494,699</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	412,766.27	222,273.55	301,594.62	155,011.24	29,180.93	18,532.08	13,751.16	1,153,109.85
Floating vs. Fixed	4,768,421.93	2,183,358.92	3,332,864.82	1,456,379.99	188,273.34	96,152.80	164,915.91	12,190,367.73
Overnight Index Swap	1,433,461.45	517,667.89	584,373.55	270,673.43	58,040.74	44,734.53	35,206.77	2,944,158.36
<b>Total</b>	<b>6,614,649.65</b>	<b>2,923,300.36</b>	<b>4,218,832.98</b>	<b>1,882,064.66</b>	<b>275,495.02</b>	<b>159,419.42</b>	<b>213,873.84</b>	<b>16,287,635.93</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	3,168	2,672	5,424	3,681	962	734	668	17,308
Floating vs. Fixed	69,780	64,970	153,269	83,325	10,101	5,250	8,328	395,022
Overnight Index Swap	15,625	15,444	30,291	14,379	2,535	1,958	2,138	82,370
<b>Total</b>	<b>88,573</b>	<b>83,086</b>	<b>188,984</b>	<b>101,385</b>	<b>13,597</b>	<b>7,941</b>	<b>11,134</b>	<b>494,699</b>

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## Interest Rate Position

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ERN	15	Nakfa

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ETB	52.0588	Ethiopian Birr
EUR	0.9936	Euro
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GBP	0.841	Pound Sterling
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LRD	151	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	4.8613	Libyan Dinar

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15 July 2022

MAD	10.274 Moroccan Dirham
MDL	19.21 Moldovan Leu
MGA	4098.16 Malagasy Ariary
MKD	61.29 Denar
MMK	1850 Kyat
MNT	3135 Tugrik
MOP	8.078 Pataca
MRO	356 Ouguiya
MUR	44.8 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1013.7 Kwacha
MXN	20.721 Mexican Peso
MXV	2.8033 Mexican Unidad de Inversion (UDI)
MYR	4.435 Malaysian Ringgit
MZN	63.2 Metical
NAD	16.8977 Namibia Dollar
NGN	414.83 Naira
NIO	35.71 Cordoba Oro
NOK	10.1949 Norwegian Krone
NPR	127.41 Nepalese Rupee
NZD	1.63 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.9421 Nuevo Sol
PGK	3.4305 Kina
PHP	56.29 Philippine Peso
PKR	209.99 Pakistan Rupee
PLN	4.7969 Zloty
PYG	6860.12 Guarani
QAR	3.67 Qatari Rial
RON	4.9078 Leu
RSD	116.65 Serbian Dinar
RUB	58.45 Russian Ruble
RWF	1015.32 Rwanda Franc
SAR	3.7531 Saudi Riyal
SBD	7.9428 Solomon Islands Dollar
SCR	13.8138 Seychelles Rupee
SDG	564.7502 Sudanese Pound
SEK	10.5527 Swedish Krona
SGD	1.4039 Singapore Dollar
SHP	0.8009 Saint Helena Pound
SLL	13131 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

15 July 2022

SRD	22.396 Surinam Dollar
SSP	536.7826 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	16.9035 Lilangeni
THB	36.19 Baht
TJS	10.15 Somoni
TMT	3.49 New Manat
TND	3.1927 Tunisian Dinar
TOP	2.2873 Pa'anga
TRY	17.3974 Turkish Lira
TTD	6.7178 Trinidad and Tobago Dollar
TWD	29.805 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	29.25 Hryvnia
UGX	3760 Uganda Shilling
USD	1 US Dollar
UYU	41.01 Peso Uruguayo
UZS	10930.19 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23388 Dong
VUV	117.66 Vatu
WST	2.5707 Tala
XAF	652.04 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	650 CFA Franc BCEAO
XPF	118.48 CFP Franc
YER	249.97 Yemeni Rial
ZAR	16.9117 Rand
ZMK	5185 Zambian Kwacha
ZWL	381.745 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

11 July 2022 to

15 July 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	101,706.87	150,688.34	252,395.21
Total	101,706.87	150,688.34	252,395.21

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,151	27,644	44,795
Total	17,151	27,644	44,795

### 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	33,088.58	14,854.42	48,510.07	56,391.26	3,034.40	8,759.42	78,737.46	9,019.60	252,395.21
Total	33,088.58	14,854.42	48,510.07	56,391.26	3,034.40	8,759.42	78,737.46	9,019.60	252,395.21

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,647	4,109	10,527	13,329	594	2,307	11,701	583	44,795
Total	1,647	4,109	10,527	13,329	594	2,307	11,701	583	44,795

### 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	225,074.52	11,934.24	9,644.42	1,577.52	3,472.04	644.13	48.34	252,395.21
Total	225,074.52	11,934.24	9,644.42	1,577.52	3,472.04	644.13	48.34	252,395.21

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	43,333	738	326	126	214	56	4	44,795
Total	43,333	738	326	126	214	56	4	44,795

## Interest Rate Turnover

Turnover for the period:

11 July 2022 to

15 July 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,661.03	249,223.96	261,884.99
Floating vs. Fixed	433,017.47	291,759.22	724,776.69
Overnight Index Swap	273,237.20	191,012.01	464,249.22
<b>Total</b>	<b>718,915.70</b>	<b>731,995.19</b>	<b>1,450,910.89</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	234	1,239	1,473
Floating vs. Fixed	10,593	5,841	16,434
Overnight Index Swap	3,370	1,252	4,622
<b>Total</b>	<b>14,197</b>	<b>8,331</b>	<b>22,528</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	85,525.29	0.00	16,336.79	0.00	39.30	1,972.55	158,011.05	261,884.99
Floating vs. Fixed	53,936.11	177,152.53	9,326.42	725.47	1,739.56	122,441.56	359,455.02	724,776.69
Overnight Index Swap	213,540.85	1,693.95	9,969.96	452.07	4,610.12	200.77	233,781.50	464,249.22
<b>Total</b>	<b>353,002.25</b>	<b>178,846.49</b>	<b>35,633.18</b>	<b>1,177.54</b>	<b>6,388.98</b>	<b>124,614.89</b>	<b>751,247.56</b>	<b>1,450,910.89</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	507	0	136	0	2	60	769	1,473
Floating vs. Fixed	676	3,309	224	19	61	3,356	8,790	16,434
Overnight Index Swap	2,129	21	66	9	247	2	2,149	4,622
<b>Total</b>	<b>3,311</b>	<b>3,330</b>	<b>426</b>	<b>28</b>	<b>309</b>	<b>3,418</b>	<b>11,707</b>	<b>22,528</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	150,636.43	39,473.95	41,796.28	14,530.64	5,669.15	4,800.87	4,977.65	261,884.99
Floating vs. Fixed	328,569.23	138,211.06	160,327.21	76,528.18	16,438.26	1,579.11	3,123.62	724,776.69
Overnight Index Swap	298,919.43	52,714.16	52,075.52	45,002.57	13,057.99	288.45	2,191.09	464,249.22
<b>Total</b>	<b>778,125.09</b>	<b>230,399.17</b>	<b>254,199.02</b>	<b>136,061.40</b>	<b>35,165.41</b>	<b>6,668.44</b>	<b>10,292.37</b>	<b>1,450,910.89</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	134	131	340	309	183	116	261	1,473
Floating vs. Fixed	2,500	2,108	5,417	4,662	1,016	248	485	16,434
Overnight Index Swap	555	599	1,486	1,420	330	35	198	4,622
<b>Total</b>	<b>3,189</b>	<b>2,837</b>	<b>7,242</b>	<b>6,391</b>	<b>1,528</b>	<b>399</b>	<b>944</b>	<b>22,528</b>