

Foreign Exchange Position

Positions as at: 29 July 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	392,959.23	872,028.04	1,264,987.27
Total	392,959.23	872,028.04	1,264,987.27

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,513	128,135	188,648
Total	60,513	128,135	188,648

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	138,053.03	49,748.59	230,901.42	314,501.77	13,203.59	39,769.05	425,198.16	53,611.67	1,264,987.27
Total	138,053.03	49,748.59	230,901.42	314,501.77	13,203.59	39,769.05	425,198.16	53,611.67	1,264,987.27

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,315	14,697	40,854	56,285	2,785	9,837	51,829	5,046	188,648
Total	7,315	14,697	40,854	56,285	2,785	9,837	51,829	5,046	188,648

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	945,526.33	151,126.41	87,872.75	44,673.99	23,709.16	10,712.25	1,366.39	1,264,987.27
Total	945,526.33	151,126.41	87,872.75	44,673.99	23,709.16	10,712.25	1,366.39	1,264,987.27

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	166,582	9,070	5,872	3,358	2,436	1,227	103	188,648
Total	166,582	9,070	5,872	3,358	2,436	1,227	103	188,648

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	90.27	Afghani
ALL	114.5	Lek
AMD	406.85	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	420	Kwanza
ARS	130.9	Argentine Peso
AUD	1.4296	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9172	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	94.61	Taka
BGN	1.9175	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2020	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

29 July 2022

BND	1.3829	Brunei Dollar
BOB	6.8	Boliviano
BRL	5.2432	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.894	Ngultrum
BWP	12.6422	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2821	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.9597	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	906.95	Chilean Peso
CNY	6.757	Yuan Renminbi
COP	4415.6	Colombian Peso
COU	0.0704	Unidad de Valor Real
CRC	667.825	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	108.1	Cape Verde Escudo
CZK	24.042	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.2991	Danish Krone
DOP	54.32	Dominican Peso
DZD	145.37	Algerian Dinar
EGP	18.91	Egyptian Pound
ERN	15	Nakfa
ETB	52.1291	Ethiopian Birr
EUR	0.9798	Euro
FJD	2.1664	Fiji Dollar
FKP	0.8292	Falkland Islands Pound
GBP	0.8224	Pound Sterling
GEL	2.745	Lari
GHS	8.36	Cedi
GIP	0.8291	Gibraltar Pound
GMD	54.2	Dalasi
GNF	8612	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8492	Hong Kong Dollar
HNL	24.4044	Lempira
HRK	7.3657	Croatian Kuna
HTG	116	Gourde
HUF	395.23	Forint
IDR	15010	Rupiah
ILS	3.4138	New Israeli Sheqel
INR	79.845	Indian Rupee

Foreign Exchange Position

Positions as at:

29 July 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.94	Iceland Krona
JMD	152.03	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	136.55	Yen
KES	118.65	Kenyan Shilling
KGS	80.9604	Som
KHR	4088	Riel
KMF	485.06	Comoro Franc
KPW	130	North Korean Won
KRW	1306.08	Won
KWD	0.3071	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	477.5	Tenge
LAK	15043.9	Kip
LBP	1505.7	Lebanese Pound
LKR	357	Sri Lanka Rupee
LRD	152	Liberian Dollar
LSL	16.6763	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8764	Libyan Dinar
MAD	10.2511	Moroccan Dirham
MDL	19.2605	Moldovan Leu
MGA	4126.6	Malagasy Ariary
MKD	60.66	Denar
MMK	1850	Kyat
MNT	3150	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1011.8	Kwacha
MXN	20.395	Mexican Peso
MXV	2.7506	Mexican Unidad de Inversion (UDI)
MYR	4.456	Malaysian Ringgit
MZN	63.23	Metical
NAD	16.703	Namibia Dollar
NGN	415.14	Naira
NIO	35.81	Cordoba Oro
NOK	9.7405	Norwegian Krone
NPR	127.84	Nepalese Rupee
NZD	1.5964	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.91	Nuevo Sol

Foreign Exchange Position

Positions as at:

29 July 2022

PGK	3.4305	Kina
PHP	55.51	Philippine Peso
PKR	235.25	Pakistan Rupee
PLN	4.6876	Zloty
PYG	6895.32	Guarani
QAR	3.6729	Qatari Rial
RON	4.8296	Leu
RSD	114.84	Serbian Dinar
RUB	59.35	Russian Ruble
RWF	1018.1	Rwanda Franc
SAR	3.7558	Saudi Riyal
SBD	7.9177	Solomon Islands Dollar
SCR	13.0717	Seychelles Rupee
SDG	565.1002	Sudanese Pound
SEK	10.207	Swedish Krona
SGD	1.3829	Singapore Dollar
SHP	0.8007	Saint Helena Pound
SLL	13798.2	Leone
SOS	565	Somali Shilling
SRD	24.029	Surinam Dollar
SSP	605.0136	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2510	Syrian Pound
SZL	16.6823	Lilangeni
THB	36.68	Baht
TJS	10.2	Somoni
TMT	3.49	New Manat
TND	3.1595	Tunisian Dinar
TOP	2.2691	Pa'anga
TRY	17.8651	Turkish Lira
TTD	6.758	Trinidad and Tobago Dollar
TWD	29.891	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.9	Hryvnia
UGX	3870	Uganda Shilling
USD	1	US Dollar
UYU	41.67	Peso Uruguayo
UZS	10937.4	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23375	Dong
VUV	115.25	Vatu
WST	2.5707	Tala
XAF	642.78	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	643	CFA Franc BCEAO
XPF	116.68	CFP Franc

Foreign Exchange Position

Positions as at:

29 July 2022

YER	249.98	Yemeni Rial
ZAR	16.6952	Rand
ZMK	5185	Zambian Kwacha
ZWL	381.745	Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 July 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	895,961.01	371,361.89	1,267,322.90
Floating vs. Fixed	9,546,925.95	2,814,446.58	12,361,372.53
Overnight Index Swap	2,146,018.50	860,819.53	3,006,838.03
Total	12,588,905.46	4,046,628.00	16,635,533.46

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,228	3,453	18,681
Floating vs. Fixed	288,732	110,080	398,812
Overnight Index Swap	71,035	18,088	89,122
Total	374,994	131,621	506,615

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	367,562.70	0.00	59,021.76	1,219.10	194,550.60	161,154.73	483,814.02	1,267,322.90
Floating vs. Fixed	2,784,745.17	2,461,615.87	273,238.38	21,951.81	139,306.80	1,818,895.41	4,861,619.09	12,361,372.53
Overnight Index Swap	1,181,342.29	12,072.67	182,523.57	56,389.62	460,978.47	703.38	1,112,828.02	3,006,838.03
Total	4,333,650.15	2,473,688.53	514,783.71	79,560.53	794,835.87	1,980,753.52	6,458,261.14	16,635,533.46

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,467	0	207	16	3,029	4,911	6,052	18,681
Floating vs. Fixed	86,182	79,786	6,585	518	4,631	69,219	151,891	398,812
Overnight Index Swap	24,719	199	1,343	1,456	15,062	32	46,312	89,122
Total	115,368	79,985	8,134	1,990	22,722	74,162	204,255	506,615

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	440,864.85	236,036.46	335,884.74	183,357.05	35,681.48	21,034.90	14,463.42	1,267,322.90
Floating vs. Fixed	4,856,332.77	2,216,218.33	3,353,640.46	1,476,276.33	194,646.47	98,322.17	165,936.00	12,361,372.53
Overnight Index Swap	1,447,410.64	507,404.76	610,728.60	291,274.49	66,197.74	46,812.28	37,009.53	3,006,838.03
Total	6,744,608.26	2,959,659.54	4,300,253.80	1,950,907.88	296,525.69	166,169.34	217,408.95	16,635,533.46

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	3,371	2,875	5,868	4,018	1,105	787	658	18,681
Floating vs. Fixed	70,936	65,830	153,777	84,152	10,431	5,315	8,373	398,812
Overnight Index Swap	16,021	15,582	31,213	17,487	3,635	2,365	2,820	89,122
Total	90,328	84,286	190,858	105,656	15,170	8,466	11,851	506,615

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

Positions as at:

29 July 2022

AFN	90.27	Afghani
ALL	114.5	Lek
AMD	406.85	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	420	Kwanza
ARS	130.9	Argentine Peso
AUD	1.4296	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9172	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	94.61	Taka
BGN	1.9175	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2020	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3829	Brunei Dollar
BOB	6.8	Boliviano
BRL	5.2432	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.894	Ngultrum
BWP	12.6422	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2821	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.9597	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	906.95	Chilean Peso
CNY	6.757	Yuan Renminbi
COP	4415.6	Colombian Peso
COU	0.0704	Unidad de Valor Real
CRC	667.825	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	108.1	Cape Verde Escudo
CZK	24.042	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.2991	Danish Krone
DOP	54.32	Dominican Peso
DZD	145.37	Algerian Dinar
EGP	18.91	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

29 July 2022

ETB	52.1291	Ethiopian Birr
EUR	0.9798	Euro
FJD	2.1664	Fiji Dollar
FKP	0.8292	Falkland Islands Pound
GBP	0.8224	Pound Sterling
GEL	2.745	Lari
GHS	8.36	Cedi
GIP	0.8291	Gibraltar Pound
GMD	54.2	Dalasi
GNF	8612	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8492	Hong Kong Dollar
HNL	24.4044	Lempira
HRK	7.3657	Croatian Kuna
HTG	116	Gourde
HUF	395.23	Forint
IDR	15010	Rupiah
ILS	3.4138	New Israeli Sheqel
INR	79.845	Indian Rupee
IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.94	Iceland Krona
JMD	152.03	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	136.55	Yen
KES	118.65	Kenyan Shilling
KGS	80.9604	Som
KHR	4088	Riel
KMF	485.06	Comoro Franc
KPW	130	North Korean Won
KRW	1306.08	Won
KWD	0.3071	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	477.5	Tenge
LAK	15043.9	Kip
LBP	1505.7	Lebanese Pound
LKR	357	Sri Lanka Rupee
LRD	152	Liberian Dollar
LSL	16.6763	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8764	Libyan Dinar

Interest Rate Position

Positions as at:

29 July 2022

MAD	10.2511	Moroccan Dirham
MDL	19.2605	Moldovan Leu
MGA	4126.6	Malagasy Ariary
MKD	60.66	Denar
MMK	1850	Kyat
MNT	3150	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1011.8	Kwacha
MXN	20.395	Mexican Peso
MXV	2.7506	Mexican Unidad de Inversion (UDI)
MYR	4.456	Malaysian Ringgit
MZN	63.23	Metical
NAD	16.703	Namibia Dollar
NGN	415.14	Naira
NIO	35.81	Cordoba Oro
NOK	9.7405	Norwegian Krone
NPR	127.84	Nepalese Rupee
NZD	1.5964	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.91	Nuevo Sol
PGK	3.4305	Kina
PHP	55.51	Philippine Peso
PKR	235.25	Pakistan Rupee
PLN	4.6876	Zloty
PYG	6895.32	Guarani
QAR	3.6729	Qatari Rial
RON	4.8296	Leu
RSD	114.84	Serbian Dinar
RUB	59.35	Russian Ruble
RWF	1018.1	Rwanda Franc
SAR	3.7558	Saudi Riyal
SBD	7.9177	Solomon Islands Dollar
SCR	13.0717	Seychelles Rupee
SDG	565.1002	Sudanese Pound
SEK	10.207	Swedish Krona
SGD	1.3829	Singapore Dollar
SHP	0.8007	Saint Helena Pound
SLL	13798.2	Leone
SOS	565	Somali Shilling

Interest Rate Position

Positions as at:

29 July 2022

SRD	24.029 Surinam Dollar
SSP	605.0136 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	16.6823 Lilangeni
THB	36.68 Baht
TJS	10.2 Somoni
TMT	3.49 New Manat
TND	3.1595 Tunisian Dinar
TOP	2.2691 Pa'anga
TRY	17.8651 Turkish Lira
TTD	6.758 Trinidad and Tobago Dollar
TWD	29.891 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.9 Hryvnia
UGX	3870 Uganda Shilling
USD	1 US Dollar
UYU	41.67 Peso Uruguayo
UZS	10937.4 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23375 Dong
VUV	115.25 Vatu
WST	2.5707 Tala
XAF	642.78 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	643 CFA Franc BCEAO
XPF	116.68 CFP Franc
YER	249.98 Yemeni Rial
ZAR	16.6952 Rand
ZMK	5185 Zambian Kwacha
ZWL	381.745 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

25 July 2022 to

29 July 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	109,126.76	156,997.19	266,123.95
Total	109,126.76	156,997.19	266,123.95

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,863	26,151	44,013
Total	17,863	26,151	44,013

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	19,947.58	12,295.68	59,133.49	62,404.75	3,320.33	10,820.44	82,985.78	15,215.91	266,123.95
Total	19,947.58	12,295.68	59,133.49	62,404.75	3,320.33	10,820.44	82,985.78	15,215.91	266,123.95

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,110	3,550	9,548	13,750	605	2,850	11,848	753	44,013
Total	1,110	3,550	9,548	13,750	605	2,850	11,848	753	44,013

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	239,358.65	12,825.03	7,059.28	2,236.53	3,838.70	766.22	39.55	266,123.95
Total	239,358.65	12,825.03	7,059.28	2,236.53	3,838.70	766.22	39.55	266,123.95

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	42,665	678	318	121	176	52	5	44,013
Total	42,665	678	318	121	176	52	5	44,013

Interest Rate Turnover

Turnover for the period:

25 July 2022 to

29 July 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,160.44	252,084.81	266,245.26
Floating vs. Fixed	328,981.69	253,191.77	582,173.46
Overnight Index Swap	217,647.39	165,915.47	383,562.86
Total	560,789.52	671,192.06	1,231,981.58

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	227	1,101	1,328
Floating vs. Fixed	7,815	4,438	12,253
Overnight Index Swap	3,889	1,514	5,402
Total	11,930	7,053	18,983

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	75,538.56	0.00	16,576.49	0.00	0.00	8,625.54	165,504.67	266,245.26
Floating vs. Fixed	38,413.04	71,654.69	10,048.19	1,166.09	1,791.19	73,162.22	385,938.05	582,173.46
Overnight Index Swap	207,126.17	310.81	8,699.82	39.69	18,409.49	0.00	148,976.87	383,562.86
Total	321,077.77	71,965.51	35,324.50	1,205.78	20,200.67	81,787.76	700,419.59	1,231,981.58

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	402	0	99	0	0	256	571	1,328
Floating vs. Fixed	536	2,285	189	28	55	1,982	7,179	12,253
Overnight Index Swap	2,710	6	39	6	487	0	2,155	5,402
Total	3,647	2,291	327	34	542	2,238	9,904	18,983

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	160,201.66	32,828.83	45,236.20	15,800.06	4,186.00	3,884.67	4,107.84	266,245.26
Floating vs. Fixed	238,293.64	117,799.70	135,214.24	65,957.49	20,526.90	2,426.21	1,955.28	582,173.46
Overnight Index Swap	193,106.00	58,428.40	84,030.56	29,535.06	11,619.18	1,504.12	5,339.54	383,562.86
Total	591,601.29	209,056.93	264,481.00	111,292.61	36,332.08	7,815.00	11,402.66	1,231,981.58

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	170	117	424	243	116	72	187	1,328
Floating vs. Fixed	1,541	1,550	3,392	4,070	1,190	165	345	12,253
Overnight Index Swap	552	616	1,489	1,387	732	168	460	5,402
Total	2,263	2,282	5,305	5,700	2,038	405	992	18,983