

Foreign Exchange Position

Positions as at: 02 September 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	388,997.68	901,609.59	1,290,607.27
Total	388,997.68	901,609.59	1,290,607.27

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,765	136,319	194,084
Total	57,765	136,319	194,084

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	144,153.82	47,784.05	224,528.44	318,365.56	15,801.86	35,689.15	452,009.38	52,275.01	1,290,607.27
Total	144,153.82	47,784.05	224,528.44	318,365.56	15,801.86	35,689.15	452,009.38	52,275.01	1,290,607.27

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,415	12,504	40,410	57,691	3,353	8,421	58,505	5,785	194,084
Total	7,415	12,504	40,410	57,691	3,353	8,421	58,505	5,785	194,084

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	956,158.26	179,087.34	75,447.40	42,595.19	24,949.76	11,238.77	1,130.57	1,290,607.27
Total	956,158.26	179,087.34	75,447.40	42,595.19	24,949.76	11,238.77	1,130.57	1,290,607.27

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	170,397	11,678	5,342	2,919	2,423	1,214	111	194,084
Total	170,397	11,678	5,342	2,919	2,423	1,214	111	194,084

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.11	Afghani
ALL	116.11	Lek
AMD	403.56	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	418	Kwanza
ARS	138.72	Argentine Peso
AUD	1.4618	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9449	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	94.91	Taka
BGN	1.945	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2025.95	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

02 September 2022

BND	1.3969	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1831	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.88	Ngultrum
BWP	12.8041	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3127	Canadian Dollar
CDF	2006	Congolese Franc
CHF	0.9774	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	896.5	Chilean Peso
CNY	6.889	Yuan Renminbi
COP	4423	Colombian Peso
COU	0.0709	Unidad de Valor Real
CRC	639.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	109.67	Cape Verde Escudo
CZK	24.36	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.3966	Danish Krone
DOP	52.7	Dominican Peso
DZD	139.6	Algerian Dinar
EGP	19.21	Egyptian Pound
ERN	15	Nakfa
ETB	52.4617	Ethiopian Birr
EUR	0.9939	Euro
FJD	2.2207	Fiji Dollar
FKP	0.8551	Falkland Islands Pound
GBP	0.8602	Pound Sterling
GEL	2.87	Lari
GHS	9.95	Cedi
GIP	0.855	Gibraltar Pound
GMD	55.3	Dalasi
GNF	8587	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.849	Hong Kong Dollar
HNL	24.4212	Lempira
HRK	7.4694	Croatian Kuna
HTG	114	Gourde
HUF	398.16	Forint
IDR	14840	Rupiah
ILS	3.3283	New Israeli Sheqel
INR	79.491	Indian Rupee

Foreign Exchange Position

Positions as at:

02 September 2022

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.75	Iceland Krona
JMD	150.06	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	138.96	Yen
KES	120.1	Kenyan Shilling
KGS	80	Som
KHR	4097	Riel
KMF	491.87	Comoro Franc
KPW	130	North Korean Won
KRW	1341.19	Won
KWD	0.3081	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	472.69	Tenge
LAK	15430	Kip
LBP	1505.7	Lebanese Pound
LKR	357.88	Sri Lanka Rupee
LRD	152.8	Liberian Dollar
LSL	17.1088	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9189	Libyan Dinar
MAD	10.5569	Moroccan Dirham
MDL	19.2385	Moldovan Leu
MGA	4112.6	Malagasy Ariary
MKD	61.4	Denar
MMK	2093.7	Kyat
MNT	3180	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1010.17	Kwacha
MXN	20.1348	Mexican Peso
MXV	2.6951	Mexican Unidad de Inversion (UDI)
MYR	4.474	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.113	Namibia Dollar
NGN	421.38	Naira
NIO	35.88	Cordoba Oro
NOK	9.9145	Norwegian Krone
NPR	127.12	Nepalese Rupee
NZD	1.6337	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8323	Nuevo Sol

Foreign Exchange Position

Positions as at:

02 September 2022

PGK	3.4305	Kina
PHP	56.24	Philippine Peso
PKR	218.25	Pakistan Rupee
PLN	4.6955	Zloty
PYG	6888.28	Guarani
QAR	3.6768	Qatari Rial
RON	4.814	Leu
RSD	116.57	Serbian Dinar
RUB	59	Russian Ruble
RWF	1009	Rwanda Franc
SAR	3.758	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.1719	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.6528	Swedish Krona
SGD	1.3969	Singapore Dollar
SHP	0.814	Saint Helena Pound
SLL	14100	Leone
SOS	564	Somali Shilling
SRD	24.914	Surinam Dollar
SSP	638.5854	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYF	2510	Syrian Pound
SZL	17.1148	Lilangeni
THB	36.52	Baht
TJS	10.23	Somoni
TMT	3.49	New Manat
TND	3.188	Tunisian Dinar
TOP	2.2978	Pa'anga
TRY	18.1868	Turkish Lira
TTD	6.7323	Trinidad and Tobago Dollar
TWD	30.389	New Taiwan Dollar
TZS	2325	Tanzanian Shilling
UAH	36.5	Hryvnia
UGX	3800	Uganda Shilling
USD	1	US Dollar
UYU	40.9	Peso Uruguayo
UZS	10950	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23450	Dong
VUV	116.93	Vatu
WST	2.6788	Tala
XAF	652.3	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	653	CFA Franc BCEAO
XPF	118.54	CFP Franc

Foreign Exchange Position

Positions as at: 02 September 2022

YER	250	Yemeni Rial
ZAR	17.1069	Rand
ZMK	5185	Zambian Kwacha
ZWL	508.3115	Zimbabwe Dollar

Interest Rate Position

Positions as at:

02 September 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	893,147.22	338,559.56	1,231,706.78
Floating vs. Fixed	9,233,177.72	2,747,288.69	11,980,466.41
Overnight Index Swap	2,183,179.42	859,909.74	3,043,089.16
Total	12,309,504.35	3,945,758.00	16,255,262.35

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,123	3,560	18,683
Floating vs. Fixed	274,455	109,188	383,642
Overnight Index Swap	73,549	19,724	93,272
Total	363,126	132,471	495,597

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	370,993.80	0.00	55,157.22	1,165.53	187,888.86	166,932.46	449,568.91	1,231,706.78
Floating vs. Fixed	2,634,381.34	2,519,775.33	269,870.32	20,589.36	131,870.50	1,858,036.43	4,545,943.12	11,980,466.41
Overnight Index Swap	1,237,970.96	13,697.92	188,859.70	60,246.45	467,867.04	700.85	1,073,746.24	3,043,089.16
Total	4,243,346.10	2,533,473.25	513,887.24	82,001.34	787,626.40	2,025,669.74	6,069,258.28	16,255,262.35

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,498	0	203	16	2,995	5,003	5,969	18,683
Floating vs. Fixed	82,412	80,457	6,642	474	4,332	69,303	140,023	383,642
Overnight Index Swap	26,539	220	1,469	1,508	16,068	30	47,439	93,272
Total	113,449	80,677	8,313	1,998	23,395	74,336	193,431	495,597

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	414,561.51	227,394.66	343,506.82	176,626.65	34,924.91	20,443.56	14,248.67	1,231,706.78
Floating vs. Fixed	4,830,348.34	2,106,408.16	3,259,966.87	1,345,393.47	191,033.23	94,340.43	152,975.90	11,980,466.41
Overnight Index Swap	1,431,842.80	518,637.15	618,763.90	318,657.68	69,139.28	47,656.19	38,392.17	3,043,089.16
Total	6,676,752.65	2,852,439.97	4,222,237.59	1,840,677.81	295,097.42	162,440.18	205,616.74	16,255,262.35

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	3,417	2,899	5,872	3,950	1,103	780	664	18,683
Floating vs. Fixed	71,338	60,598	149,122	78,792	10,822	5,183	7,790	383,642
Overnight Index Swap	16,801	15,352	32,784	19,036	3,730	2,567	3,003	93,272
Total	91,556	78,848	187,777	101,777	15,654	8,529	11,457	495,597

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

Positions as at:

02 September 2022

AFN	88.11	Afghani
ALL	116.11	Lek
AMD	403.56	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	418	Kwanza
ARS	138.72	Argentine Peso
AUD	1.4618	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9449	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	94.91	Taka
BGN	1.945	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2025.95	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3969	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1831	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.88	Ngultrum
BWP	12.8041	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3127	Canadian Dollar
CDF	2006	Congolese Franc
CHF	0.9774	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	896.5	Chilean Peso
CNY	6.889	Yuan Renminbi
COP	4423	Colombian Peso
COU	0.0709	Unidad de Valor Real
CRC	639.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	109.67	Cape Verde Escudo
CZK	24.36	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.3966	Danish Krone
DOP	52.7	Dominican Peso
DZD	139.6	Algerian Dinar
EGP	19.21	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

02 September 2022

ETB	52.4617	Ethiopian Birr
EUR	0.9939	Euro
FJD	2.2207	Fiji Dollar
FKP	0.8551	Falkland Islands Pound
GBP	0.8602	Pound Sterling
GEL	2.87	Lari
GHS	9.95	Cedi
GIP	0.855	Gibraltar Pound
GMD	55.3	Dalasi
GNF	8587	Guinea Franc
GTQ	7.725	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.849	Hong Kong Dollar
HNL	24.4212	Lempira
HRK	7.4694	Croatian Kuna
HTG	114	Gourde
HUF	398.16	Forint
IDR	14840	Rupiah
ILS	3.3283	New Israeli Sheqel
INR	79.491	Indian Rupee
IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.75	Iceland Krona
JMD	150.06	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	138.96	Yen
KES	120.1	Kenyan Shilling
KGS	80	Som
KHR	4097	Riel
KMF	491.87	Comoro Franc
KPW	130	North Korean Won
KRW	1341.19	Won
KWD	0.3081	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	472.69	Tenge
LAK	15430	Kip
LBP	1505.7	Lebanese Pound
LKR	357.88	Sri Lanka Rupee
LRD	152.8	Liberian Dollar
LSL	17.1088	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9189	Libyan Dinar

Interest Rate Position

Positions as at:

02 September 2022

MAD	10.5569	Moroccan Dirham
MDL	19.2385	Moldovan Leu
MGA	4112.6	Malagasy Ariary
MKD	61.4	Denar
MMK	2093.7	Kyat
MNT	3180	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1010.17	Kwacha
MXN	20.1348	Mexican Peso
MXV	2.6951	Mexican Unidad de Inversion (UDI)
MYR	4.474	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.113	Namibia Dollar
NGN	421.38	Naira
NIO	35.88	Cordoba Oro
NOK	9.9145	Norwegian Krone
NPR	127.12	Nepalese Rupee
NZD	1.6337	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8323	Nuevo Sol
PGK	3.4305	Kina
PHP	56.24	Philippine Peso
PKR	218.25	Pakistan Rupee
PLN	4.6955	Zloty
PYG	6888.28	Guarani
QAR	3.6768	Qatari Rial
RON	4.814	Leu
RSD	116.57	Serbian Dinar
RUB	59	Russian Ruble
RWF	1009	Rwanda Franc
SAR	3.758	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.1719	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.6528	Swedish Krona
SGD	1.3969	Singapore Dollar
SHP	0.814	Saint Helena Pound
SLL	14100	Leone
SOS	564	Somali Shilling

Interest Rate Position

Positions as at:

02 September 2022

SRD	24.914 Surinam Dollar
SSP	638.5854 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	17.1148 Lilangeni
THB	36.52 Baht
TJS	10.23 Somoni
TMT	3.49 New Manat
TND	3.188 Tunisian Dinar
TOP	2.2978 Pa'anga
TRY	18.1868 Turkish Lira
TTD	6.7323 Trinidad and Tobago Dollar
TWD	30.389 New Taiwan Dollar
TZS	2325 Tanzanian Shilling
UAH	36.5 Hryvnia
UGX	3800 Uganda Shilling
USD	1 US Dollar
UYU	40.9 Peso Uruguayo
UZS	10950 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23450 Dong
VUV	116.93 Vatu
WST	2.6788 Tala
XAF	652.3 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	653 CFA Franc BCEAO
XPF	118.54 CFP Franc
YER	250 Yemeni Rial
ZAR	17.1069 Rand
ZMK	5185 Zambian Kwacha
ZWL	508.3115 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

29 August 2022 to

02 September 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,159.67	174,918.60	275,078.27
Total	100,159.67	174,918.60	275,078.27

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,996	29,368	47,364
Total	17,996	29,368	47,364

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	33,358.33	9,880.86	45,022.98	64,481.77	3,054.86	7,018.79	95,181.46	17,079.21	275,078.27
Total	33,358.33	9,880.86	45,022.98	64,481.77	3,054.86	7,018.79	95,181.46	17,079.21	275,078.27

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,629	2,776	9,454	15,730	598	1,575	14,459	1,144	47,364
Total	1,629	2,776	9,454	15,730	598	1,575	14,459	1,144	47,364

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	230,259.74	30,998.14	2,298.76	4,582.98	6,299.26	639.39	0.00	275,078.27
Total	230,259.74	30,998.14	2,298.76	4,582.98	6,299.26	639.39	0.00	275,078.27

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	44,491	2,298	151	149	247	30	0	47,364
Total	44,491	2,298	151	149	247	30	0	47,364

Interest Rate Turnover

Turnover for the period:

29 August 2022 to

02 September 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	21,002.65	195,722.48	216,725.13
Floating vs. Fixed	327,744.08	234,412.21	562,156.30
Overnight Index Swap	218,757.47	166,558.83	385,316.29
Total	567,504.20	596,693.52	1,164,197.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	136	974	1,109
Floating vs. Fixed	8,247	5,296	13,543
Overnight Index Swap	3,464	1,382	4,846
Total	11,847	7,651	19,498

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	77,158.43	0.00	10,649.06	0.00	0.00	1,961.14	126,956.50	216,725.13
Floating vs. Fixed	52,994.37	107,785.51	6,858.32	1,691.83	4,335.01	86,751.08	301,740.18	562,156.30
Overnight Index Swap	188,037.24	1,228.18	24,117.97	6,837.35	10,699.52	0.00	154,396.04	385,316.29
Total	318,190.03	109,013.69	41,625.34	8,529.18	15,034.53	88,712.23	583,092.73	1,164,197.72

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	316	0	64	0	0	63	667	1,109
Floating vs. Fixed	671	2,718	191	22	52	2,007	7,884	13,543
Overnight Index Swap	2,308	16	59	28	341	0	2,094	4,846
Total	3,295	2,734	314	50	393	2,070	10,644	19,498

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	112,296.67	31,381.58	44,426.63	16,642.84	4,033.75	4,006.76	3,936.91	216,725.13
Floating vs. Fixed	222,918.38	100,276.11	138,878.14	72,844.13	23,041.62	1,947.48	2,250.45	562,156.30
Overnight Index Swap	207,373.64	53,695.17	54,339.34	49,167.52	15,621.34	990.91	4,128.38	385,316.29
Total	542,588.68	185,352.86	237,644.10	138,654.49	42,696.70	6,945.15	10,315.74	1,164,197.72

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	114	103	325	217	119	66	166	1,109
Floating vs. Fixed	1,868	1,249	3,675	4,686	1,423	215	429	13,543
Overnight Index Swap	449	666	1,379	1,385	576	60	333	4,846
Total	2,431	2,017	5,378	6,288	2,117	340	927	19,498