

Foreign Exchange Position

Positions as at: 16 September 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	411,692.01	962,823.93	1,374,515.95
Total	411,692.01	962,823.93	1,374,515.95

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,667	148,407	209,074
Total	60,667	148,407	209,074

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	161,258.21	49,990.56	249,854.51	340,261.42	22,775.10	41,131.09	457,709.24	51,535.82	1,374,515.95
Total	161,258.21	49,990.56	249,854.51	340,261.42	22,775.10	41,131.09	457,709.24	51,535.82	1,374,515.95

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,451	12,833	42,984	66,067	5,604	9,055	58,198	5,882	209,074
Total	8,451	12,833	42,984	66,067	5,604	9,055	58,198	5,882	209,074

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	1,009,490.78	212,050.92	71,192.96	41,717.63	27,945.41	10,991.13	1,127.11	1,374,515.95
Total	1,009,490.78	212,050.92	71,192.96	41,717.63	27,945.41	10,991.13	1,127.11	1,374,515.95

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	182,213	15,087	5,090	2,850	2,531	1,193	110	209,074
Total	182,213	15,087	5,090	2,850	2,531	1,193	110	209,074

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.17	Afghani
ALL	116.2	Lek
AMD	404.7	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	420	Kwanza
ARS	142.87	Argentine Peso
AUD	1.4815	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9593	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	102.9	Taka
BGN	1.961	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2028.98	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

16 September 2022

BND	1.406	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1631	Brazilian Real
BSD	1	Bahamian Dollar
BTN	79.508	Ngultrum
BWP	12.987	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3163	Canadian Dollar
CDF	2009	Congolese Franc
CHF	0.9622	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	920.5	Chilean Peso
CNY	6.9612	Yuan Renminbi
COP	4385.45	Colombian Peso
COU	0.0713	Unidad de Valor Real
CRC	630.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	110.47	Cape Verde Escudo
CZK	24.53	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.4493	Danish Krone
DOP	53.2	Dominican Peso
DZD	140.1848	Algerian Dinar
EGP	19.32	Egyptian Pound
ERN	15	Nakfa
ETB	52.5252	Ethiopian Birr
EUR	1.0016	Euro
FJD	2.2143	Fiji Dollar
FKP	0.8551	Falkland Islands Pound
GBP	0.8667	Pound Sterling
GEL	2.795	Lari
GHS	9.92	Cedi
GIP	0.855	Gibraltar Pound
GMD	55.9	Dalasi
GNF	8617	Guinea Franc
GTQ	7.79	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8488	Hong Kong Dollar
HNL	24.5429	Lempira
HRK	7.5306	Croatian Kuna
HTG	117	Gourde
HUF	406.09	Forint
IDR	14905	Rupiah
ILS	3.4203	New Israeli Sheqel
INR	79.431	Indian Rupee

Foreign Exchange Position

Positions as at:

16 September 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.39	Iceland Krona
JMD	151.09	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	143.15	Yen
KES	120.3	Kenyan Shilling
KGS	81.7325	Som
KHR	4100	Riel
KMF	492.16	Comoro Franc
KPW	130	North Korean Won
KRW	1391.01	Won
KWD	0.3083	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	473.3	Tenge
LAK	15755	Kip
LBP	1505.5	Lebanese Pound
LKR	360.75	Sri Lanka Rupee
LRD	153	Liberian Dollar
LSL	17.4763	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9111	Libyan Dinar
MAD	10.7789	Moroccan Dirham
MDL	19.2505	Moldovan Leu
MGA	4130	Malagasy Ariary
MKD	61.61	Denar
MMK	2093.7	Kyat
MNT	3215	Tugrik
MOP	8.084	Pataca
MRO	356	Ouguiya
MUR	45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1009.17	Kwacha
MXN	19.942	Mexican Peso
MXV	2.6585	Mexican Unidad de Inversion (UDI)
MYR	4.525	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.477	Namibia Dollar
NGN	427.81	Naira
NIO	35.88	Cordoba Oro
NOK	10.0462	Norwegian Krone
NPR	127.1	Nepalese Rupee
NZD	1.6653	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8323	Nuevo Sol

Foreign Exchange Position

Positions as at:

16 September 2022

PGK	3.4305	Kina
PHP	57.08	Philippine Peso
PKR	233.75	Pakistan Rupee
PLN	4.7211	Zloty
PYG	6961.65	Guarani
QAR	3.6765	Qatari Rial
RON	4.9314	Leu
RSD	117.35	Serbian Dinar
RUB	59.7	Russian Ruble
RWF	1027.7	Rwanda Franc
SAR	3.759	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.2075	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.6873	Swedish Krona
SGD	1.406	Singapore Dollar
SHP	0.8175	Saint Helena Pound
SLL	14600	Leone
SOS	565	Somali Shilling
SRD	27.096	Surinam Dollar
SSP	640.0534	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	17.4823	Lilangeni
THB	36.61	Baht
TJS	10.2315	Somoni
TMT	3.49	New Manat
TND	3.21	Tunisian Dinar
TOP	2.3154	Pa'anga
TRY	18.2331	Turkish Lira
TTD	6.7505	Trinidad and Tobago Dollar
TWD	31.075	New Taiwan Dollar
TZS	2325	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3810	Uganda Shilling
USD	1	US Dollar
UYU	40.77	Peso Uruguayo
UZS	10920.14	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23590	Dong
VUV	115.25	Vatu
WST	2.5707	Tala
XAF	657.07	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	643.75	CFA Franc BCEAO
XPF	119.4	CFP Franc

Foreign Exchange Position

Positions as at:

16 September 2022

YER	249.98	Yemeni Rial
ZAR	17.4689	Rand
ZMK	5185	Zambian Kwacha
ZWL	589.1518	Zimbabwe Dollar

Interest Rate Position

Positions as at:

16 September 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	887,385.60	398,389.03	1,285,774.63
Floating vs. Fixed	8,732,302.89	2,775,357.89	11,507,660.79
Overnight Index Swap	2,268,351.70	950,474.82	3,218,826.52
Total	11,888,040.19	4,124,221.75	16,012,261.94

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,072	3,558	18,630
Floating vs. Fixed	264,463	108,983	373,445
Overnight Index Swap	75,020	20,147	95,166
Total	354,554	132,687	487,241

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	385,850.22	0.00	54,776.01	1,156.79	180,825.47	164,288.10	498,878.05	1,285,774.63
Floating vs. Fixed	2,537,980.70	2,059,573.16	266,538.23	19,439.45	125,337.07	1,880,173.13	4,618,619.05	11,507,660.79
Overnight Index Swap	1,284,627.75	13,479.72	196,116.35	55,550.24	462,679.09	701.13	1,205,672.25	3,218,826.52
Total	4,208,458.67	2,073,052.87	517,430.59	76,146.47	768,841.63	2,045,162.36	6,323,169.35	16,012,261.94

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,467	0	203	16	2,979	4,965	6,001	18,630
Floating vs. Fixed	80,845	68,198	6,692	475	4,282	70,353	142,601	373,445
Overnight Index Swap	26,867	216	1,562	1,469	16,225	32	48,796	95,166
Total	112,178	68,414	8,456	1,960	23,486	75,350	197,398	487,241

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	465,515.84	241,309.40	339,496.90	171,421.06	34,338.80	19,713.30	13,979.33	1,285,774.63
Floating vs. Fixed	4,691,272.99	1,998,057.25	3,067,586.39	1,323,054.66	183,163.59	92,292.90	152,233.01	11,507,660.79
Overnight Index Swap	1,613,391.68	525,429.33	620,411.93	310,183.12	65,994.45	46,938.50	36,477.52	3,218,826.52
Total	6,770,180.50	2,764,795.98	4,027,495.22	1,804,658.84	283,496.84	158,944.69	202,689.86	16,012,261.94

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	3,391	2,962	5,822	3,920	1,110	773	654	18,630
Floating vs. Fixed	70,380	58,261	142,390	79,090	10,369	5,133	7,823	373,445
Overnight Index Swap	17,374	15,669	33,470	19,328	3,774	2,622	2,930	95,166
Total	91,145	76,892	181,681	102,338	15,252	8,527	11,407	487,241

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AED	3.6727	UAE Dirham

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AFN	88.17	Afghani
ALL	116.2	Lek
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ANG	1.7845	Netherlands Antillean Guilder
AOA	420	Kwanza
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DZD	140.1848	Algerian Dinar
EGP	19.32	Egyptian Pound
ERN	15	Nakfa

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ETB	52.5252	Ethiopian Birr
EUR	1.0016	Euro
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LAK	15755	Kip
LBP	1505.5	Lebanese Pound
LKR	360.75	Sri Lanka Rupee
LRD	153	Liberian Dollar
LSL	17.4763	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9111	Libyan Dinar

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16 September 2022

MAD	10.7789	Moroccan Dirham
MDL	19.2505	Moldovan Leu
MGA	4130	Malagasy Ariary
MKD	61.61	Denar
MMK	2093.7	Kyat
MNT	3215	Tugrik
MOP	8.084	Pataca
MRO	356	Ouguiya
MUR	45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1009.17	Kwacha
MXN	19.942	Mexican Peso
MXV	2.6585	Mexican Unidad de Inversion (UDI)
MYR	4.525	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.477	Namibia Dollar
NGN	427.81	Naira
NIO	35.88	Cordoba Oro
NOK	10.0462	Norwegian Krone
NPR	127.1	Nepalese Rupee
NZD	1.6653	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8323	Nuevo Sol
PGK	3.4305	Kina
PHP	57.08	Philippine Peso
PKR	233.75	Pakistan Rupee
PLN	4.7211	Zloty
PYG	6961.65	Guarani
QAR	3.6765	Qatari Rial
RON	4.9314	Leu
RSD	117.35	Serbian Dinar
RUB	59.7	Russian Ruble
RWF	1027.7	Rwanda Franc
SAR	3.759	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.2075	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.6873	Swedish Krona
SGD	1.406	Singapore Dollar
SHP	0.8175	Saint Helena Pound
SLL	14600	Leone
SOS	565	Somali Shilling

Interest Rate Position

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16 September 2022

SRD	27.096	Surinam Dollar
SSP	640.0534	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	17.4823	Lilangeni
THB	36.61	Baht
TJS	10.2315	Somoni
TMT	3.49	New Manat
TND	3.21	Tunisian Dinar
TOP	2.3154	Pa'anga
TRY	18.2331	Turkish Lira
TTD	6.7505	Trinidad and Tobago Dollar
TWD	31.075	New Taiwan Dollar
TZS	2325	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3810	Uganda Shilling
USD	1	US Dollar
UYU	40.77	Peso Uruguayo
UZS	10920.14	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23590	Dong
VUV	115.25	Vatu
WST	2.5707	Tala
XAF	657.07	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	643.75	CFA Franc BCEAO
XPF	119.4	CFP Franc
YER	249.98	Yemeni Rial
ZAR	17.4689	Rand
ZMK	5185	Zambian Kwacha
ZWL	589.1518	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

13 September 2022 to

16 September 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	118,932.89	214,458.22	333,391.11
Total	118,932.89	214,458.22	333,391.11

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,693	29,636	50,328
Total	20,693	29,636	50,328

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	30,641.58	13,273.30	53,717.00	130,497.06	4,642.09	6,890.52	86,231.89	7,497.68	333,391.11
Total	30,641.58	13,273.30	53,717.00	130,497.06	4,642.09	6,890.52	86,231.89	7,497.68	333,391.11

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,899	2,948	9,960	20,372	886	1,855	11,616	794	50,328
Total	1,899	2,948	9,960	20,372	886	1,855	11,616	794	50,328

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	264,322.56	55,570.75	4,954.25	2,042.55	6,295.57	191.43	14.00	333,391.11
Total	264,322.56	55,570.75	4,954.25	2,042.55	6,295.57	191.43	14.00	333,391.11

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	46,640	3,030	239	133	274	10	3	50,328
Total	46,640	3,030	239	133	274	10	3	50,328

Interest Rate Turnover

Turnover for the period:

13 September 2022 to

16 September 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	22,831.48	270,756.55	293,588.03
Floating vs. Fixed	542,361.28	323,871.08	866,232.36
Overnight Index Swap	410,697.86	257,152.21	667,850.06
Total	975,890.61	851,779.84	1,827,670.45

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	120	994	1,114
Floating vs. Fixed	9,134	4,217	13,350
Overnight Index Swap	3,696	1,306	5,002
Total	12,950	6,516	19,466

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	88,623.08	0.00	13,765.77	0.00	0.00	1,233.68	189,965.51	293,588.03
Floating vs. Fixed	191,863.05	147,835.47	7,319.68	954.69	2,430.02	53,548.75	462,280.69	866,232.36
Overnight Index Swap	220,393.99	536.22	15,807.24	347.14	11,364.16	0.00	419,401.32	667,850.06
Total	500,880.11	148,371.69	36,892.69	1,301.83	13,794.18	54,782.43	1,071,647.53	1,827,670.45

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	341	0	83	0	0	48	642	1,114
Floating vs. Fixed	1,291	2,489	181	19	74	1,955	7,342	13,350
Overnight Index Swap	2,253	7	63	9	464	0	2,206	5,002
Total	3,884	2,496	327	28	538	2,003	10,190	19,466

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	178,155.23	48,458.57	40,133.00	15,619.40	3,447.75	3,741.95	4,032.14	293,588.03
Floating vs. Fixed	444,141.10	125,108.18	199,972.95	72,317.05	18,310.84	2,842.38	3,539.86	866,232.36
Overnight Index Swap	498,404.20	56,192.67	58,572.25	37,449.58	11,151.06	1,562.43	4,517.87	667,850.06
Total	1,120,700.53	229,759.42	298,678.20	125,386.03	32,909.66	8,146.76	12,089.86	1,827,670.45

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	124	123	286	232	115	69	166	1,114
Floating vs. Fixed	1,678	1,530	4,363	3,814	1,316	216	435	13,350
Overnight Index Swap	698	653	1,359	1,344	522	104	323	5,002
Total	2,499	2,306	6,007	5,390	1,952	389	924	19,466