

Foreign Exchange Position

Positions as at: 09 September 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	401,663.66	942,842.80	1,344,506.46
Total	401,663.66	942,842.80	1,344,506.46

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,757	141,999	199,756
Total	57,757	141,999	199,756

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	154,949.76	48,517.79	231,562.64	334,568.62	21,777.35	41,554.34	456,765.13	54,810.83	1,344,506.46
Total	154,949.76	48,517.79	231,562.64	334,568.62	21,777.35	41,554.34	456,765.13	54,810.83	1,344,506.46

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,927	12,678	39,949	60,444	5,260	9,144	58,472	5,882	199,756
Total	7,927	12,678	39,949	60,444	5,260	9,144	58,472	5,882	199,756

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	993,289.84	196,796.96	73,284.95	43,276.69	25,704.61	11,020.03	1,133.38	1,344,506.46
Total	993,289.84	196,796.96	73,284.95	43,276.69	25,704.61	11,020.03	1,133.38	1,344,506.46

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	174,672	13,037	5,331	2,915	2,487	1,202	112	199,756
Total	174,672	13,037	5,331	2,915	2,487	1,202	112	199,756

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	88.21	Afghani
ALL	117.11	Lek
AMD	403.9	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	419	Kwanza
ARS	140.66	Argentine Peso
AUD	1.4771	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.954	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	95	Taka
BGN	1.9538	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2027.9	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 09 September 2022

BND	1.404	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.248	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.888	Ngultrum
BWP	12.9366	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3125	Canadian Dollar
CDF	2009	Congolese Franc
CHF	0.9763	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	882.52	Chilean Peso
CNY	6.965	Yuan Renminbi
COP	4393.25	Colombian Peso
COU	0.0701	Unidad de Valor Real
CRC	654.325	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	110.17	Cape Verde Escudo
CZK	24.534	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.43	Danish Krone
DOP	52.95	Dominican Peso
DZD	139.7689	Algerian Dinar
EGP	19.24	Egyptian Pound
ERN	15	Nakfa
ETB	52.4932	Ethiopian Birr
EUR	0.9996	Euro
FJD	2.207	Fiji Dollar
FKP	0.8696	Falkland Islands Pound
GBP	0.8672	Pound Sterling
GEL	2.825	Lari
GHS	9.9	Cedi
GIP	0.8695	Gibraltar Pound
GMD	55.5	Dalasi
GNF	8615	Guinea Franc
GTQ	7.753	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8497	Hong Kong Dollar
HNL	24.489	Lempira
HRK	7.508	Croatian Kuna
HTG	116	Gourde
HUF	395.06	Forint
IDR	14915	Rupiah
ILS	3.4222	New Israeli Sheqel
INR	79.63	Indian Rupee

Foreign Exchange Position

Positions as at: 09 September 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.44	Iceland Krona
JMD	150.09	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	143.7	Yen
KES	120.15	Kenyan Shilling
KGS	81.3363	Som
KHR	4107	Riel
KMF	497.69	Comoro Franc
KPW	130	North Korean Won
KRW	1377.11	Won
KWD	0.3087	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	473.59	Tenge
LAK	15724.3	Kip
LBP	1505.7	Lebanese Pound
LKR	355	Sri Lanka Rupee
LRD	153	Liberian Dollar
LSL	17.2638	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9628	Libyan Dinar
MAD	10.5952	Moroccan Dirham
MDL	19.32	Moldovan Leu
MGA	4113.5	Malagasy Ariary
MKD	62.09	Denar
MMK	2093.7	Kyat
MNT	3206	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	43.85	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.5	Kwacha
MXN	19.966	Mexican Peso
MXV	2.6661	Mexican Unidad de Inversion (UDI)
MYR	4.5	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.248	Namibia Dollar
NGN	425.61	Naira
NIO	35.88	Cordoba Oro
NOK	9.9972	Norwegian Krone
NPR	127.84	Nepalese Rupee
NZD	1.6455	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8785	Nuevo Sol

Foreign Exchange Position

Positions as at: 09 September 2022

PGK	3.4305	Kina
PHP	57	Philippine Peso
PKR	224.25	Pakistan Rupee
PLN	4.7006	Zloty
PYG	6888	Guarani
QAR	3.6753	Qatari Rial
RON	4.8498	Leu
RSD	117.09	Serbian Dinar
RUB	59.8	Russian Ruble
RWF	1026.21	Rwanda Franc
SAR	3.7575	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	14.0649	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	10.6844	Swedish Krona
SGD	1.404	Singapore Dollar
SHP	0.8163	Saint Helena Pound
SLL	14228	Leone
SOS	565	Somali Shilling
SRD	26.054	Surinam Dollar
SSP	642.9384	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	17.2698	Lilangeni
THB	36.43	Baht
TJS	10.24	Somoni
TMT	3.49	New Manat
TND	3.2049	Tunisian Dinar
TOP	2.3052	Pa'anga
TRY	18.2174	Turkish Lira
TTD	6.7415	Trinidad and Tobago Dollar
TWD	30.821	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.5	Hryvnia
UGX	3807.27	Uganda Shilling
USD	1	US Dollar
UYU	40.78	Peso Uruguayo
UZS	10992.61	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23580	Dong
VUV	115.25	Vatu
WST	2.5707	Tala
XAF	655.69	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	658.75	CFA Franc BCEAO
XPF	119.15	CFP Franc

Foreign Exchange Position

Positions as at: 09 September 2022

YER	249.93	Yemeni Rial
ZAR	17.2657	Rand
ZMK	5185	Zambian Kwacha
ZWL	574.781	Zimbabwe Dollar

Interest Rate Position

Positions as at: 09 September 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	889,985.99	404,340.04	1,294,326.03
Floating vs. Fixed	8,786,108.67	2,797,510.02	11,583,618.69
Overnight Index Swap	2,177,701.96	880,525.88	3,058,227.84
Total	11,853,796.62	4,082,375.94	15,936,172.56

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,087	3,778	18,865
Floating vs. Fixed	263,855	108,862	372,716
Overnight Index Swap	74,151	19,726	93,876
Total	353,092	132,365	485,457

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	379,608.91	0.00	55,335.29	1,156.12	181,539.08	164,742.88	511,943.74	1,294,326.03
Floating vs. Fixed	2,614,510.63	2,058,927.07	267,493.24	19,616.25	125,410.73	1,872,417.01	4,625,243.77	11,583,618.69
Overnight Index Swap	1,242,407.68	13,644.65	204,937.89	59,158.66	456,630.92	701.05	1,080,747.00	3,058,227.84
Total	4,236,527.21	2,072,571.72	527,766.42	79,931.03	763,580.73	2,037,860.94	6,217,934.51	15,936,172.56

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,570	0	221	16	2,991	4,966	6,102	18,865
Floating vs. Fixed	81,825	68,384	6,646	474	4,293	69,833	141,263	372,716
Overnight Index Swap	26,620	219	1,528	1,500	15,952	32	48,026	93,876
Total	113,014	68,603	8,394	1,990	23,236	74,830	195,391	485,457

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	470,889.61	237,374.71	340,978.16	176,438.52	34,389.91	20,134.18	14,120.93	1,294,326.03
Floating vs. Fixed	4,768,103.78	2,003,970.49	3,053,764.82	1,322,981.60	188,182.40	93,713.11	152,902.48	11,583,618.69
Overnight Index Swap	1,471,917.45	520,206.06	610,641.99	306,905.31	65,584.76	46,551.57	36,420.70	3,058,227.84
Total	6,710,910.84	2,761,551.27	4,005,384.97	1,806,325.43	288,157.07	160,398.86	203,444.12	15,936,172.56

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	3,404	2,954	5,902	3,988	1,130	795	694	18,865
Floating vs. Fixed	69,973	58,974	141,547	78,027	11,184	5,191	7,822	372,716
Overnight Index Swap	17,054	15,532	32,950	19,168	3,674	2,562	2,937	93,876
Total	90,431	77,459	180,398	101,182	15,988	8,547	11,453	485,457

Foreign Exchange Rate

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AED	3.6729	UAE Dirham

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AFN	88.21	Afghani
ALL	117.11	Lek
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LYD	4.9628	Libyan Dinar

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MOP	8.085 Pataca
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MVR	15.42 Rufiyaa
MWK	1016.5 Kwacha
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MXV	2.6661 Mexican Unidad de Inversion (UDI)
MYR	4.5 Malaysian Ringgit
MZN	63.24 Metical
NAD	17.248 Namibia Dollar
NGN	425.61 Naira
NIO	35.88 Cordoba Oro
NOK	9.9972 Norwegian Krone
NPR	127.84 Nepalese Rupee
NZD	1.6455 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8785 Nuevo Sol
PGK	3.4305 Kina
PHP	57 Philippine Peso
PKR	224.25 Pakistan Rupee
PLN	4.7006 Zloty
PYG	6888 Guarani
QAR	3.6753 Qatari Rial
RON	4.8498 Leu
RSD	117.09 Serbian Dinar
RUB	59.8 Russian Ruble
RWF	1026.21 Rwanda Franc
SAR	3.7575 Saudi Riyal
SBD	7.9428 Solomon Islands Dollar
SCR	14.0649 Seychelles Rupee
SDG	565.1502 Sudanese Pound
SEK	10.6844 Swedish Krona
SGD	1.404 Singapore Dollar
SHP	0.8163 Saint Helena Pound
SLL	14228 Leone
SOS	565 Somali Shilling

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SSP	642.9384 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	17.2698 Lilangeni
THB	36.43 Baht
TJS	10.24 Somoni
TMT	3.49 New Manat
TND	3.2049 Tunisian Dinar
TOP	2.3052 Pa'anga
TRY	18.2174 Turkish Lira
TTD	6.7415 Trinidad and Tobago Dollar
TWD	30.821 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.5 Hryvnia
UGX	3807.27 Uganda Shilling
USD	1 US Dollar
UYU	40.78 Peso Uruguayo
UZS	10992.61 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23580 Dong
VUV	115.25 Vatu
WST	2.5707 Tala
XAF	655.69 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	658.75 CFA Franc BCEAO
XPF	119.15 CFP Franc
YER	249.93 Yemeni Rial
ZAR	17.2657 Rand
ZMK	5185 Zambian Kwacha
ZWL	574.781 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 05 September 2022 to 09 September 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	97,038.37	166,715.31	263,753.69
Total	97,038.37	166,715.31	263,753.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,493	27,982	43,475
Total	15,493	27,982	43,475

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	33,447.74	8,913.10	47,031.03	61,703.81	8,480.99	13,976.79	81,297.78	8,902.44	263,753.69
Total	33,447.74	8,913.10	47,031.03	61,703.81	8,480.99	13,976.79	81,297.78	8,902.44	263,753.69

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,744	2,723	9,115	12,265	2,415	2,391	12,182	641	43,475
Total	1,744	2,723	9,115	12,265	2,415	2,391	12,182	641	43,475

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	220,763.63	33,924.30	2,638.90	2,441.58	3,760.42	218.63	6.23	263,753.69
Total	220,763.63	33,924.30	2,638.90	2,441.58	3,760.42	218.63	6.23	263,753.69

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	40,731	2,114	189	173	248	19	2	43,475
Total	40,731	2,114	189	173	248	19	2	43,475

Interest Rate Turnover

Turnover for the period: 05 September 2022 to 09 September 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	24,118.62	298,042.37	322,160.99
Floating vs. Fixed	641,917.91	350,908.43	992,826.34
Overnight Index Swap	292,538.49	201,530.74	494,069.22
Total	958,575.02	850,481.53	1,809,056.55

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	109	1,449	1,557
Floating vs. Fixed	13,865	4,429	18,294
Overnight Index Swap	3,228	1,243	4,471
Total	17,202	7,121	24,322

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	88,212.68	0.00	11,935.45	0.00	0.00	1,629.47	220,383.39	322,160.99
Floating vs. Fixed	33,496.84	329,874.22	6,272.77	1,166.05	2,663.66	100,246.19	519,106.60	992,826.34
Overnight Index Swap	180,051.18	582.45	22,940.27	444.34	26,193.60	0.38	263,857.00	494,069.22
Total	301,760.70	330,456.67	41,148.49	1,610.40	28,857.26	101,876.04	1,003,347.00	1,809,056.55

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	500	0	104	0	0	71	883	1,557
Floating vs. Fixed	544	6,796	203	21	47	3,196	7,488	18,294
Overnight Index Swap	1,825	5	92	25	482	3	2,040	4,471
Total	2,869	6,801	398	46	529	3,269	10,410	24,322

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	204,557.08	47,817.12	39,554.99	18,562.34	3,564.23	3,980.24	4,124.98	322,160.99
Floating vs. Fixed	500,200.21	178,991.76	213,213.83	77,249.42	18,940.90	2,411.27	1,818.94	992,826.34
Overnight Index Swap	348,346.27	46,019.04	52,731.61	28,218.67	14,925.37	1,024.89	2,803.37	494,069.22
Total	1,053,103.57	272,827.92	305,500.44	124,030.43	37,430.50	7,416.40	8,747.29	1,809,056.55

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	151	163	401	323	160	106	254	1,557
Floating vs. Fixed	3,316	2,342	6,150	4,637	1,340	165	344	18,294
Overnight Index Swap	580	459	1,287	1,209	617	55	266	4,471
Total	4,046	2,963	7,838	6,169	2,117	326	864	24,322