

Foreign Exchange Position

Positions as at: 30 September 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	408,275.75	959,665.05	1,367,940.80
Total	408,275.75	959,665.05	1,367,940.80

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	70,394	140,381	210,775
Total	70,394	140,381	210,775

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	171,606.15	46,126.51	251,349.22	329,378.50	15,530.30	36,850.42	431,259.69	85,840.00	1,367,940.80
Total	171,606.15	46,126.51	251,349.22	329,378.50	15,530.30	36,850.42	431,259.69	85,840.00	1,367,940.80

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,437	12,161	43,318	75,305	3,591	8,423	53,960	5,580	210,775
Total	8,437	12,161	43,318	75,305	3,591	8,423	53,960	5,580	210,775

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	1,034,587.24	181,038.00	70,448.24	46,076.41	24,198.79	10,385.07	1,207.05	1,367,940.80
Total	1,034,587.24	181,038.00	70,448.24	46,076.41	24,198.79	10,385.07	1,207.05	1,367,940.80

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	189,373	9,730	5,100	2,872	2,446	1,146	108	210,775
Total	189,373	9,730	5,100	2,872	2,446	1,146	108	210,775

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.19	Afghani
ALL	119.33	Lek
AMD	407.04	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	421	Kwanza
ARS	146.86	Argentine Peso
AUD	1.5328	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	2.0082	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	102.3	Taka
BGN	2.0082	Bulgarian Lev
BHD	0.3771	Bahraini Dinar
BIF	2031	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 September 2022

BND	1.4341	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.3745	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.902	Ngultrum
BWP	13.3511	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3605	Canadian Dollar
CDF	2009	Congolese Franc
CHF	0.9761	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	955.02	Chilean Peso
CNY	7.199	Yuan Renminbi
COP	4484.13	Colombian Peso
COU	0.0694	Unidad de Valor Real
CRC	631.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	113.22	Cape Verde Escudo
CZK	25.285	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.6378	Danish Krone
DOP	53.21	Dominican Peso
DZD	142.0662	Algerian Dinar
EGP	19.5	Egyptian Pound
ERN	15	Nakfa
ETB	52.5772	Ethiopian Birr
EUR	1.027	Euro
FJD	2.2604	Fiji Dollar
FKP	0.919	Falkland Islands Pound
GBP	0.9181	Pound Sterling
GEL	2.8048	Lari
GHS	10.15	Cedi
GIP	0.9393	Gibraltar Pound
GMD	56.75	Dalasi
GNF	8600	Guinea Franc
GTQ	7.85	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.849	Hong Kong Dollar
HNL	24.5809	Lempira
HRK	7.7314	Croatian Kuna
HTG	117	Gourde
HUF	423.7	Forint
IDR	15260	Rupiah
ILS	3.5174	New Israeli Sheqel
INR	81.406	Indian Rupee

Foreign Exchange Position

Positions as at:

30 September 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	143.72	Iceland Krona
JMD	150	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	144.16	Yen
KES	120.5	Kenyan Shilling
KGS	80.2669	Som
KHR	4108	Riel
KMF	513.52	Comoro Franc
KPW	130	North Korean Won
KRW	1424.48	Won
KWD	0.3101	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	477.59	Tenge
LAK	16500	Kip
LBP	1505.5	Lebanese Pound
LKR	359	Sri Lanka Rupee
LRD	152	Liberian Dollar
LSL	17.845	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.0613	Libyan Dinar
MAD	11.0474	Moroccan Dirham
MDL	19.4335	Moldovan Leu
MGA	4152	Malagasy Ariary
MKD	64.07	Denar
MMK	2093.7	Kyat
MNT	3290	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1010	Kwacha
MXN	20.116	Mexican Peso
MXV	2.6757	Mexican Unidad de Inversion (UDI)
MYR	4.628	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.8256	Namibia Dollar
NGN	430.83	Naira
NIO	35.94	Cordoba Oro
NOK	10.6513	Norwegian Krone
NPR	131.1	Nepalese Rupee
NZD	1.7446	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9321	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 September 2022

PGK	3.4305	Kina
PHP	58.75	Philippine Peso
PKR	231.5	Pakistan Rupee
PLN	4.9329	Zloty
PYG	7052.67	Guarani
QAR	3.64	Qatari Rial
RON	5.079	Leu
RSD	120.38	Serbian Dinar
RUB	56.9	Russian Ruble
RWF	1056.92	Rwanda Franc
SAR	3.765	Saudi Riyal
SBD	8.071	Solomon Islands Dollar
SCR	13.2196	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	11.1894	Swedish Krona
SGD	1.4341	Singapore Dollar
SHP	0.8213	Saint Helena Pound
SLL	15420	Leone
SOS	565	Somali Shilling
SRD	28.007	Surinam Dollar
SSP	613.7328	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.851	Lilangeni
THB	37.71	Baht
TJS	9.8	Somoni
TMT	3.49	New Manat
TND	3.2598	Tunisian Dinar
TOP	2.3708	Pa'anga
TRY	18.504	Turkish Lira
TTD	6.7717	Trinidad and Tobago Dollar
TWD	31.711	New Taiwan Dollar
TZS	2325	Tanzanian Shilling
UAH	36.5	Hryvnia
UGX	3867	Uganda Shilling
USD	1	US Dollar
UYU	41.35	Peso Uruguayo
UZS	10980	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23730	Dong
VUV	115.25	Vatu
WST	2.7964	Tala
XAF	673.61	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	683.25	CFA Franc BCEAO
XPF	122.22	CFP Franc

Foreign Exchange Position

Positions as at:

30 September 2022

YER	249.93	Yemeni Rial
ZAR	17.8454	Rand
ZMK	5185	Zambian Kwacha
ZWL	606.0834	Zimbabwe Dollar

Interest Rate Position

Positions as at:

30 September 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	882,103.09	394,006.13	1,276,109.22
Floating vs. Fixed	8,632,572.30	2,731,054.26	11,363,626.57
Overnight Index Swap	2,391,215.98	947,343.14	3,338,559.12
Total	11,905,891.38	4,072,403.53	15,978,294.91

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,146	3,809	18,955
Floating vs. Fixed	266,838	108,835	375,673
Overnight Index Swap	77,693	20,706	98,399
Total	359,677	133,350	493,027

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	375,798.73	0.00	53,108.78	1,092.02	178,891.09	168,189.98	499,028.62	1,276,109.22
Floating vs. Fixed	2,452,705.16	2,035,422.43	259,915.73	18,253.46	123,258.49	1,909,678.91	4,564,392.38	11,363,626.57
Overnight Index Swap	1,287,703.08	13,528.96	199,653.26	52,311.11	459,026.51	701.11	1,325,635.08	3,338,559.12
Total	4,116,206.97	2,048,951.40	512,677.76	71,656.60	761,176.10	2,078,570.00	6,389,056.07	15,978,294.91

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,551	0	242	16	2,969	5,018	6,160	18,955
Floating vs. Fixed	79,533	69,316	6,811	472	4,266	71,224	144,053	375,673
Overnight Index Swap	27,788	223	1,606	1,518	16,644	32	50,588	98,399
Total	111,872	69,539	8,658	2,006	23,879	76,273	200,801	493,027

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	467,952.68	239,060.99	333,948.54	166,520.57	35,316.28	19,638.44	13,671.72	1,276,109.22
Floating vs. Fixed	4,729,391.06	1,977,855.50	2,989,020.72	1,251,276.30	175,859.26	91,040.38	149,183.35	11,363,626.57
Overnight Index Swap	1,719,348.08	531,166.99	630,928.76	306,722.94	66,283.15	47,214.68	36,894.51	3,338,559.12
Total	6,916,691.82	2,748,083.48	3,953,898.02	1,724,519.81	277,458.69	157,893.50	199,749.58	15,978,294.91

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	3,451	3,011	5,901	3,953	1,139	791	711	18,955
Floating vs. Fixed	72,979	60,344	144,987	74,671	9,863	5,104	7,727	375,673
Overnight Index Swap	18,261	16,449	35,188	19,107	3,651	2,729	3,015	98,399
Total	94,691	79,803	186,075	97,730	14,652	8,623	11,453	493,027

Foreign Exchange Rate

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AED	3.6727	UAE Dirham

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AMD	407.04	Armenian Dram
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GBP	0.9181	Pound Sterling
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LKR	359	Sri Lanka Rupee
LRD	152	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.0613	Libyan Dinar

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MAD	11.0474	Moroccan Dirham
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MGA	4152	Malagasy Ariary
MKD	64.07	Denar
MMK	2093.7	Kyat
MNT	3290	Tugrik
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MVR	15.42	Rufiyaa
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MZN	63.24	Metical
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NGN	430.83	Naira
NIO	35.94	Cordoba Oro
NOK	10.6513	Norwegian Krone
NPR	131.1	Nepalese Rupee
NZD	1.7446	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9321	Nuevo Sol
PGK	3.4305	Kina
PHP	58.75	Philippine Peso
PKR	231.5	Pakistan Rupee
PLN	4.9329	Zloty
PYG	7052.67	Guarani
QAR	3.64	Qatari Rial
RON	5.079	Leu
RSD	120.38	Serbian Dinar
RUB	56.9	Russian Ruble
RWF	1056.92	Rwanda Franc
SAR	3.765	Saudi Riyal
SBD	8.071	Solomon Islands Dollar
SCR	13.2196	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	11.1894	Swedish Krona
SGD	1.4341	Singapore Dollar
SHP	0.8213	Saint Helena Pound
SLL	15420	Leone
SOS	565	Somali Shilling

Interest Rate Position

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30 September 2022

SRD	28.007	Surinam Dollar
SSP	613.7328	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.851	Lilangeni
THB	37.71	Baht
TJS	9.8	Somoni
TMT	3.49	New Manat
TND	3.2598	Tunisian Dinar
TOP	2.3708	Pa'anga
TRY	18.504	Turkish Lira
TTD	6.7717	Trinidad and Tobago Dollar
TWD	31.711	New Taiwan Dollar
TZS	2325	Tanzanian Shilling
UAH	36.5	Hryvnia
UGX	3867	Uganda Shilling
USD	1	US Dollar
UYU	41.35	Peso Uruguayo
UZS	10980	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23730	Dong
VUV	115.25	Vatu
WST	2.7964	Tala
XAF	673.61	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	683.25	CFA Franc BCEAO
XPF	122.22	CFP Franc
YER	249.93	Yemeni Rial
ZAR	17.8454	Rand
ZMK	5185	Zambian Kwacha
ZWL	606.0834	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

26 September 2022 to

30 September 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	132,932.49	240,521.16	373,453.65
Total	132,932.49	240,521.16	373,453.65

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	28,980	43,404	72,384
Total	28,980	43,404	72,384

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	44,987.17	15,135.89	80,596.00	96,292.81	3,744.91	11,495.95	87,058.72	34,142.20	373,453.65
Total	44,987.17	15,135.89	80,596.00	96,292.81	3,744.91	11,495.95	87,058.72	34,142.20	373,453.65

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,097	4,413	13,967	31,237	984	3,205	15,420	1,063	72,384
Total	2,097	4,413	13,967	31,237	984	3,205	15,420	1,063	72,384

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	331,078.15	25,641.67	7,439.56	4,999.50	4,015.25	57.19	222.34	373,453.65
Total	331,078.15	25,641.67	7,439.56	4,999.50	4,015.25	57.19	222.34	373,453.65

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	70,296	1,265	323	216	273	10	2	72,384
Total	70,296	1,265	323	216	273	10	2	72,384

Interest Rate Turnover

Turnover for the period:

26 September 2022 to

30 September 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,534.03	256,840.26	274,374.29
Floating vs. Fixed	380,553.67	300,589.04	681,142.71
Overnight Index Swap	419,193.15	245,312.44	664,505.59
Total	817,280.85	802,741.74	1,620,022.59

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	180	1,208	1,387
Floating vs. Fixed	9,051	4,169	13,220
Overnight Index Swap	5,512	1,792	7,304
Total	14,743	7,168	21,911

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	85,527.22	0.00	11,269.40	0.00	0.00	6,320.20	171,257.47	274,374.29
Floating vs. Fixed	85,320.44	128,429.20	9,672.82	861.97	2,296.64	73,898.40	380,663.24	681,142.71
Overnight Index Swap	199,761.27	1,345.47	14,309.26	1,036.60	17,143.05	0.00	430,909.94	664,505.59
Total	370,608.93	129,774.67	35,251.48	1,898.57	19,439.69	80,218.60	982,830.66	1,620,022.59

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	458	0	106	0	0	99	724	1,387
Floating vs. Fixed	1,355	3,126	325	20	68	1,981	6,346	13,220
Overnight Index Swap	3,650	15	80	114	663	0	2,783	7,304
Total	5,463	3,141	511	134	731	2,080	9,852	21,911

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	166,755.83	40,345.81	39,948.20	13,844.09	5,454.51	4,325.00	3,700.85	274,374.29
Floating vs. Fixed	308,818.33	128,137.60	120,699.94	83,562.95	24,654.27	5,428.62	9,841.01	681,142.71
Overnight Index Swap	439,400.10	71,246.41	81,714.54	50,058.21	14,994.48	1,945.88	5,145.98	664,505.59
Total	914,974.25	239,729.82	242,362.67	147,465.24	45,103.26	11,699.49	18,687.85	1,620,022.59

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	152	135	352	282	147	94	226	1,387
Floating vs. Fixed	2,039	1,755	3,250	4,171	1,198	235	574	13,220
Overnight Index Swap	811	898	2,019	2,090	801	145	541	7,304
Total	3,001	2,787	5,621	6,543	2,146	473	1,341	21,911