

Foreign Exchange Position

Positions as at: 12 August 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	401,201.56	896,676.05	1,297,877.61
Total	401,201.56	896,676.05	1,297,877.61

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,089	136,865	198,954
Total	62,089	136,865	198,954

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	139,699.71	50,799.20	230,321.49	320,250.40	15,502.50	38,612.43	451,105.89	51,585.98	1,297,877.61
Total	139,699.71	50,799.20	230,321.49	320,250.40	15,502.50	38,612.43	451,105.89	51,585.98	1,297,877.61

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,361	14,522	42,802	58,461	3,134	9,455	58,008	5,211	198,954
Total	7,361	14,522	42,802	58,461	3,134	9,455	58,008	5,211	198,954

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	974,946.43	163,439.62	79,198.81	44,622.57	23,892.71	10,791.77	985.70	1,297,877.61
Total	974,946.43	163,439.62	79,198.81	44,622.57	23,892.71	10,791.77	985.70	1,297,877.61

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	176,650	9,720	5,452	3,362	2,457	1,214	99	198,954
Total	176,650	9,720	5,452	3,362	2,457	1,214	99	198,954

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	89.76	Afghani
ALL	112.96	Lek
AMD	404.78	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	418	Kwanza
ARS	134	Argentine Peso
AUD	1.4122	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8988	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	94.95	Taka
BGN	1.8987	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2022.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

12 August 2022

BND	1.3697	Brunei Dollar
BOB	6.87	Boliviano
BRL	5.0927	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.485	Ngultrum
BWP	12.3609	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2773	Canadian Dollar
CDF	1994.14	Congolese Franc
CHF	0.9423	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	886.2	Chilean Peso
CNY	6.723	Yuan Renminbi
COP	4268.13	Colombian Peso
COU	0.0724	Unidad de Valor Real
CRC	667.825	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	107.05	Cape Verde Escudo
CZK	23.601	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.2227	Danish Krone
DOP	53.8	Dominican Peso
DZD	142.63	Algerian Dinar
EGP	19.1	Egyptian Pound
ERN	15	Nakfa
ETB	52.2502	Ethiopian Birr
EUR	0.9708	Euro
FJD	2.1459	Fiji Dollar
FKP	0.8264	Falkland Islands Pound
GBP	0.8178	Pound Sterling
GEL	2.68	Lari
GHS	8.85	Cedi
GIP	0.8264	Gibraltar Pound
GMD	54.75	Dalasi
GNF	8592	Guinea Franc
GTQ	7.725	Quetzal
GYD	208.19	Guyana Dollar
HKD	7.8463	Hong Kong Dollar
HNL	24.403	Lempira
HRK	7.2906	Croatian Kuna
HTG	124	Gourde
HUF	383.15	Forint
IDR	14870	Rupiah
ILS	3.2579	New Israeli Sheqel
INR	79.09	Indian Rupee

Foreign Exchange Position

Positions as at:

12 August 2022

IQD	1459	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.86	Iceland Krona
JMD	151.36	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	132.87	Yen
KES	119.15	Kenyan Shilling
KGS	82.2303	Som
KHR	4096	Riel
KMF	477.02	Comoro Franc
KPW	130	North Korean Won
KRW	1297.33	Won
KWD	0.3062	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	478.19	Tenge
LAK	15215	Kip
LBP	1505.5	Lebanese Pound
LKR	358	Sri Lanka Rupee
LRD	152.5	Liberian Dollar
LSL	16.2025	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8609	Libyan Dinar
MAD	10.2404	Moroccan Dirham
MDL	19.1605	Moldovan Leu
MGA	4115	Malagasy Ariary
MKD	59.92	Denar
MMK	2100	Kyat
MNT	3170	Tugrik
MOP	8.083	Pataca
MRO	356	Ouguiya
MUR	45.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016	Kwacha
MXN	20.016	Mexican Peso
MXV	2.6879	Mexican Unidad de Inversion (UDI)
MYR	4.455	Malaysian Ringgit
MZN	63.23	Metical
NAD	16.192	Namibia Dollar
NGN	418.19	Naira
NIO	35.81	Cordoba Oro
NOK	9.5106	Norwegian Krone
NPR	127.23	Nepalese Rupee
NZD	1.5615	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8857	Nuevo Sol

Foreign Exchange Position

Positions as at:

12 August 2022

PGK	3.4305	Kina
PHP	55.41	Philippine Peso
PKR	224.15	Pakistan Rupee
PLN	4.5367	Zloty
PYG	6882.48	Guarani
QAR	3.6677	Qatari Rial
RON	4.7602	Leu
RSD	113.79	Serbian Dinar
RUB	59.125	Russian Ruble
RWF	1018.75	Rwanda Franc
SAR	3.759	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.4781	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.0544	Swedish Krona
SGD	1.3697	Singapore Dollar
SHP	0.8051	Saint Helena Pound
SLL	13863	Leone
SOS	565	Somali Shilling
SRD	23.041	Surinam Dollar
SSP	643.9441	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYF	2511	Syrian Pound
SZL	16.2085	Lilangeni
THB	35.35	Baht
TJS	10.24	Somoni
TMT	3.49	New Manat
TND	3.1239	Tunisian Dinar
TOP	2.2599	Pa'anga
TRY	17.8708	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	29.901	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.25	Hryvnia
UGX	3855	Uganda Shilling
USD	1	US Dollar
UYU	40.01	Peso Uruguayo
UZS	10882.48	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23385	Dong
VUV	115.25	Vatu
WST	2.5707	Tala
XAF	636.79	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	639	CFA Franc BCEAO
XPF	115.71	CFP Franc

Foreign Exchange Position

Positions as at:

12 August 2022

YER	250	Yemeni Rial
ZAR	16.1659	Rand
ZMK	5185	Zambian Kwacha
ZWL	446.9062	Zimbabwe Dollar

Interest Rate Position

Positions as at:

12 August 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	919,094.82	361,451.20	1,280,546.02
Floating vs. Fixed	9,691,473.26	2,837,132.99	12,528,606.26
Overnight Index Swap	2,158,379.65	856,345.50	3,014,725.15
Total	12,768,947.74	4,054,929.69	16,823,877.43

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,242	3,771	19,013
Floating vs. Fixed	289,612	110,337	399,949
Overnight Index Swap	72,726	18,901	91,627
Total	377,579	133,009	510,588

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	376,132.30	0.00	58,888.06	1,225.96	199,239.03	160,337.28	484,723.41	1,280,546.02
Floating vs. Fixed	2,782,447.41	2,510,945.08	277,905.55	21,011.82	139,668.21	1,824,709.41	4,971,918.77	12,528,606.26
Overnight Index Swap	1,206,684.55	12,794.14	192,536.95	59,878.02	481,979.41	703.64	1,060,148.43	3,014,725.15
Total	4,365,264.26	2,523,739.22	529,330.55	82,115.81	820,886.66	1,985,750.33	6,516,790.60	16,823,877.43

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,577	0	222	16	3,021	4,886	6,292	19,013
Floating vs. Fixed	85,954	79,664	6,600	487	4,408	69,281	153,556	399,949
Overnight Index Swap	25,605	206	1,396	1,490	15,442	32	47,456	91,627
Total	116,136	79,870	8,217	1,993	22,871	74,198	207,304	510,588

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	431,110.99	238,309.19	355,162.44	184,090.01	35,905.92	21,171.63	14,795.84	1,280,546.02
Floating vs. Fixed	4,941,912.82	2,245,268.07	3,394,284.29	1,483,697.40	197,481.14	99,146.78	166,815.76	12,528,606.26
Overnight Index Swap	1,419,930.94	538,121.64	608,751.30	292,247.14	69,897.91	48,187.33	37,588.88	3,014,725.15
Total	6,792,954.74	3,021,698.91	4,358,198.03	1,960,034.56	303,284.97	168,505.74	219,200.48	16,823,877.43

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	3,410	2,921	5,948	4,076	1,134	805	720	19,013
Floating vs. Fixed	71,993	66,228	153,000	84,400	10,619	5,305	8,406	399,949
Overnight Index Swap	16,613	16,260	31,947	17,728	3,748	2,418	2,913	91,627
Total	92,016	85,409	190,895	106,204	15,500	8,527	12,039	510,588

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

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AFN	89.76	Afghani
ALL	112.96	Lek
AMD	404.78	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	418	Kwanza
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DZD	142.63	Algerian Dinar
EGP	19.1	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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LRD	152.5	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8609	Libyan Dinar

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MAD	10.2404	Moroccan Dirham
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MNT	3170	Tugrik
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MZN	63.23	Metical
NAD	16.192	Namibia Dollar
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NOK	9.5106	Norwegian Krone
NPR	127.23	Nepalese Rupee
NZD	1.5615	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8857	Nuevo Sol
PGK	3.4305	Kina
PHP	55.41	Philippine Peso
PKR	224.15	Pakistan Rupee
PLN	4.5367	Zloty
PYG	6882.48	Guarani
QAR	3.6677	Qatari Rial
RON	4.7602	Leu
RSD	113.79	Serbian Dinar
RUB	59.125	Russian Ruble
RWF	1018.75	Rwanda Franc
SAR	3.759	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.4781	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.0544	Swedish Krona
SGD	1.3697	Singapore Dollar
SHP	0.8051	Saint Helena Pound
SLL	13863	Leone
SOS	565	Somali Shilling

Interest Rate Position

Positions as at:

12 August 2022

SRD	23.041 Surinam Dollar
SSP	643.9441 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	16.2085 Lilangeni
THB	35.35 Baht
TJS	10.24 Somoni
TMT	3.49 New Manat
TND	3.1239 Tunisian Dinar
TOP	2.2599 Pa'anga
TRY	17.8708 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	29.901 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.25 Hryvnia
UGX	3855 Uganda Shilling
USD	1 US Dollar
UYU	40.01 Peso Uruguayo
UZS	10882.48 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23385 Dong
VUV	115.25 Vatu
WST	2.5707 Tala
XAF	636.79 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	639 CFA Franc BCEAO
XPF	115.71 CFP Franc
YER	250 Yemeni Rial
ZAR	16.1659 Rand
ZMK	5185 Zambian Kwacha
ZWL	446.9062 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

08 August 2022 to

12 August 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	83,129.42	124,417.80	207,547.22
Total	83,129.42	124,417.80	207,547.22

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,673	22,127	36,800
Total	14,673	22,127	36,800

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	18,971.50	9,679.27	29,699.91	54,077.04	3,148.07	6,778.41	74,687.10	10,505.92	207,547.22
Total	18,971.50	9,679.27	29,699.91	54,077.04	3,148.07	6,778.41	74,687.10	10,505.92	207,547.22

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,094	2,691	7,098	11,641	600	1,912	11,147	619	36,800
Total	1,094	2,691	7,098	11,641	600	1,912	11,147	619	36,800

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	188,513.97	12,077.64	3,636.49	1,152.88	2,023.72	142.52	0.00	207,547.22
Total	188,513.97	12,077.64	3,636.49	1,152.88	2,023.72	142.52	0.00	207,547.22

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	35,615	703	263	61	134	25	0	36,800
Total	35,615	703	263	61	134	25	0	36,800

Interest Rate Turnover

Turnover for the period:

08 August 2022 to

12 August 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	29,408.25	239,414.13	268,822.38
Floating vs. Fixed	592,323.67	268,480.34	860,804.01
Overnight Index Swap	199,454.87	134,622.55	334,077.42
Total	821,186.79	642,517.02	1,463,703.81

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	145	1,295	1,440
Floating vs. Fixed	10,118	4,322	14,439
Overnight Index Swap	2,836	1,420	4,256
Total	13,099	7,036	20,134

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	104,798.36	0.00	14,965.01	0.00	314.89	3,088.92	145,655.20	268,822.38
Floating vs. Fixed	200,138.09	165,033.73	11,038.11	816.83	1,493.62	136,293.01	345,990.62	860,804.01
Overnight Index Swap	145,097.44	375.90	5,166.98	3,155.31	11,100.24	0.00	169,181.55	334,077.42
Total	450,033.89	165,409.63	31,170.10	3,972.15	12,908.75	139,381.93	660,827.38	1,463,703.81

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	450	0	113	0	17	81	779	1,440
Floating vs. Fixed	2,157	2,806	164	21	48	3,030	6,215	14,439
Overnight Index Swap	2,075	6	45	37	473	0	1,620	4,256
Total	4,681	2,812	321	58	538	3,111	8,614	20,134

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	134,216.42	31,915.63	74,541.92	15,543.99	4,188.74	4,021.58	4,394.10	268,822.38
Floating vs. Fixed	354,106.77	167,339.04	203,257.75	95,433.56	25,916.11	5,667.38	9,083.39	860,804.01
Overnight Index Swap	144,909.78	60,660.84	93,122.28	19,635.96	11,976.80	921.50	2,850.27	334,077.42
Total	633,232.97	259,915.51	370,921.96	130,613.50	42,081.66	10,610.46	16,327.76	1,463,703.81

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	171	124	353	307	158	92	236	1,440
Floating vs. Fixed	2,279	1,923	4,203	3,886	1,225	282	643	14,439
Overnight Index Swap	464	776	1,268	837	525	81	306	4,256
Total	2,913	2,823	5,823	5,030	1,907	455	1,185	20,134