

## Foreign Exchange Position

Positions as at: 26 August 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	396,757.03	903,294.83	1,300,051.86
<b>Total</b>	<b>396,757.03</b>	<b>903,294.83</b>	<b>1,300,051.86</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,618	132,443	190,061
<b>Total</b>	<b>57,618</b>	<b>132,443</b>	<b>190,061</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	145,238.95	48,311.03	236,192.45	312,340.49	15,405.01	35,965.62	448,816.87	57,781.44	1,300,051.86
<b>Total</b>	<b>145,238.95</b>	<b>48,311.03</b>	<b>236,192.45</b>	<b>312,340.49</b>	<b>15,405.01</b>	<b>35,965.62</b>	<b>448,816.87</b>	<b>57,781.44</b>	<b>1,300,051.86</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,556	12,682	40,620	55,163	3,249	8,969	56,422	5,400	190,061
<b>Total</b>	<b>7,556</b>	<b>12,682</b>	<b>40,620</b>	<b>55,163</b>	<b>3,249</b>	<b>8,969</b>	<b>56,422</b>	<b>5,400</b>	<b>190,061</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	977,575.99	167,787.70	78,081.11	41,132.71	23,349.74	10,994.31	1,130.30	1,300,051.86
<b>Total</b>	<b>977,575.99</b>	<b>167,787.70</b>	<b>78,081.11</b>	<b>41,132.71</b>	<b>23,349.74</b>	<b>10,994.31</b>	<b>1,130.30</b>	<b>1,300,051.86</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	167,665	10,242	5,462	2,978	2,398	1,205	111	190,061
<b>Total</b>	<b>167,665</b>	<b>10,242</b>	<b>5,462</b>	<b>2,978</b>	<b>2,398</b>	<b>1,205</b>	<b>111</b>	<b>190,061</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.29	Afghani
ALL	116.77	Lek
AMD	403.87	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	420	Kwanza
ARS	137.13	Argentine Peso
AUD	1.4472	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9618	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	94.91	Taka
BGN	1.9618	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2024.3	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

26 August 2022

BND	1.3937	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1114	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.818	Ngultrum
BWP	12.7389	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2965	Canadian Dollar
CDF	2006	Congolese Franc
CHF	0.9662	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	920	Chilean Peso
CNY	6.8581	Yuan Renminbi
COP	4403.95	Colombian Peso
COU	0.0715	Unidad de Valor Real
CRC	633.85	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	110.61	Cape Verde Escudo
CZK	24.711	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.4612	Danish Krone
DOP	53.01	Dominican Peso
DZD	140.44	Algerian Dinar
EGP	19.19	Egyptian Pound
ERN	15	Nakfa
ETB	52.3909	Ethiopian Birr
EUR	1.0031	Euro
FJD	2.1829	Fiji Dollar
FKP	0.8493	Falkland Islands Pound
GBP	0.8472	Pound Sterling
GEL	2.79	Lari
GHS	9.8	Cedi
GIP	0.8492	Gibraltar Pound
GMD	54.9	Dalasi
GNF	8576	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8467	Hong Kong Dollar
HNL	24.4039	Lempira
HRK	7.5334	Croatian Kuna
HTG	121	Gourde
HUF	410.31	Forint
IDR	14845	Rupiah
ILS	3.2696	New Israeli Sheqel
INR	79.78	Indian Rupee

## Foreign Exchange Position

Positions as at:

26 August 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.59	Iceland Krona
JMD	150.14	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	137.11	Yen
KES	119.75	Kenyan Shilling
KGS	80.2939	Som
KHR	4094	Riel
KMF	495.97	Comoro Franc
KPW	130	North Korean Won
KRW	1340.6	Won
KWD	0.3078	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	464	Tenge
LAK	15270	Kip
LBP	1505.5	Lebanese Pound
LKR	357	Sri Lanka Rupee
LRD	151.5	Liberian Dollar
LSL	16.9141	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9195	Libyan Dinar
MAD	10.5456	Moroccan Dirham
MDL	19.3	Moldovan Leu
MGA	4116	Malagasy Ariary
MKD	61.8	Denar
MMK	2093.7	Kyat
MNT	3135	Tugrik
MOP	8.082	Pataca
MRO	356	Ouguiya
MUR	44	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1010.7	Kwacha
MXN	19.885	Mexican Peso
MXV	2.6647	Mexican Unidad de Inversion (UDI)
MYR	4.484	Malaysian Ringgit
MZN	63.23	Metical
NAD	16.9187	Namibia Dollar
NGN	421.08	Naira
NIO	35.88	Cordoba Oro
NOK	9.6885	Norwegian Krone
NPR	127.69	Nepalese Rupee
NZD	1.6181	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8559	Nuevo Sol

## Foreign Exchange Position

Positions as at:

26 August 2022

PGK	3.4188	Kina
PHP	56.06	Philippine Peso
PKR	219	Pakistan Rupee
PLN	4.7802	Zloty
PYG	6850.3	Guarani
QAR	3.6758	Qatari Rial
RON	4.8741	Leu
RSD	117.69	Serbian Dinar
RUB	59.8	Russian Ruble
RWF	1023.04	Rwanda Franc
SAR	3.7575	Saudi Riyal
SBD	7.9365	Solomon Islands Dollar
SCR	13.2336	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.6066	Swedish Krona
SGD	1.3937	Singapore Dollar
SHP	0.8109	Saint Helena Pound
SLL	13956	Leone
SOS	565	Somali Shilling
SRD	24.505	Surinam Dollar
SSP	641.2497	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	16.909	Lilangeni
THB	36.1	Baht
TJS	10.24	Somoni
TMT	3.49	New Manat
TND	3.2004	Tunisian Dinar
TOP	2.2717	Pa'anga
TRY	18.1386	Turkish Lira
TTD	6.756	Trinidad and Tobago Dollar
TWD	30.234	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.5	Hryvnia
UGX	3805	Uganda Shilling
USD	1	US Dollar
UYU	40.39	Peso Uruguayo
UZS	10898.76	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23425	Dong
VUV	115.25	Vatu
WST	2.6385	Tala
XAF	658	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	655.48	CFA Franc BCEAO
XPF	119.39	CFP Franc

## Foreign Exchange Position

Positions as at:

26 August 2022

YER	249.98	Yemeni Rial
ZAR	16.9281	Rand
ZMK	5185	Zambian Kwacha
ZWL	508.3115	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

26 August 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	895,190.11	352,073.28	1,247,263.38
Floating vs. Fixed	9,176,016.70	2,749,124.17	11,925,140.88
Overnight Index Swap	2,138,218.24	820,943.58	2,959,161.82
<b>Total</b>	<b>12,209,425.05</b>	<b>3,922,141.03</b>	<b>16,131,566.08</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,116	3,811	18,927
Floating vs. Fixed	272,369	109,909	382,277
Overnight Index Swap	72,171	19,194	91,365
<b>Total</b>	<b>359,655</b>	<b>132,914</b>	<b>492,569</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	367,457.98	0.00	56,170.94	1,183.41	191,813.07	168,233.04	462,404.94	1,247,263.38
Floating vs. Fixed	2,639,704.42	2,501,693.37	267,085.39	21,180.96	133,116.42	1,832,179.45	4,530,180.86	11,925,140.88
Overnight Index Swap	1,205,173.48	13,129.73	173,537.54	57,857.60	472,979.90	701.06	1,035,782.51	2,959,161.82
<b>Total</b>	<b>4,212,335.87</b>	<b>2,514,823.10</b>	<b>496,793.87</b>	<b>80,221.98</b>	<b>797,909.40</b>	<b>2,001,113.55</b>	<b>6,028,368.30</b>	<b>16,131,566.08</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,595	0	249	16	3,008	5,015	6,045	18,927
Floating vs. Fixed	82,534	79,548	6,583	472	4,349	68,725	140,067	382,277
Overnight Index Swap	25,633	213	1,434	1,489	15,842	30	46,724	91,365
<b>Total</b>	<b>112,762</b>	<b>79,761</b>	<b>8,265</b>	<b>1,977</b>	<b>23,199</b>	<b>73,769</b>	<b>192,836</b>	<b>492,569</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	427,677.04	223,745.44	347,055.42	178,133.09	35,583.65	20,642.53	14,426.21	1,247,263.38
Floating vs. Fixed	4,805,352.89	2,094,594.16	3,250,908.16	1,337,434.22	190,014.63	94,334.87	152,501.95	11,925,140.88
Overnight Index Swap	1,389,390.92	511,688.60	609,526.26	296,353.29	67,374.71	47,621.48	37,206.55	2,959,161.82
<b>Total</b>	<b>6,622,420.85</b>	<b>2,830,028.20</b>	<b>4,207,489.84</b>	<b>1,811,920.59</b>	<b>292,973.00</b>	<b>162,598.89</b>	<b>204,134.71</b>	<b>16,131,566.08</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	3,449	2,870	5,979	3,993	1,127	798	713	18,927
Floating vs. Fixed	70,799	60,205	148,868	78,987	10,370	5,210	7,840	382,277
Overnight Index Swap	16,560	15,102	32,181	18,549	3,562	2,526	2,885	91,365
<b>Total</b>	<b>90,808</b>	<b>78,176</b>	<b>187,028</b>	<b>101,528</b>	<b>15,058</b>	<b>8,533</b>	<b>11,438</b>	<b>492,569</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

## Interest Rate Position

Positions as at:

26 August 2022

AFN	88.29	Afghani
ALL	116.77	Lek
AMD	403.87	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	420	Kwanza
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CZK	24.711	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.4612	Danish Krone
DOP	53.01	Dominican Peso
DZD	140.44	Algerian Dinar
EGP	19.19	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

26 August 2022

ETB	52.3909	Ethiopian Birr
EUR	1.0031	Euro
FJD	2.1829	Fiji Dollar
FKP	0.8493	Falkland Islands Pound
GBP	0.8472	Pound Sterling
GEL	2.79	Lari
GHS	9.8	Cedi
GIP	0.8492	Gibraltar Pound
GMD	54.9	Dalasi
GNF	8576	Guinea Franc
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KYD	0.825	Cayman Islands Dollar
KZT	464	Tenge
LAK	15270	Kip
LBP	1505.5	Lebanese Pound
LKR	357	Sri Lanka Rupee
LRD	151.5	Liberian Dollar
LSL	16.9141	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9195	Libyan Dinar

## Interest Rate Position

Positions as at:

26 August 2022

MAD	10.5456 Moroccan Dirham
MDL	19.3 Moldovan Leu
MGA	4116 Malagasy Ariary
MKD	61.8 Denar
MMK	2093.7 Kyat
MNT	3135 Tugrik
MOP	8.082 Pataca
MRO	356 Ouguiya
MUR	44 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1010.7 Kwacha
MXN	19.885 Mexican Peso
MXV	2.6647 Mexican Unidad de Inversion (UDI)
MYR	4.484 Malaysian Ringgit
MZN	63.23 Metical
NAD	16.9187 Namibia Dollar
NGN	421.08 Naira
NIO	35.88 Cordoba Oro
NOK	9.6885 Norwegian Krone
NPR	127.69 Nepalese Rupee
NZD	1.6181 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8559 Nuevo Sol
PGK	3.4188 Kina
PHP	56.06 Philippine Peso
PKR	219 Pakistan Rupee
PLN	4.7802 Zloty
PYG	6850.3 Guarani
QAR	3.6758 Qatari Rial
RON	4.8741 Leu
RSD	117.69 Serbian Dinar
RUB	59.8 Russian Ruble
RWF	1023.04 Rwanda Franc
SAR	3.7575 Saudi Riyal
SBD	7.9365 Solomon Islands Dollar
SCR	13.2336 Seychelles Rupee
SDG	565.2502 Sudanese Pound
SEK	10.6066 Swedish Krona
SGD	1.3937 Singapore Dollar
SHP	0.8109 Saint Helena Pound
SLL	13956 Leone
SOS	565 Somali Shilling

## Interest Rate Position

Positions as at:

26 August 2022

SRD	24.505 Surinam Dollar
SSP	641.2497 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	16.909 Lilangeni
THB	36.1 Baht
TJS	10.24 Somoni
TMT	3.49 New Manat
TND	3.2004 Tunisian Dinar
TOP	2.2717 Pa'anga
TRY	18.1386 Turkish Lira
TTD	6.756 Trinidad and Tobago Dollar
TWD	30.234 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.5 Hryvnia
UGX	3805 Uganda Shilling
USD	1 US Dollar
UYU	40.39 Peso Uruguayo
UZS	10898.76 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23425 Dong
VUV	115.25 Vatu
WST	2.6385 Tala
XAF	658 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	655.48 CFA Franc BCEAO
XPF	119.39 CFP Franc
YER	249.98 Yemeni Rial
ZAR	16.9281 Rand
ZMK	5185 Zambian Kwacha
ZWL	508.3115 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

22 August 2022 to

26 August 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	99,641.60	205,775.50	305,417.10
Total	99,641.60	205,775.50	305,417.10

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,278	22,462	36,739
Total	14,278	22,462	36,739

### 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	27,122.64	10,869.04	60,077.52	107,581.25	3,302.68	5,350.85	77,392.14	13,720.99	305,417.10
Total	27,122.64	10,869.04	60,077.52	107,581.25	3,302.68	5,350.85	77,392.14	13,720.99	305,417.10

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,497	2,497	7,648	11,609	752	1,408	10,607	723	36,739
Total	1,497	2,497	7,648	11,609	752	1,408	10,607	723	36,739

### 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	276,519.41	18,859.29	5,142.78	1,060.31	3,166.96	513.25	155.09	305,417.10
Total	276,519.41	18,859.29	5,142.78	1,060.31	3,166.96	513.25	155.09	305,417.10

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	35,118	1,125	201	80	170	31	16	36,739
Total	35,118	1,125	201	80	170	31	16	36,739

## Interest Rate Turnover

Turnover for the period:

22 August 2022 to

26 August 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,045.83	208,307.05	220,352.88
Floating vs. Fixed	341,700.82	243,626.86	585,327.67
Overnight Index Swap	245,531.29	121,486.35	367,017.65
<b>Total</b>	<b>599,277.94</b>	<b>573,420.26</b>	<b>1,172,698.21</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	255	1,348	1,602
Floating vs. Fixed	10,059	6,946	17,005
Overnight Index Swap	3,365	1,253	4,617
<b>Total</b>	<b>13,678</b>	<b>9,546</b>	<b>23,224</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	70,256.76	0.00	13,808.89	0.00	0.00	5,675.34	130,611.89	220,352.88
Floating vs. Fixed	68,378.25	116,263.84	6,324.78	1,964.20	2,659.51	79,498.47	310,238.63	585,327.67
Overnight Index Swap	204,048.58	277.38	1,193.00	7,194.03	13,993.10	0.00	140,311.54	367,017.65
<b>Total</b>	<b>342,683.59</b>	<b>116,541.23</b>	<b>21,326.67</b>	<b>9,158.23</b>	<b>16,652.62</b>	<b>85,173.81</b>	<b>581,162.06</b>	<b>1,172,698.21</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	516	0	162	0	0	226	699	1,602
Floating vs. Fixed	713	3,333	183	22	86	2,267	10,401	17,005
Overnight Index Swap	2,084	6	19	15	460	0	2,034	4,617
<b>Total</b>	<b>3,313</b>	<b>3,339</b>	<b>364</b>	<b>37</b>	<b>546</b>	<b>2,493</b>	<b>13,134</b>	<b>23,224</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	123,953.84	26,905.39	40,115.91	16,735.25	3,895.51	4,234.61	4,512.37	220,352.88
Floating vs. Fixed	215,367.86	102,550.10	166,298.21	73,558.48	23,713.46	1,539.20	2,300.35	585,327.67
Overnight Index Swap	208,259.94	50,916.55	62,101.52	29,315.55	13,157.65	669.40	2,597.04	367,017.65
<b>Total</b>	<b>547,581.64</b>	<b>180,372.04</b>	<b>268,515.64</b>	<b>119,609.28</b>	<b>40,766.63</b>	<b>6,443.21</b>	<b>9,409.77</b>	<b>1,172,698.21</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	163	189	441	312	137	103	258	1,602
Floating vs. Fixed	1,906	1,755	5,260	5,331	1,964	198	594	17,005
Overnight Index Swap	524	561	1,342	1,226	673	45	247	4,617
<b>Total</b>	<b>2,593</b>	<b>2,504</b>	<b>7,042</b>	<b>6,868</b>	<b>2,773</b>	<b>346</b>	<b>1,099</b>	<b>23,224</b>