

Foreign Exchange Position

Positions as at: 05 August 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	406,364.65	895,524.40	1,301,889.05
Total	406,364.65	895,524.40	1,301,889.05

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,394	138,130	203,524
Total	65,394	138,130	203,524

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	141,315.35	50,283.41	242,984.48	311,074.34	14,562.82	39,472.15	456,271.92	45,924.57	1,301,889.05
Total	141,315.35	50,283.41	242,984.48	311,074.34	14,562.82	39,472.15	456,271.92	45,924.57	1,301,889.05

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,434	14,986	45,395	59,776	2,970	9,878	58,054	5,031	203,524
Total	7,434	14,986	45,395	59,776	2,970	9,878	58,054	5,031	203,524

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	979,898.68	154,664.56	84,941.35	46,758.09	23,841.27	10,414.06	1,371.03	1,301,889.05
Total	979,898.68	154,664.56	84,941.35	46,758.09	23,841.27	10,414.06	1,371.03	1,301,889.05

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	181,312	9,378	5,593	3,462	2,467	1,210	102	203,524
Total	181,312	9,378	5,593	3,462	2,467	1,210	102	203,524

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	90.21	Afghani
ALL	114.67	Lek
AMD	405.45	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	420	Kwanza
ARS	132.41	Argentine Peso
AUD	1.4391	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9234	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	94.7	Taka
BGN	1.9233	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2021.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

05 August 2022

BND	1.3804	Brunei Dollar
BOB	6.79	Boliviano
BRL	5.2815	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.082	Ngultrum
BWP	12.5945	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2838	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.9605	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	911.3	Chilean Peso
CNY	6.7565	Yuan Renminbi
COP	4296.2	Colombian Peso
COU	0.0722	Unidad de Valor Real
CRC	666.825	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	108.44	Cape Verde Escudo
CZK	24.235	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.3199	Danish Krone
DOP	54.33	Dominican Peso
DZD	145.19	Algerian Dinar
EGP	19.03	Egyptian Pound
ERN	15	Nakfa
ETB	52.1865	Ethiopian Birr
EUR	0.9836	Euro
FJD	2.1692	Fiji Dollar
FKP	0.8231	Falkland Islands Pound
GBP	0.8232	Pound Sterling
GEL	2.71	Lari
GHS	8.3	Cedi
GIP	0.8231	Gibraltar Pound
GMD	54.3	Dalasi
GNF	8595	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	24.41	Lempira
HRK	7.3896	Croatian Kuna
HTG	115	Gourde
HUF	387.51	Forint
IDR	14910	Rupiah
ILS	3.3596	New Israeli Sheqel
INR	79.108	Indian Rupee

Foreign Exchange Position

Positions as at:

05 August 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.84	Iceland Krona
JMD	152	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	133.86	Yen
KES	118.85	Kenyan Shilling
KGS	83	Som
KHR	4090	Riel
KMF	483.63	Comoro Franc
KPW	130	North Korean Won
KRW	1307.82	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	474.59	Tenge
LAK	15210	Kip
LBP	1507	Lebanese Pound
LKR	357	Sri Lanka Rupee
LRD	152.6	Liberian Dollar
LSL	16.7375	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8574	Libyan Dinar
MAD	10.3145	Moroccan Dirham
MDL	19.2105	Moldovan Leu
MGA	4114.3	Malagasy Ariary
MKD	60.6	Denar
MMK	1850	Kyat
MNT	3160	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1018.5	Kwacha
MXN	20.456	Mexican Peso
MXV	2.753	Mexican Unidad de Inversion (UDI)
MYR	4.455	Malaysian Ringgit
MZN	63.23	Metical
NAD	16.7398	Namibia Dollar
NGN	416.19	Naira
NIO	35.81	Cordoba Oro
NOK	9.7175	Norwegian Krone
NPR	126.66	Nepalese Rupee
NZD	1.5941	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8986	Nuevo Sol

Foreign Exchange Position

Positions as at:

05 August 2022

PGK	3.4305	Kina
PHP	55.7	Philippine Peso
PKR	228.25	Pakistan Rupee
PLN	4.6156	Zloty
PYG	6858.73	Guarani
QAR	3.6766	Qatari Rial
RON	4.8402	Leu
RSD	115.37	Serbian Dinar
RUB	58.75	Russian Ruble
RWF	1019.38	Rwanda Franc
SAR	3.7598	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.0057	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.2127	Swedish Krona
SGD	1.3804	Singapore Dollar
SHP	0.8028	Saint Helena Pound
SLL	13858.6	Leone
SOS	565	Somali Shilling
SRD	24.75	Surinam Dollar
SSP	641.6029	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	16.7435	Lilangeni
THB	36.21	Baht
TJS	10.25	Somoni
TMT	3.49	New Manat
TND	3.1633	Tunisian Dinar
TOP	2.2599	Pa'anga
TRY	17.9367	Turkish Lira
TTD	6.7269	Trinidad and Tobago Dollar
TWD	29.953	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.25	Hryvnia
UGX	3876	Uganda Shilling
USD	1	US Dollar
UYU	41.01	Peso Uruguayo
UZS	10940	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23394	Dong
VUV	115.25	Vatu
WST	2.5707	Tala
XAF	645.18	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	638	CFA Franc BCEAO
XPF	117.04	CFP Franc

Foreign Exchange Position

Positions as at:

05 August 2022

YER	249.98	Yemeni Rial
ZAR	16.7732	Rand
ZMK	5185	Zambian Kwacha
ZWL	446.9062	Zimbabwe Dollar

Interest Rate Position

Positions as at:

05 August 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	899,052.86	370,350.03	1,269,402.89
Floating vs. Fixed	9,616,753.45	2,817,794.16	12,434,547.61
Overnight Index Swap	2,145,928.91	860,876.19	3,006,805.09
Total	12,661,735.22	4,049,020.38	16,710,755.59

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,226	3,709	18,935
Floating vs. Fixed	290,636	110,336	400,972
Overnight Index Swap	72,316	18,588	90,904
Total	378,177	132,633	510,810

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	365,287.23	0.00	58,696.28	1,217.92	198,425.40	160,339.43	485,436.64	1,269,402.89
Floating vs. Fixed	2,776,498.16	2,492,354.36	272,819.28	21,342.09	141,662.29	1,846,581.37	4,883,290.06	12,434,547.61
Overnight Index Swap	1,231,249.89	12,495.37	187,207.54	56,615.19	476,655.79	703.33	1,041,877.98	3,006,805.09
Total	4,373,035.28	2,504,849.74	518,723.10	79,175.19	816,743.47	2,007,624.13	6,410,604.68	16,710,755.59

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,579	0	223	16	3,027	4,898	6,193	18,935
Floating vs. Fixed	86,102	80,436	6,667	515	4,632	70,006	152,614	400,972
Overnight Index Swap	25,592	202	1,379	1,463	15,253	32	46,983	90,904
Total	116,273	80,638	8,268	1,994	22,912	74,936	205,790	510,810

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	439,792.62	239,962.04	336,449.60	182,169.40	35,705.89	20,848.67	14,474.68	1,269,402.89
Floating vs. Fixed	4,890,117.21	2,232,212.62	3,372,352.68	1,480,028.33	195,076.58	98,448.47	166,311.72	12,434,547.61
Overnight Index Swap	1,408,937.50	525,203.90	620,920.80	295,735.19	68,631.46	48,978.07	38,398.19	3,006,805.09
Total	6,738,847.33	2,997,378.56	4,329,723.07	1,957,932.91	299,413.93	168,275.21	219,184.58	16,710,755.59

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	3,379	2,913	5,945	4,061	1,133	801	704	18,935
Floating vs. Fixed	71,222	66,714	154,122	84,561	10,606	5,328	8,421	400,972
Overnight Index Swap	16,335	15,948	31,783	17,738	3,696	2,440	2,964	90,904
Total	90,936	85,575	191,850	106,359	15,434	8,568	12,089	510,810

Foreign Exchange Rate

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AED	3.6729	UAE Dirham

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AFN	90.21	Afghani
ALL	114.67	Lek
AMD	405.45	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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LKR	357	Sri Lanka Rupee
LRD	152.6	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	4.8574	Libyan Dinar

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Positions as at:

05 August 2022

MAD	10.3145 Moroccan Dirham
MDL	19.2105 Moldovan Leu
MGA	4114.3 Malagasy Ariary
MKD	60.6 Denar
MMK	1850 Kyat
MNT	3160 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	45.5 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1018.5 Kwacha
MXN	20.456 Mexican Peso
MXV	2.753 Mexican Unidad de Inversion (UDI)
MYR	4.455 Malaysian Ringgit
MZN	63.23 Metical
NAD	16.7398 Namibia Dollar
NGN	416.19 Naira
NIO	35.81 Cordoba Oro
NOK	9.7175 Norwegian Krone
NPR	126.66 Nepalese Rupee
NZD	1.5941 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8986 Nuevo Sol
PGK	3.4305 Kina
PHP	55.7 Philippine Peso
PKR	228.25 Pakistan Rupee
PLN	4.6156 Zloty
PYG	6858.73 Guarani
QAR	3.6766 Qatari Rial
RON	4.8402 Leu
RSD	115.37 Serbian Dinar
RUB	58.75 Russian Ruble
RWF	1019.38 Rwanda Franc
SAR	3.7598 Saudi Riyal
SBD	7.9428 Solomon Islands Dollar
SCR	13.0057 Seychelles Rupee
SDG	565.1502 Sudanese Pound
SEK	10.2127 Swedish Krona
SGD	1.3804 Singapore Dollar
SHP	0.8028 Saint Helena Pound
SLL	13858.6 Leone
SOS	565 Somali Shilling

Interest Rate Position

Positions as at:

05 August 2022

SRD	24.75 Surinam Dollar
SSP	641.6029 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	16.7435 Lilangeni
THB	36.21 Baht
TJS	10.25 Somoni
TMT	3.49 New Manat
TND	3.1633 Tunisian Dinar
TOP	2.2599 Pa'anga
TRY	17.9367 Turkish Lira
TTD	6.7269 Trinidad and Tobago Dollar
TWD	29.953 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.25 Hryvnia
UGX	3876 Uganda Shilling
USD	1 US Dollar
UYU	41.01 Peso Uruguayo
UZS	10940 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23394 Dong
VUV	115.25 Vatu
WST	2.5707 Tala
XAF	645.18 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	638 CFA Franc BCEAO
XPF	117.04 CFP Franc
YER	249.98 Yemeni Rial
ZAR	16.7732 Rand
ZMK	5185 Zambian Kwacha
ZWL	446.9062 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

01 August 2022 to

05 August 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	105,647.22	149,201.91	254,849.13
Total	105,647.22	149,201.91	254,849.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,989	29,471	49,460
Total	19,989	29,471	49,460

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	26,507.86	9,422.32	56,370.68	41,951.81	3,177.69	5,934.83	103,096.90	8,387.05	254,849.13
Total	26,507.86	9,422.32	56,370.68	41,951.81	3,177.69	5,934.83	103,096.90	8,387.05	254,849.13

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,347	2,685	12,972	12,782	610	1,772	16,685	608	49,460
Total	1,347	2,685	12,972	12,782	610	1,772	16,685	608	49,460

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	226,131.82	15,091.06	7,987.37	1,178.56	4,016.81	433.51	10.00	254,849.13
Total	226,131.82	15,091.06	7,987.37	1,178.56	4,016.81	433.51	10.00	254,849.13

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	47,946	774	353	100	254	33	1	49,460
Total	47,946	774	353	100	254	33	1	49,460

Interest Rate Turnover

Turnover for the period:

01 August 2022 to

05 August 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	21,916.10	253,454.69	275,370.79
Floating vs. Fixed	352,546.13	268,291.23	620,837.36
Overnight Index Swap	217,192.51	157,048.76	374,241.26
Total	591,654.73	678,794.68	1,270,449.41

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	293	1,479	1,772
Floating vs. Fixed	7,835	4,354	12,188
Overnight Index Swap	3,318	1,543	4,861
Total	11,446	7,375	18,820

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	78,899.25	0.00	17,060.22	0.00	0.00	2,334.04	177,077.27	275,370.79
Floating vs. Fixed	80,409.41	118,624.03	10,329.88	781.38	1,100.15	76,624.13	332,968.39	620,837.36
Overnight Index Swap	194,928.83	740.03	8,610.94	896.26	23,355.83	0.00	145,709.38	374,241.26
Total	354,237.49	119,364.06	36,001.04	1,677.64	24,455.98	78,958.18	655,755.04	1,270,449.41

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	507	0	166	0	0	80	1,019	1,772
Floating vs. Fixed	751	2,352	223	21	42	2,196	6,604	12,188
Overnight Index Swap	2,529	5	52	21	372	0	1,883	4,861
Total	3,787	2,357	441	42	414	2,276	9,505	18,820

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	154,549.58	43,476.35	43,837.66	21,332.07	4,143.34	3,884.28	4,147.50	275,370.79
Floating vs. Fixed	256,713.54	118,604.94	152,166.18	70,294.21	18,830.29	1,585.96	2,642.24	620,837.36
Overnight Index Swap	194,470.12	58,633.36	73,262.15	25,803.60	13,644.40	3,348.48	5,079.15	374,241.26
Total	605,733.24	220,714.65	269,265.98	117,429.89	36,618.03	8,818.72	11,868.90	1,270,449.41

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	177	162	444	463	163	101	262	1,772
Floating vs. Fixed	1,488	1,667	3,569	3,802	1,150	145	369	12,188
Overnight Index Swap	575	642	1,392	1,118	569	89	476	4,861
Total	2,240	2,471	5,405	5,383	1,882	334	1,107	18,820