

Foreign Exchange Position

Positions as at: 22 July 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	406,487.05	905,249.50	1,311,736.55
Total	406,487.05	905,249.50	1,311,736.55

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,372	134,904	200,276
Total	65,372	134,904	200,276

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	149,120.25	52,739.43	242,595.42	325,280.60	14,007.11	41,126.50	439,780.27	47,086.97	1,311,736.55
Total	149,120.25	52,739.43	242,595.42	325,280.60	14,007.11	41,126.50	439,780.27	47,086.97	1,311,736.55

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,846	15,406	43,763	60,413	2,925	10,258	54,640	5,025	200,276
Total	7,846	15,406	43,763	60,413	2,925	10,258	54,640	5,025	200,276

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	989,285.95	161,268.95	78,342.29	47,643.20	23,724.27	10,106.14	1,365.75	1,311,736.55
Total	989,285.95	161,268.95	78,342.29	47,643.20	23,724.27	10,106.14	1,365.75	1,311,736.55

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	178,020	9,572	5,365	3,582	2,444	1,190	103	200,276
Total	178,020	9,572	5,365	3,582	2,444	1,190	103	200,276

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	90.21	Afghani
ALL	114.58	Lek
AMD	414.6	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	420	Kwanza
ARS	129.38	Argentine Peso
AUD	1.4516	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9204	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	93.95	Taka
BGN	1.9203	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2018.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

22 July 2022

BND	1.393	Brunei Dollar
BOB	6.8	Boliviano
BRL	5.4714	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.994	Ngultrum
BWP	12.7065	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2884	Canadian Dollar
CDF	1994.14	Congolese Franc
CHF	0.9713	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	926.03	Chilean Peso
CNY	6.754	Yuan Renminbi
COP	4344.25	Colombian Peso
COU	0.0722	Unidad de Valor Real
CRC	670.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	108.27	Cape Verde Escudo
CZK	24.078	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.3118	Danish Krone
DOP	54.28	Dominican Peso
DZD	145.464	Algerian Dinar
EGP	18.94	Egyptian Pound
ERN	15	Nakfa
ETB	52.0937	Ethiopian Birr
EUR	0.9822	Euro
FJD	2.1796	Fiji Dollar
FKP	0.8323	Falkland Islands Pound
GBP	0.8352	Pound Sterling
GEL	2.79	Lari
GHS	8	Cedi
GIP	0.8322	Gibraltar Pound
GMD	54.2	Dalasi
GNF	8619	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	24.3869	Lempira
HRK	7.3782	Croatian Kuna
HTG	114.3613	Gourde
HUF	391.06	Forint
IDR	14985	Rupiah
ILS	3.4373	New Israeli Sheqel
INR	79.98	Indian Rupee

Foreign Exchange Position

Positions as at:

22 July 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.08	Iceland Krona
JMD	151.09	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	138.2	Yen
KES	118.45	Kenyan Shilling
KGS	79.5286	Som
KHR	4080	Riel
KMF	482.43	Comoro Franc
KPW	130	North Korean Won
KRW	1313.1	Won
KWD	0.3074	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	481.59	Tenge
LAK	14977	Kip
LBP	1505.5	Lebanese Pound
LKR	355.92	Sri Lanka Rupee
LRD	151	Liberian Dollar
LSL	17.1268	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8665	Libyan Dinar
MAD	10.2596	Moroccan Dirham
MDL	19.24	Moldovan Leu
MGA	4120	Malagasy Ariary
MKD	60.18	Denar
MMK	1850	Kyat
MNT	3141	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1012.1	Kwacha
MXN	20.532	Mexican Peso
MXV	2.764	Mexican Unidad de Inversion (UDI)
MYR	4.45	Malaysian Ringgit
MZN	63.2	Metical
NAD	17.15	Namibia Dollar
NGN	414.9	Naira
NIO	35.71	Cordoba Oro
NOK	9.9671	Norwegian Krone
NPR	127.98	Nepalese Rupee
NZD	1.6049	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8773	Nuevo Sol

Foreign Exchange Position

Positions as at:

22 July 2022

PGK	3.4305	Kina
PHP	56.26	Philippine Peso
PKR	224.75	Pakistan Rupee
PLN	4.6828	Zloty
PYG	6841.51	Guarani
QAR	3.64	Qatari Rial
RON	4.8451	Leu
RSD	115.15	Serbian Dinar
RUB	53.5	Russian Ruble
RWF	1016.6	Rwanda Franc
SAR	3.7575	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.8574	Seychelles Rupee
SDG	565.1402	Sudanese Pound
SEK	10.2411	Swedish Krona
SGD	1.393	Singapore Dollar
SHP	0.7996	Saint Helena Pound
SLL	13830	Leone
SOS	565	Somali Shilling
SRD	22.598	Surinam Dollar
SSP	561.3087	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.1267	Lilangeni
THB	36.68	Baht
TJS	9.8	Somoni
TMT	3.49	New Manat
TND	3.166	Tunisian Dinar
TOP	2.2873	Pa'anga
TRY	17.6034	Turkish Lira
TTD	6.7623	Trinidad and Tobago Dollar
TWD	29.942	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	29.54	Hryvnia
UGX	3805	Uganda Shilling
USD	1	US Dollar
UYU	41.99	Peso Uruguayo
UZS	10903	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23410	Dong
VUV	116.16	Vatu
WST	2.6631	Tala
XAF	644.36	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	636	CFA Franc BCEAO
XPF	117.09	CFP Franc

Foreign Exchange Position

Positions as at:

22 July 2022

YER	249.95	Yemeni Rial
ZAR	17.1485	Rand
ZMK	5185	Zambian Kwacha
ZWL	381.7456	Zimbabwe Dollar

Interest Rate Position

Positions as at:

22 July 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	891,112.70	368,940.81	1,260,053.51
Floating vs. Fixed	9,516,963.94	2,811,631.24	12,328,595.19
Overnight Index Swap	2,140,527.99	831,309.62	2,971,837.61
Total	12,548,604.63	4,011,881.68	16,560,486.31

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,237	3,655	18,892
Floating vs. Fixed	288,153	110,211	398,363
Overnight Index Swap	69,270	17,637	86,907
Total	372,659	131,503	504,162

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	369,819.88	0.00	59,528.09	1,200.42	192,882.81	158,579.47	478,042.85	1,260,053.51
Floating vs. Fixed	2,795,145.13	2,454,265.35	271,822.84	22,363.19	138,119.59	1,796,534.86	4,850,344.23	12,328,595.19
Overnight Index Swap	1,141,909.51	11,922.56	193,157.72	55,497.27	447,686.21	703.33	1,120,961.00	2,971,837.61
Total	4,306,874.52	2,466,187.92	524,508.65	79,060.88	778,688.60	1,955,817.66	6,449,348.08	16,560,486.31

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,517	0	243	16	3,036	4,847	6,234	18,892
Floating vs. Fixed	86,302	79,089	6,544	519	4,633	68,676	152,601	398,363
Overnight Index Swap	23,433	196	1,313	1,453	14,814	32	45,666	86,907
Total	114,252	79,285	8,099	1,988	22,483	73,555	204,501	504,162

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	431,738.42	240,340.32	334,562.96	182,502.23	35,438.60	20,949.97	14,521.01	1,260,053.51
Floating vs. Fixed	4,837,250.39	2,208,533.81	3,350,967.33	1,474,870.61	192,399.09	98,310.66	166,263.29	12,328,595.19
Overnight Index Swap	1,454,858.62	510,481.31	575,434.32	285,655.88	63,642.60	45,818.06	35,946.82	2,971,837.61
Total	6,723,847.44	2,959,355.43	4,260,964.61	1,943,028.73	291,480.29	165,078.70	216,731.11	16,560,486.31

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	3,384	2,894	5,867	4,098	1,131	811	708	18,892
Floating vs. Fixed	70,562	65,681	153,835	84,261	10,256	5,354	8,416	398,363
Overnight Index Swap	15,758	15,374	30,458	17,007	3,382	2,340	2,588	86,907
Total	89,704	83,949	190,160	105,366	14,768	8,504	11,712	504,162

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

Positions as at:

22 July 2022

AFN	90.21	Afghani
ALL	114.58	Lek
AMD	414.6	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	420	Kwanza
ARS	129.38	Argentine Peso
AUD	1.4516	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9204	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	93.95	Taka
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CZK	24.078	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.3118	Danish Krone
DOP	54.28	Dominican Peso
DZD	145.464	Algerian Dinar
EGP	18.94	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

22 July 2022

ETB	52.0937	Ethiopian Birr
EUR	0.9822	Euro
FJD	2.1796	Fiji Dollar
FKP	0.8323	Falkland Islands Pound
GBP	0.8352	Pound Sterling
GEL	2.79	Lari
GHS	8	Cedi
GIP	0.8322	Gibraltar Pound
GMD	54.2	Dalasi
GNF	8619	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	24.3869	Lempira
HRK	7.3782	Croatian Kuna
HTG	114.3613	Gourde
HUF	391.06	Forint
IDR	14985	Rupiah
ILS	3.4373	New Israeli Sheqel
INR	79.98	Indian Rupee
IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
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JMD	151.09	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	138.2	Yen
KES	118.45	Kenyan Shilling
KGS	79.5286	Som
KHR	4080	Riel
KMF	482.43	Comoro Franc
KPW	130	North Korean Won
KRW	1313.1	Won
KWD	0.3074	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	481.59	Tenge
LAK	14977	Kip
LBP	1505.5	Lebanese Pound
LKR	355.92	Sri Lanka Rupee
LRD	151	Liberian Dollar
LSL	17.1268	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8665	Libyan Dinar

Interest Rate Position

Positions as at:

22 July 2022

MAD	10.2596 Moroccan Dirham
MDL	19.24 Moldovan Leu
MGA	4120 Malagasy Ariary
MKD	60.18 Denar
MMK	1850 Kyat
MNT	3141 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	44.55 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1012.1 Kwacha
MXN	20.532 Mexican Peso
MXV	2.764 Mexican Unidad de Inversion (UDI)
MYR	4.45 Malaysian Ringgit
MZN	63.2 Metical
NAD	17.15 Namibia Dollar
NGN	414.9 Naira
NIO	35.71 Cordoba Oro
NOK	9.9671 Norwegian Krone
NPR	127.98 Nepalese Rupee
NZD	1.6049 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8773 Nuevo Sol
PGK	3.4305 Kina
PHP	56.26 Philippine Peso
PKR	224.75 Pakistan Rupee
PLN	4.6828 Zloty
PYG	6841.51 Guarani
QAR	3.64 Qatari Rial
RON	4.8451 Leu
RSD	115.15 Serbian Dinar
RUB	53.5 Russian Ruble
RWF	1016.6 Rwanda Franc
SAR	3.7575 Saudi Riyal
SBD	7.9428 Solomon Islands Dollar
SCR	13.8574 Seychelles Rupee
SDG	565.1402 Sudanese Pound
SEK	10.2411 Swedish Krona
SGD	1.393 Singapore Dollar
SHP	0.7996 Saint Helena Pound
SLL	13830 Leone
SOS	565 Somali Shilling

Interest Rate Position

Positions as at:

22 July 2022

SRD	22.598 Surinam Dollar
SSP	561.3087 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	17.1267 Lilangeni
THB	36.68 Baht
TJS	9.8 Somoni
TMT	3.49 New Manat
TND	3.166 Tunisian Dinar
TOP	2.2873 Pa'anga
TRY	17.6034 Turkish Lira
TTD	6.7623 Trinidad and Tobago Dollar
TWD	29.942 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	29.54 Hryvnia
UGX	3805 Uganda Shilling
USD	1 US Dollar
UYU	41.99 Peso Uruguayo
UZS	10903 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23410 Dong
VUV	116.16 Vatu
WST	2.6631 Tala
XAF	644.36 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	636 CFA Franc BCEAO
XPF	117.09 CFP Franc
YER	249.95 Yemeni Rial
ZAR	17.1485 Rand
ZMK	5185 Zambian Kwacha
ZWL	381.7456 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

18 July 2022 to

22 July 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	90,791.57	145,838.27	236,629.84
Total	90,791.57	145,838.27	236,629.84

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,049	26,774	43,823
Total	17,049	26,774	43,823

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	24,669.03	13,174.03	57,063.68	48,012.97	3,285.90	6,572.23	76,068.88	7,783.12	236,629.84
Total	24,669.03	13,174.03	57,063.68	48,012.97	3,285.90	6,572.23	76,068.88	7,783.12	236,629.84

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,418	4,098	11,543	13,662	679	1,693	10,119	613	43,823
Total	1,418	4,098	11,543	13,662	679	1,693	10,119	613	43,823

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	211,890.42	15,205.96	3,991.05	1,652.77	3,642.73	242.91	4.00	236,629.84
Total	211,890.42	15,205.96	3,991.05	1,652.77	3,642.73	242.91	4.00	236,629.84

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	42,534	658	241	112	247	30	2	43,823
Total	42,534	658	241	112	247	30	2	43,823

Interest Rate Turnover

Turnover for the period:

18 July 2022 to

22 July 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	312,459.59	233,497.67	545,957.26
Floating vs. Fixed	500,709.38	273,162.30	773,871.69
Overnight Index Swap	199,819.05	155,473.17	355,292.23
Total	1,012,988.03	662,133.15	1,675,121.17

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,649	1,383	6,031
Floating vs. Fixed	11,046	5,260	16,305
Overnight Index Swap	3,979	5,614	9,593
Total	19,673	12,256	31,929

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	80,889.16	0.00	17,992.18	86.45	301,333.24	4,985.19	140,671.04	545,957.26
Floating vs. Fixed	80,485.19	114,747.48	10,406.64	741.28	86,316.66	75,552.85	405,621.59	773,871.69
Overnight Index Swap	105,852.78	1,910.32	10,370.26	448.98	60,229.34	0.00	176,480.56	355,292.23
Total	267,227.13	116,657.80	38,769.08	1,276.70	447,879.24	80,538.04	722,773.18	1,675,121.17

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	473	0	159	7	4,496	144	753	6,031
Floating vs. Fixed	736	3,195	253	25	2,113	2,025	7,959	16,305
Overnight Index Swap	1,656	13	74	19	4,963	0	2,869	9,593
Total	2,864	3,208	486	51	11,572	2,169	11,580	31,929

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	354,005.54	55,706.03	72,427.60	41,445.28	10,681.37	6,021.55	5,669.90	545,957.26
Floating vs. Fixed	365,231.52	145,461.51	154,441.96	80,835.92	21,840.67	3,728.61	2,331.50	773,871.69
Overnight Index Swap	181,802.27	58,634.25	61,026.45	36,906.24	12,058.95	2,428.97	2,435.09	355,292.23
Total	901,039.33	259,801.79	287,896.01	159,187.44	44,580.98	12,179.12	10,436.49	1,675,121.17

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	3,385	352	787	718	328	175	287	6,031
Floating vs. Fixed	3,344	1,873	4,623	4,707	1,110	271	378	16,305
Overnight Index Swap	576	749	2,232	3,919	1,112	410	597	9,593
Total	7,305	2,974	7,642	9,344	2,549	856	1,261	31,929