

## Foreign Exchange Position

Positions as at: 14 October 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	431,002.82	1,016,118.83	1,447,121.64
<b>Total</b>	<b>431,002.82</b>	<b>1,016,118.83</b>	<b>1,447,121.64</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	75,710	158,096	233,806
<b>Total</b>	<b>75,710</b>	<b>158,096</b>	<b>233,806</b>

### 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	174,504.56	50,363.38	287,018.85	366,069.24	22,404.57	39,811.95	421,335.43	85,613.65	1,447,121.64
<b>Total</b>	<b>174,504.56</b>	<b>50,363.38</b>	<b>287,018.85</b>	<b>366,069.24</b>	<b>22,404.57</b>	<b>39,811.95</b>	<b>421,335.43</b>	<b>85,613.65</b>	<b>1,447,121.64</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,608	13,422	48,830	89,953	4,966	9,031	53,658	5,338	233,806
<b>Total</b>	<b>8,608</b>	<b>13,422</b>	<b>48,830</b>	<b>89,953</b>	<b>4,966</b>	<b>9,031</b>	<b>53,658</b>	<b>5,338</b>	<b>233,806</b>

### 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	1,123,386.81	170,882.77	67,795.78	48,754.95	24,339.04	10,820.51	1,141.79	1,447,121.64
<b>Total</b>	<b>1,123,386.81</b>	<b>170,882.77</b>	<b>67,795.78</b>	<b>48,754.95</b>	<b>24,339.04</b>	<b>10,820.51</b>	<b>1,141.79</b>	<b>1,447,121.64</b>

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	212,134	9,987	4,991	2,907	2,513	1,174	100	233,806
<b>Total</b>	<b>212,134</b>	<b>9,987</b>	<b>4,991</b>	<b>2,907</b>	<b>2,513</b>	<b>1,174</b>	<b>100</b>	<b>233,806</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	85.86	Afghani
ALL	119.59	Lek
AMD	402.73	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	435.077	Kwanza
ARS	151	Argentine Peso
AUD	1.5929	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	2.0152	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	101.5	Taka
BGN	2.0152	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2032.25	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

14 October 2022

BND	1.4348	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.293	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.279	Ngultrum
BWP	13.4048	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3814	Canadian Dollar
CDF	2009	Congolese Franc
CHF	0.9973	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	943.13	Chilean Peso
CNY	7.172	Yuan Renminbi
COP	4602.03	Colombian Peso
COU	0.0688	Unidad de Valor Real
CRC	624.275	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	113.62	Cape Verde Escudo
CZK	25.28	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.665	Danish Krone
DOP	53.72	Dominican Peso
DZD	140.2527	Algerian Dinar
EGP	19.66	Egyptian Pound
ERN	15	Nakfa
ETB	52.6999	Ethiopian Birr
EUR	1.0301	Euro
FJD	2.2946	Fiji Dollar
FKP	0.9054	Falkland Islands Pound
GBP	0.901	Pound Sterling
GEL	2.7495	Lari
GHS	10.5	Cedi
GIP	0.9053	Gibraltar Pound
GMD	57.73	Dalasi
GNF	8585	Guinea Franc
GTQ	7.876	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8499	Hong Kong Dollar
HNL	24.6137	Lempira
HRK	7.7571	Croatian Kuna
HTG	121	Gourde
HUF	444.7	Forint
IDR	15355	Rupiah
ILS	3.5579	New Israeli Sheqel
INR	82.159	Indian Rupee

## Foreign Exchange Position

Positions as at:

14 October 2022

IQD	1458.54	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	144.14	Iceland Krona
JMD	151	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	146.91	Yen
KES	120.8	Kenyan Shilling
KGS	82	Som
KHR	4121	Riel
KMF	507.28	Comoro Franc
KPW	130	North Korean Won
KRW	1424.49	Won
KWD	0.3103	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	478.5	Tenge
LAK	16825	Kip
LBP	1505.2	Lebanese Pound
LKR	362	Sri Lanka Rupee
LRD	152.5	Liberian Dollar
LSL	18.268	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.0237	Libyan Dinar
MAD	11.0259	Moroccan Dirham
MDL	19.3495	Moldovan Leu
MGA	4212	Malagasy Ariary
MKD	63.43	Denar
MMK	2093.7	Kyat
MNT	3350	Tugrik
MOP	8.086	Pataca
MRO	356	Ouguiya
MUR	43.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1014	Kwacha
MXN	19.978	Mexican Peso
MXV	2.6475	Mexican Unidad de Inversion (UDI)
MYR	4.68	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.29	Namibia Dollar
NGN	434.27	Naira
NIO	35.94	Cordoba Oro
NOK	10.752	Norwegian Krone
NPR	131.7	Nepalese Rupee
NZD	1.7822	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9674	Nuevo Sol

## Foreign Exchange Position

Positions as at:

14 October 2022

PGK	3.4188	Kina
PHP	58.9	Philippine Peso
PKR	217.5	Pakistan Rupee
PLN	4.9908	Zloty
PYG	7119.67	Guarani
QAR	3.6415	Qatari Rial
RON	5.086	Leu
RSD	120.68	Serbian Dinar
RUB	63.7	Russian Ruble
RWF	1060.64	Rwanda Franc
SAR	3.757	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.3086	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	11.3353	Swedish Krona
SGD	1.4348	Singapore Dollar
SHP	0.8285	Saint Helena Pound
SLL	16359	Leone
SOS	565	Somali Shilling
SRD	27.721	Surinam Dollar
SSP	602.6792	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2510	Syrian Pound
SZL	18.268	Lilangeni
THB	37.91	Baht
TJS	10.21	Somoni
TMT	3.49	New Manat
TND	3.2784	Tunisian Dinar
TOP	2.3674	Pa'anga
TRY	18.5571	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.818	New Taiwan Dollar
TZS	2325	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3825	Uganda Shilling
USD	1	US Dollar
UYU	41.09	Peso Uruguayo
UZS	11090.31	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23945	Dong
VUV	119.9	Vatu
WST	2.7196	Tala
XAF	675.62	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	671.5	CFA Franc BCEAO
XPF	122.63	CFP Franc

# Foreign Exchange Position

Positions as at: 14 October 2022

YER	249.92	Yemeni Rial
ZAR	18.2916	Rand
ZMK	5185	Zambian Kwacha
ZWL	612.5017	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

14 October 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	868,637.98	352,001.72	1,220,639.70
Floating vs. Fixed	8,561,133.50	2,660,364.44	11,221,497.94
Overnight Index Swap	2,418,836.15	956,069.67	3,374,905.82
<b>Total</b>	<b>11,848,607.63</b>	<b>3,968,435.83</b>	<b>15,817,043.46</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,228	3,510	18,738
Floating vs. Fixed	265,719	108,526	374,245
Overnight Index Swap	79,021	21,202	100,222
<b>Total</b>	<b>359,968</b>	<b>133,237</b>	<b>493,205</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	379,564.15	0.00	52,589.57	1,112.75	174,503.22	165,598.19	447,271.82	1,220,639.70
Floating vs. Fixed	2,456,367.54	2,053,746.69	264,686.35	18,525.62	118,007.53	1,941,474.23	4,368,689.98	11,221,497.94
Overnight Index Swap	1,285,332.83	13,967.51	208,585.69	53,634.65	458,633.56	701.03	1,354,050.55	3,374,905.82
<b>Total</b>	<b>4,121,264.51</b>	<b>2,067,714.21</b>	<b>525,861.61</b>	<b>73,273.02</b>	<b>751,144.31</b>	<b>2,107,773.44</b>	<b>6,170,012.36</b>	<b>15,817,043.46</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,496	0	223	16	2,950	5,091	5,963	18,738
Floating vs. Fixed	78,982	70,035	6,905	471	4,166	72,120	141,567	374,245
Overnight Index Swap	28,130	223	1,662	1,520	17,175	32	51,481	100,222
<b>Total</b>	<b>111,607</b>	<b>70,258</b>	<b>8,789</b>	<b>2,007</b>	<b>24,291</b>	<b>77,242</b>	<b>199,011</b>	<b>493,205</b>

### 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	435,690.67	227,310.59	329,819.41	160,384.09	34,745.82	19,397.42	13,291.71	1,220,639.70
Floating vs. Fixed	4,691,443.28	1,959,875.23	2,938,061.84	1,222,869.15	172,377.59	89,358.61	147,512.24	11,221,497.94
Overnight Index Swap	1,738,195.48	542,754.05	629,763.68	313,254.77	66,115.54	48,395.27	36,427.04	3,374,905.82
<b>Total</b>	<b>6,865,329.43</b>	<b>2,729,939.87</b>	<b>3,897,644.93</b>	<b>1,696,508.01</b>	<b>273,238.94</b>	<b>157,151.30</b>	<b>197,230.98</b>	<b>15,817,043.46</b>

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	3,411	2,961	5,907	3,887	1,121	779	674	18,738
Floating vs. Fixed	73,547	59,933	144,352	74,116	9,628	5,023	7,647	374,245
Overnight Index Swap	18,690	16,619	35,703	19,499	3,857	2,826	3,029	100,222
<b>Total</b>	<b>95,648</b>	<b>79,513</b>	<b>185,962</b>	<b>97,501</b>	<b>14,605</b>	<b>8,627</b>	<b>11,350</b>	<b>493,205</b>

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## Interest Rate Position

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ERN	15	Nakfa

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ETB	52.6999	Ethiopian Birr
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LVL	0.5078	Latvian Lats
LYD	5.0237	Libyan Dinar

## Interest Rate Position

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MAD	11.0259	Moroccan Dirham
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MGA	4212	Malagasy Ariary
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MNT	3350	Tugrik
MOP	8.086	Pataca
MRO	356	Ouguiya
MUR	43.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1014	Kwacha
MXN	19.978	Mexican Peso
MXV	2.6475	Mexican Unidad de Inversion (UDI)
MYR	4.68	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.29	Namibia Dollar
NGN	434.27	Naira
NIO	35.94	Cordoba Oro
NOK	10.752	Norwegian Krone
NPR	131.7	Nepalese Rupee
NZD	1.7822	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9674	Nuevo Sol
PGK	3.4188	Kina
PHP	58.9	Philippine Peso
PKR	217.5	Pakistan Rupee
PLN	4.9908	Zloty
PYG	7119.67	Guarani
QAR	3.6415	Qatari Rial
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RSD	120.68	Serbian Dinar
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RWF	1060.64	Rwanda Franc
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SGD	1.4348	Singapore Dollar
SHP	0.8285	Saint Helena Pound
SLL	16359	Leone
SOS	565	Somali Shilling

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SRD	27.721	Surinam Dollar
SSP	602.6792	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	18.268	Lilangeni
THB	37.91	Baht
TJS	10.21	Somoni
TMT	3.49	New Manat
TND	3.2784	Tunisian Dinar
TOP	2.3674	Pa'anga
TRY	18.5571	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.818	New Taiwan Dollar
TZS	2325	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3825	Uganda Shilling
USD	1	US Dollar
UYU	41.09	Peso Uruguayo
UZS	11090.31	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23945	Dong
VUV	119.9	Vatu
WST	2.7196	Tala
XAF	675.62	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	671.5	CFA Franc BCEAO
XPF	122.63	CFP Franc
YER	249.92	Yemeni Rial
ZAR	18.2916	Rand
ZMK	5185	Zambian Kwacha
ZWL	612.5017	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

10 October 2022 to

14 October 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	117,670.34	197,883.92	315,554.27
<b>Total</b>	<b>117,670.34</b>	<b>197,883.92</b>	<b>315,554.27</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,933	33,973	53,906
<b>Total</b>	<b>19,933</b>	<b>33,973</b>	<b>53,906</b>

### 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	35,132.56	12,056.91	87,180.89	88,038.45	6,593.38	8,949.80	59,491.58	18,110.69	315,554.27
<b>Total</b>	<b>35,132.56</b>	<b>12,056.91</b>	<b>87,180.89</b>	<b>88,038.45</b>	<b>6,593.38</b>	<b>8,949.80</b>	<b>59,491.58</b>	<b>18,110.69</b>	<b>315,554.27</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,930	3,073	14,613	20,411	1,245	2,140	9,716	778	53,906
<b>Total</b>	<b>1,930</b>	<b>3,073</b>	<b>14,613</b>	<b>20,411</b>	<b>1,245</b>	<b>2,140</b>	<b>9,716</b>	<b>778</b>	<b>53,906</b>

### 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	286,439.14	18,566.37	4,361.23	1,627.43	4,074.74	485.37	0.00	315,554.27
<b>Total</b>	<b>286,439.14</b>	<b>18,566.37</b>	<b>4,361.23</b>	<b>1,627.43</b>	<b>4,074.74</b>	<b>485.37</b>	<b>0.00</b>	<b>315,554.27</b>

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	52,214	995	284	97	278	38	0	53,906
<b>Total</b>	<b>52,214</b>	<b>995</b>	<b>284</b>	<b>97</b>	<b>278</b>	<b>38</b>	<b>0</b>	<b>53,906</b>

## Interest Rate Turnover

Turnover for the period:

10 October 2022 to

14 October 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	26,746.71	233,492.35	260,239.06
Floating vs. Fixed	339,895.65	266,355.58	606,251.23
Overnight Index Swap	365,440.96	105,432.96	470,873.93
<b>Total</b>	<b>732,083.32</b>	<b>605,280.90</b>	<b>1,337,364.22</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	329	1,094	1,423
Floating vs. Fixed	8,469	4,470	12,939
Overnight Index Swap	2,989	952	3,941
<b>Total</b>	<b>11,787</b>	<b>6,516</b>	<b>18,303</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	91,186.46	0.00	11,903.77	0.00	0.00	7,979.61	149,169.22	260,239.06
Floating vs. Fixed	62,436.23	101,607.87	11,130.32	834.11	1,469.17	64,086.76	364,686.76	606,251.23
Overnight Index Swap	161,494.30	864.47	11,557.64	3,446.80	12,860.81	0.00	280,649.91	470,873.93
<b>Total</b>	<b>315,116.99</b>	<b>102,472.34</b>	<b>34,591.74</b>	<b>4,280.91</b>	<b>14,329.98</b>	<b>72,066.37</b>	<b>794,505.89</b>	<b>1,337,364.22</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	484	0	86	0	0	200	653	1,423
Floating vs. Fixed	1,299	2,479	226	18	38	1,945	6,936	12,939
Overnight Index Swap	1,724	6	71	69	417	0	1,655	3,941
<b>Total</b>	<b>3,507</b>	<b>2,485</b>	<b>383</b>	<b>87</b>	<b>455</b>	<b>2,145</b>	<b>9,243</b>	<b>18,303</b>

### 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	151,103.66	38,908.16	42,344.96	14,543.47	5,137.35	4,155.06	4,046.40	260,239.06
Floating vs. Fixed	279,981.74	118,063.78	115,291.44	68,721.33	19,708.43	2,121.35	2,363.18	606,251.23
Overnight Index Swap	323,943.02	60,304.36	45,136.54	28,463.66	9,384.66	828.60	2,813.09	470,873.93
<b>Total</b>	<b>755,028.42</b>	<b>217,276.30</b>	<b>202,772.94</b>	<b>111,728.46</b>	<b>34,230.43</b>	<b>7,105.01</b>	<b>9,222.67</b>	<b>1,337,364.22</b>

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	150	166	410	270	149	78	201	1,423
Floating vs. Fixed	2,003	1,638	3,294	4,432	1,077	161	336	12,939
Overnight Index Swap	704	484	1,068	934	425	57	271	3,941
<b>Total</b>	<b>2,857</b>	<b>2,288</b>	<b>4,772</b>	<b>5,635</b>	<b>1,650</b>	<b>295</b>	<b>808</b>	<b>18,303</b>