

Foreign Exchange Position

Positions as at: 07 October 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	422,211.35	989,183.91	1,411,395.26
Total	422,211.35	989,183.91	1,411,395.26

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	73,058	147,596	220,654
Total	73,058	147,596	220,654

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	179,188.22	48,436.49	256,547.47	348,655.34	18,801.48	38,411.50	431,849.58	89,505.17	1,411,395.26
Total	179,188.22	48,436.49	256,547.47	348,655.34	18,801.48	38,411.50	431,849.58	89,505.17	1,411,395.26

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,827	12,712	43,542	82,878	4,251	8,796	54,429	5,219	220,654
Total	8,827	12,712	43,542	82,878	4,251	8,796	54,429	5,219	220,654

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	1,077,255.22	180,632.54	70,177.71	45,825.52	25,927.94	10,370.93	1,205.40	1,411,395.26
Total	1,077,255.22	180,632.54	70,177.71	45,825.52	25,927.94	10,370.93	1,205.40	1,411,395.26

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	199,059	9,925	5,093	2,816	2,511	1,144	106	220,654
Total	199,059	9,925	5,093	2,816	2,511	1,144	106	220,654

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	87.68	Afghani
ALL	118.15	Lek
AMD	404.68	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	421.5	Kwanza
ARS	148.88	Argentine Peso
AUD	1.5413	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9779	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	101.6	Taka
BGN	1.9785	Bulgarian Lev
BHD	0.3772	Bahraini Dinar
BIF	2031.99	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

07 October 2022

BND	1.4252	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.194	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.543	Ngultrum
BWP	13.1926	Pula
BYR	19560	Belarussian Ruble
BZD	1.9772	Belize Dollar
CAD	1.3614	Canadian Dollar
CDF	2009	Congolese Franc
CHF	0.9836	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	939.71	Chilean Peso
CNY	7.1135	Yuan Renminbi
COP	4576.03	Colombian Peso
COU	0.0706	Unidad de Valor Real
CRC	628.475	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	111.51	Cape Verde Escudo
CZK	24.754	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.5245	Danish Krone
DOP	53.37	Dominican Peso
DZD	140.1692	Algerian Dinar
EGP	19.63	Egyptian Pound
ERN	15	Nakfa
ETB	52.6346	Ethiopian Birr
EUR	1.0117	Euro
FJD	2.2594	Fiji Dollar
FKP	0.8711	Falkland Islands Pound
GBP	0.8826	Pound Sterling
GEL	2.77	Lari
GHS	10.25	Cedi
GIP	0.871	Gibraltar Pound
GMD	57.4	Dalasi
GNF	8598	Guinea Franc
GTQ	7.89	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	24.5861	Lempira
HRK	7.6064	Croatian Kuna
HTG	117	Gourde
HUF	425.81	Forint
IDR	15190	Rupiah
ILS	3.5255	New Israeli Sheqel
INR	81.631	Indian Rupee

Foreign Exchange Position

Positions as at:		07 October 2022
IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	142.19	Iceland Krona
JMD	151	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	144.63	Yen
KES	120.7	Kenyan Shilling
KGS	80.3296	Som
KHR	4114	Riel
KMF	496.71	Comoro Franc
KPW	130	North Korean Won
KRW	1415.63	Won
KWD	0.3095	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	469.79	Tenge
LAK	16560	Kip
LBP	1505.5	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	152.6	Liberian Dollar
LSL	17.7475	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9638	Libyan Dinar
MAD	10.914	Moroccan Dirham
MDL	19.35	Moldovan Leu
MGA	4196.7	Malagasy Ariary
MKD	62.29	Denar
MMK	2093.7	Kyat
MNT	3293	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1016.55	Kwacha
MXN	20.052	Mexican Peso
MXV	2.6607	Mexican Unidad de Inversion (UDI)
MYR	4.629	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.762	Namibia Dollar
NGN	431.87	Naira
NIO	35.94	Cordoba Oro
NOK	10.5369	Norwegian Krone
NPR	130.43	Nepalese Rupee
NZD	1.7422	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9572	Nuevo Sol

Foreign Exchange Position

Positions as at:

07 October 2022

PGK	3.4305	Kina
PHP	58.68	Philippine Peso
PKR	222.75	Pakistan Rupee
PLN	4.8719	Zloty
PYG	7061.19	Guarani
QAR	3.6415	Qatari Rial
RON	4.9881	Leu
RSD	118.6	Serbian Dinar
RUB	59.75	Russian Ruble
RWF	1058.37	Rwanda Franc
SAR	3.76	Saudi Riyal
SBD	8.071	Solomon Islands Dollar
SCR	14.233	Seychelles Rupee
SDG	565.2502	Sudanese Pound
SEK	10.9642	Swedish Krona
SGD	1.4252	Singapore Dollar
SHP	0.8257	Saint Helena Pound
SLL	15897	Leone
SOS	565	Somali Shilling
SRD	28.565	Surinam Dollar
SSP	609.421	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.7535	Lilangeni
THB	37.47	Baht
TJS	9.88	Somoni
TMT	3.49	New Manat
TND	3.2443	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.388	Turkish Lira
TTD	6.7224	Trinidad and Tobago Dollar
TWD	31.56	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.9335	Hryvnia
UGX	3820	Uganda Shilling
USD	1	US Dollar
UYU	40.96	Peso Uruguayo
UZS	11023.14	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23865	Dong
VUV	120.75	Vatu
WST	2.7196	Tala
XAF	663.59	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	654.5	CFA Franc BCEAO
XPF	120.36	CFP Franc

Foreign Exchange Position

Positions as at: 07 October 2022

YER	249.98	Yemeni Rial
ZAR	17.7728	Rand
ZMK	5185	Zambian Kwacha
ZWL	611.1811	Zimbabwe Dollar

Interest Rate Position

Positions as at: 07 October 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	875,079.72	386,646.02	1,261,725.74
Floating vs. Fixed	8,701,231.26	2,707,664.86	11,408,896.13
Overnight Index Swap	2,376,251.45	951,156.26	3,327,407.71
Total	11,952,562.43	4,045,467.14	15,998,029.58

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,151	3,680	18,831
Floating vs. Fixed	267,717	108,391	376,108
Overnight Index Swap	77,819	20,835	98,653
Total	360,686	132,906	493,592

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	377,833.28	0.00	52,897.44	1,135.95	177,519.80	163,407.28	488,932.00	1,261,725.74
Floating vs. Fixed	2,453,372.33	2,045,220.00	265,640.85	18,875.93	121,426.23	1,923,095.33	4,581,265.46	11,408,896.13
Overnight Index Swap	1,270,531.81	13,832.15	206,660.42	54,200.16	457,207.38	701.04	1,324,274.76	3,327,407.71
Total	4,101,737.42	2,059,052.15	525,198.71	74,212.04	756,153.40	2,087,203.64	6,394,472.21	15,998,029.58

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,558	0	218	16	2,954	5,029	6,057	18,831
Floating vs. Fixed	79,080	69,176	6,833	475	4,228	71,612	144,705	376,108
Overnight Index Swap	27,420	224	1,623	1,508	16,851	32	50,996	98,653
Total	111,057	69,400	8,673	1,999	24,033	76,672	201,758	493,592

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	459,773.42	233,589.87	334,800.03	164,993.80	35,168.39	19,739.95	13,660.28	1,261,725.74
Floating vs. Fixed	4,743,515.14	1,989,263.78	3,010,888.89	1,250,759.87	174,985.05	91,132.79	148,350.60	11,408,896.13
Overnight Index Swap	1,713,510.58	533,618.89	624,443.50	307,562.28	64,444.80	47,703.42	36,124.25	3,327,407.71
Total	6,916,799.13	2,756,472.54	3,970,132.41	1,723,315.95	274,598.24	158,576.17	198,135.13	15,998,029.58

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	3,409	2,980	5,888	3,929	1,138	785	704	18,831
Floating vs. Fixed	73,166	60,336	145,199	74,770	9,871	5,087	7,681	376,108
Overnight Index Swap	18,352	16,472	35,270	19,152	3,667	2,766	2,976	98,653
Total	94,927	79,787	186,356	97,850	14,675	8,637	11,361	493,592

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

Positions as at: 07 October 2022

AFN	87.68	Afghani
ALL	118.15	Lek
AMD	404.68	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	421.5	Kwanza
ARS	148.88	Argentine Peso
AUD	1.5413	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9779	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	101.6	Taka
BGN	1.9785	Bulgarian Lev
BHD	0.3772	Bahraini Dinar
BIF	2031.99	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.4252	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.194	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.543	Ngultrum
BWP	13.1926	Pula
BYR	19560	Belarussian Ruble
BZD	1.9772	Belize Dollar
CAD	1.3614	Canadian Dollar
CDF	2009	Congolese Franc
CHF	0.9836	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	939.71	Chilean Peso
CNY	7.1135	Yuan Renminbi
COP	4576.03	Colombian Peso
COU	0.0706	Unidad de Valor Real
CRC	628.475	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	111.51	Cape Verde Escudo
CZK	24.754	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.5245	Danish Krone
DOP	53.37	Dominican Peso
DZD	140.1692	Algerian Dinar
EGP	19.63	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 07 October 2022

ETB	52.6346	Ethiopian Birr
EUR	1.0117	Euro
FJD	2.2594	Fiji Dollar
FKP	0.8711	Falkland Islands Pound
GBP	0.8826	Pound Sterling
GEL	2.77	Lari
GHS	10.25	Cedi
GIP	0.871	Gibraltar Pound
GMD	57.4	Dalasi
GNF	8598	Guinea Franc
GTQ	7.89	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	24.5861	Lempira
HRK	7.6064	Croatian Kuna
HTG	117	Gourde
HUF	425.81	Forint
IDR	15190	Rupiah
ILS	3.5255	New Israeli Sheqel
INR	81.631	Indian Rupee
IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	142.19	Iceland Krona
JMD	151	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	144.63	Yen
KES	120.7	Kenyan Shilling
KGS	80.3296	Som
KHR	4114	Riel
KMF	496.71	Comoro Franc
KPW	130	North Korean Won
KRW	1415.63	Won
KWD	0.3095	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	469.79	Tenge
LAK	16560	Kip
LBP	1505.5	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	152.6	Liberian Dollar
LSL	17.7475	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9638	Libyan Dinar

Interest Rate Position

Positions as at:

07 October 2022

MAD	10.914 Moroccan Dirham
MDL	19.35 Moldovan Leu
MGA	4196.7 Malagasy Ariary
MKD	62.29 Denar
MMK	2093.7 Kyat
MNT	3293 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	45.6 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1016.55 Kwacha
MXN	20.052 Mexican Peso
MXV	2.6607 Mexican Unidad de Inversion (UDI)
MYR	4.629 Malaysian Ringgit
MZN	63.24 Metical
NAD	17.762 Namibia Dollar
NGN	431.87 Naira
NIO	35.94 Cordoba Oro
NOK	10.5369 Norwegian Krone
NPR	130.43 Nepalese Rupee
NZD	1.7422 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.9572 Nuevo Sol
PGK	3.4305 Kina
PHP	58.68 Philippine Peso
PKR	222.75 Pakistan Rupee
PLN	4.8719 Zloty
PYG	7061.19 Guarani
QAR	3.6415 Qatari Rial
RON	4.9881 Leu
RSD	118.6 Serbian Dinar
RUB	59.75 Russian Ruble
RWF	1058.37 Rwanda Franc
SAR	3.76 Saudi Riyal
SBD	8.071 Solomon Islands Dollar
SCR	14.233 Seychelles Rupee
SDG	565.2502 Sudanese Pound
SEK	10.9642 Swedish Krona
SGD	1.4252 Singapore Dollar
SHP	0.8257 Saint Helena Pound
SLL	15897 Leone
SOS	565 Somali Shilling

Interest Rate Position

Positions as at:

07 October 2022

SRD	28.565	Surinam Dollar
SSP	609.421	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	17.7535	Lilangeni
THB	37.47	Baht
TJS	9.88	Somoni
TMT	3.49	New Manat
TND	3.2443	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.388	Turkish Lira
TTD	6.7224	Trinidad and Tobago Dollar
TWD	31.56	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.9335	Hryvnia
UGX	3820	Uganda Shilling
USD	1	US Dollar
UYU	40.96	Peso Uruguayo
UZS	11023.14	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23865	Dong
VUV	120.75	Vatu
WST	2.7196	Tala
XAF	663.59	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	654.5	CFA Franc BCEAO
XPF	120.36	CFP Franc
YER	249.98	Yemeni Rial
ZAR	17.7728	Rand
ZMK	5185	Zambian Kwacha
ZWL	611.1811	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 03 October 2022 to 07 October 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	105,414.75	182,049.49	287,464.25
Total	105,414.75	182,049.49	287,464.25

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,467	34,485	56,952
Total	22,467	34,485	56,952

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	11,200.10	11,955.67	50,158.11	78,980.53	6,314.06	10,656.17	95,058.95	23,140.66	287,464.25
Total	11,200.10	11,955.67	50,158.11	78,980.53	6,314.06	10,656.17	95,058.95	23,140.66	287,464.25

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	563	3,262	11,030	23,709	1,435	2,239	14,021	695	56,952
Total	563	3,262	11,030	23,709	1,435	2,239	14,021	695	56,952

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	258,339.37	17,091.08	5,050.56	1,571.94	5,292.58	118.71	0.00	287,464.25
Total	258,339.37	17,091.08	5,050.56	1,571.94	5,292.58	118.71	0.00	287,464.25

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	55,476	914	272	84	201	6	0	56,952
Total	55,476	914	272	84	201	6	0	56,952

Interest Rate Turnover

Turnover for the period: 03 October 2022 to 07 October 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,952.91	266,762.25	277,715.16
Floating vs. Fixed	252,413.24	262,689.52	515,102.76
Overnight Index Swap	236,105.80	132,789.00	368,894.80
Total	499,471.95	662,240.77	1,161,712.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	134	1,183	1,317
Floating vs. Fixed	5,510	2,936	8,445
Overnight Index Swap	2,743	1,092	3,834
Total	8,386	5,210	13,596

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	85,285.81	0.00	10,692.81	0.00	0.00	5,125.05	176,611.50	277,715.16
Floating vs. Fixed	76,810.79	6,708.04	9,702.89	773.10	1,748.99	74,491.47	344,867.48	515,102.76
Overnight Index Swap	113,196.71	281.16	15,338.57	507.79	5,770.16	0.00	233,800.42	368,894.80
Total	275,293.31	6,989.19	35,734.26	1,280.89	7,519.15	79,616.52	755,279.40	1,161,712.72

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	446	0	59	0	0	131	681	1,317
Floating vs. Fixed	545	282	216	22	64	1,763	5,554	8,445
Overnight Index Swap	1,498	2	37	79	392	0	1,827	3,834
Total	2,489	284	311	101	456	1,894	8,062	13,596

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	172,117.65	39,126.24	39,328.41	13,538.58	5,133.08	4,728.22	3,742.99	277,715.16
Floating vs. Fixed	292,478.04	72,515.31	93,774.68	37,990.64	13,190.91	1,893.96	3,259.22	515,102.76
Overnight Index Swap	263,571.61	36,927.95	31,210.12	26,072.39	7,732.13	1,069.60	2,311.00	368,894.80
Total	728,167.30	148,569.50	164,313.21	77,601.61	26,056.12	7,691.78	9,313.20	1,161,712.72

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	134	109	356	279	151	87	202	1,317
Floating vs. Fixed	1,585	1,010	2,270	2,224	810	181	366	8,445
Overnight Index Swap	521	452	939	1,079	474	77	294	3,834
Total	2,239	1,571	3,565	3,581	1,435	345	862	13,596