

Foreign Exchange Position

Positions as at: 21 October 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	440,370.30	1,037,139.46	1,477,509.76
Total	440,370.30	1,037,139.46	1,477,509.76

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	75,180	159,604	234,784
Total	75,180	159,604	234,784

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	176,401.49	51,152.08	306,764.91	370,415.95	20,956.36	39,715.65	423,999.90	88,103.40	1,477,509.76
Total	176,401.49	51,152.08	306,764.91	370,415.95	20,956.36	39,715.65	423,999.90	88,103.40	1,477,509.76

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,957	13,696	51,775	88,043	4,177	9,480	53,164	5,492	234,784
Total	8,957	13,696	51,775	88,043	4,177	9,480	53,164	5,492	234,784

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	1,164,693.38	161,296.90	65,910.74	49,781.35	23,869.96	10,815.53	1,141.90	1,477,509.76
Total	1,164,693.38	161,296.90	65,910.74	49,781.35	23,869.96	10,815.53	1,141.90	1,477,509.76

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	213,273	9,890	4,915	2,968	2,473	1,165	100	234,784
Total	213,273	9,890	4,915	2,968	2,473	1,165	100	234,784

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	86.98	Afghani
ALL	119.49	Lek
AMD	402.99	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	442.868	Kwanza
ARS	153.17	Argentine Peso
AUD	1.5944	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	2.0008	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	105	Taka
BGN	2.0008	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2034.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

21 October 2022

BND	1.4248	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.27	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.021	Ngultrum
BWP	13.4228	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3764	Canadian Dollar
CDF	2007	Congolese Franc
CHF	1.0041	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	973.75	Chilean Peso
CNY	7.228	Yuan Renminbi
COP	4834.13	Colombian Peso
COU	0.0671	Unidad de Valor Real
CRC	615.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	112.8	Cape Verde Escudo
CZK	25.082	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.611	Danish Krone
DOP	53.67	Dominican Peso
DZD	140.1599	Algerian Dinar
EGP	19.65	Egyptian Pound
ERN	15	Nakfa
ETB	52.771	Ethiopian Birr
EUR	1.023	Euro
FJD	2.3414	Fiji Dollar
FKP	0.8921	Falkland Islands Pound
GBP	0.891	Pound Sterling
GEL	2.735	Lari
GHS	12.3	Cedi
GIP	0.892	Gibraltar Pound
GMD	58.65	Dalasi
GNF	8569	Guinea Franc
GTQ	7.83	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	24.6318	Lempira
HRK	7.7041	Croatian Kuna
HTG	122	Gourde
HUF	422.82	Forint
IDR	15495	Rupiah
ILS	3.5349	New Israeli Sheqel
INR	83.013	Indian Rupee

Foreign Exchange Position

Positions as at:

21 October 2022

IQD	1458.88	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	144.19	Iceland Krona
JMD	150	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	149.89	Yen
KES	121.1	Kenyan Shilling
KGS	82.2592	Som
KHR	4131	Riel
KMF	500.89	Comoro Franc
KPW	130	North Korean Won
KRW	1434.88	Won
KWD	0.31	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	470.09	Tenge
LAK	16875	Kip
LBP	1504.9	Lebanese Pound
LKR	362	Sri Lanka Rupee
LRD	152.4	Liberian Dollar
LSL	18.295	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.0098	Libyan Dinar
MAD	11.0189	Moroccan Dirham
MDL	19.3	Moldovan Leu
MGA	4237.5	Malagasy Ariary
MKD	62.92	Denar
MMK	2093.7	Kyat
MNT	3360	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1015	Kwacha
MXN	20.1	Mexican Peso
MXV	2.6621	Mexican Unidad de Inversion (UDI)
MYR	4.718	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.2594	Namibia Dollar
NGN	435.98	Naira
NIO	35.94	Cordoba Oro
NOK	10.6045	Norwegian Krone
NPR	132.83	Nepalese Rupee
NZD	1.7637	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9708	Nuevo Sol

Foreign Exchange Position

Positions as at:

21 October 2022

PGK	3.4305	Kina
PHP	58.97	Philippine Peso
PKR	220.5	Pakistan Rupee
PLN	4.9073	Zloty
PYG	7215.36	Guarani
QAR	3.6415	Qatari Rial
RON	5.0317	Leu
RSD	119.95	Serbian Dinar
RUB	60	Russian Ruble
RWF	1036.37	Rwanda Franc
SAR	3.7575	Saudi Riyal
SBD	8.0906	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	11.2076	Swedish Krona
SGD	1.4247	Singapore Dollar
SHP	0.8312	Saint Helena Pound
SLL	16800	Leone
SOS	565	Somali Shilling
SRD	28.657	Surinam Dollar
SSP	602.4334	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYF	2511	Syrian Pound
SZL	18.301	Lilangeni
THB	38.24	Baht
TJS	10.2	Somoni
TMT	3.49	New Manat
TND	3.2623	Tunisian Dinar
TOP	2.3804	Pa'anga
TRY	18.5887	Turkish Lira
TTD	6.7301	Trinidad and Tobago Dollar
TWD	32.105	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3828	Uganda Shilling
USD	1	US Dollar
UYU	41.21	Peso Uruguayo
UZS	11143.99	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24450	Dong
VUV	122.26	Vatu
WST	2.7902	Tala
XAF	671.06	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	664	CFA Franc BCEAO
XPF	121.75	CFP Franc

Foreign Exchange Position

Positions as at:

21 October 2022

YER	249.95	Yemeni Rial
ZAR	18.2787	Rand
ZMK	5185	Zambian Kwacha
ZWL	612.492	Zimbabwe Dollar

Interest Rate Position

Positions as at:

21 October 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	864,461.27	365,690.28	1,230,151.55
Floating vs. Fixed	8,533,892.27	2,643,699.49	11,177,591.76
Overnight Index Swap	2,387,220.03	989,331.85	3,376,551.88
Total	11,785,573.57	3,998,721.62	15,784,295.19

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,304	3,757	19,061
Floating vs. Fixed	265,616	107,230	372,846
Overnight Index Swap	80,356	21,777	102,132
Total	361,276	132,764	494,039

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	378,410.79	0.00	53,302.14	1,125.24	170,890.97	168,031.51	458,390.89	1,230,151.55
Floating vs. Fixed	2,442,463.21	2,053,961.19	265,314.89	18,695.21	115,622.62	1,962,834.78	4,318,699.85	11,177,591.76
Overnight Index Swap	1,334,297.43	13,754.15	209,920.75	53,503.25	459,686.85	701.04	1,304,688.42	3,376,551.88
Total	4,155,171.44	2,067,715.34	528,537.79	73,323.70	746,200.44	2,131,567.33	6,081,779.16	15,784,295.19

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,567	0	241	16	2,948	5,152	6,138	19,061
Floating vs. Fixed	78,853	69,867	6,903	469	4,165	72,622	139,968	372,846
Overnight Index Swap	28,935	220	1,689	1,523	17,481	32	52,253	102,132
Total	112,354	70,087	8,832	2,008	24,594	77,805	198,359	494,039

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	443,920.34	228,868.03	328,730.19	160,331.10	35,708.66	19,298.79	13,294.45	1,230,151.55
Floating vs. Fixed	4,657,877.48	1,961,551.06	2,927,806.30	1,221,713.86	171,940.08	89,503.19	147,199.79	11,177,591.76
Overnight Index Swap	1,696,513.92	550,919.35	648,990.40	323,137.92	70,378.06	48,358.47	38,253.76	3,376,551.88
Total	6,798,311.73	2,741,338.44	3,905,526.89	1,705,182.89	278,026.80	157,160.44	198,748.01	15,784,295.19

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	3,471	3,034	5,963	3,928	1,156	794	717	19,061
Floating vs. Fixed	73,515	59,605	143,237	74,215	9,629	5,011	7,636	372,846
Overnight Index Swap	18,967	16,807	36,240	20,227	3,786	2,952	3,154	102,132
Total	95,953	79,446	185,439	98,369	14,570	8,756	11,507	494,039

Foreign Exchange Rate

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AED	3.6727	UAE Dirham

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ALL	119.49	Lek
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DZD	140.1599	Algerian Dinar
EGP	19.65	Egyptian Pound
ERN	15	Nakfa

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LVL	0.5078	Latvian Lats
LYD	5.0098	Libyan Dinar

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MKD	62.92	Denar
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NGN	435.98	Naira
NIO	35.94	Cordoba Oro
NOK	10.6045	Norwegian Krone
NPR	132.83	Nepalese Rupee
NZD	1.7637	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.9708	Nuevo Sol
PGK	3.4305	Kina
PHP	58.97	Philippine Peso
PKR	220.5	Pakistan Rupee
PLN	4.9073	Zloty
PYG	7215.36	Guarani
QAR	3.6415	Qatari Rial
RON	5.0317	Leu
RSD	119.95	Serbian Dinar
RUB	60	Russian Ruble
RWF	1036.37	Rwanda Franc
SAR	3.7575	Saudi Riyal
SBD	8.0906	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	11.2076	Swedish Krona
SGD	1.4247	Singapore Dollar
SHP	0.8312	Saint Helena Pound
SLL	16800	Leone
SOS	565	Somali Shilling

Interest Rate Position

Positions as at:

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SRD	28.657 Surinam Dollar
SSP	602.4334 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	18.301 Lilangeni
THB	38.24 Baht
TJS	10.2 Somoni
TMT	3.49 New Manat
TND	3.2623 Tunisian Dinar
TOP	2.3804 Pa'anga
TRY	18.5887 Turkish Lira
TTD	6.7301 Trinidad and Tobago Dollar
TWD	32.105 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.93 Hryvnia
UGX	3828 Uganda Shilling
USD	1 US Dollar
UYU	41.21 Peso Uruguayo
UZS	11143.99 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24450 Dong
VUV	122.26 Vatu
WST	2.7902 Tala
XAF	671.06 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	664 CFA Franc BCEAO
XPF	121.75 CFP Franc
YER	249.95 Yemeni Rial
ZAR	18.2787 Rand
ZMK	5185 Zambian Kwacha
ZWL	612.492 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

17 October 2022 to

21 October 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	129,892.31	181,063.65	310,955.96
Total	129,892.31	181,063.65	310,955.96

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,980	32,855	53,834
Total	20,980	32,855	53,834

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	32,878.34	12,770.62	77,566.02	78,248.65	4,693.47	10,375.67	85,130.69	9,292.50	310,955.96
Total	32,878.34	12,770.62	77,566.02	78,248.65	4,693.47	10,375.67	85,130.69	9,292.50	310,955.96

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,024	3,391	13,300	20,110	815	2,275	11,242	678	53,834
Total	2,024	3,391	13,300	20,110	815	2,275	11,242	678	53,834

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	275,289.70	24,970.51	4,774.45	1,914.77	3,579.72	311.82	115.00	310,955.96
Total	275,289.70	24,970.51	4,774.45	1,914.77	3,579.72	311.82	115.00	310,955.96

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	51,966	1,212	298	142	193	19	5	53,834
Total	51,966	1,212	298	142	193	19	5	53,834

Interest Rate Turnover

Turnover for the period:

17 October 2022 to

21 October 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	22,789.77	241,786.16	264,575.93
Floating vs. Fixed	383,503.68	249,178.12	632,681.81
Overnight Index Swap	359,339.26	141,634.20	500,973.46
Total	765,632.71	632,598.48	1,398,231.19

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	284	1,449	1,733
Floating vs. Fixed	7,896	3,889	11,784
Overnight Index Swap	3,794	1,427	5,221
Total	11,974	6,764	18,738

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	86,903.28	0.00	12,289.64	0.00	0.00	7,234.56	158,148.44	264,575.93
Floating vs. Fixed	58,714.48	98,095.14	7,961.52	817.76	2,157.37	76,870.72	388,064.82	632,681.81
Overnight Index Swap	184,901.29	337.84	8,109.20	581.48	24,015.85	0.00	283,027.81	500,973.46
Total	330,519.04	98,432.98	28,360.36	1,399.24	26,173.22	84,105.28	829,241.07	1,398,231.19

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	476	0	143	0	0	226	888	1,733
Floating vs. Fixed	702	2,072	199	19	43	2,001	6,750	11,784
Overnight Index Swap	2,264	6	66	29	581	0	2,275	5,221
Total	3,442	2,078	408	48	624	2,227	9,912	18,738

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	153,025.44	37,804.70	46,044.25	14,340.32	5,594.29	4,199.57	3,567.35	264,575.93
Floating vs. Fixed	331,217.81	127,480.02	98,507.66	57,290.88	14,636.55	1,772.13	1,776.76	632,681.81
Overnight Index Swap	321,971.84	43,561.88	68,803.48	39,121.54	20,412.82	1,427.07	5,674.81	500,973.46
Total	806,215.10	208,846.61	213,355.39	110,752.74	40,643.66	7,398.77	11,018.93	1,398,231.19

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	228	197	461	322	167	104	255	1,733
Floating vs. Fixed	2,187	1,505	3,085	3,639	834	172	364	11,784
Overnight Index Swap	771	583	1,231	1,351	708	109	470	5,221
Total	3,185	2,284	4,776	5,311	1,709	384	1,089	18,738