

Foreign Exchange Position

Positions as at: 28 October 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	436,414.17	1,024,002.11	1,460,416.28
Total	436,414.17	1,024,002.11	1,460,416.28

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	73,356	160,766	234,122
Total	73,356	160,766	234,122

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	174,558.91	48,572.42	289,786.12	379,629.08	20,864.02	39,078.04	432,409.66	75,518.03	1,460,416.28
Total	174,558.91	48,572.42	289,786.12	379,629.08	20,864.02	39,078.04	432,409.66	75,518.03	1,460,416.28

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,324	13,194	47,382	89,535	4,291	9,500	55,395	5,501	234,122
Total	9,324	13,194	47,382	89,535	4,291	9,500	55,395	5,501	234,122

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	1,130,115.63	181,092.63	62,378.22	50,608.74	24,255.61	10,819.17	1,146.27	1,460,416.28
Total	1,130,115.63	181,092.63	62,378.22	50,608.74	24,255.61	10,819.17	1,146.27	1,460,416.28

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	211,751	10,992	4,611	2,979	2,516	1,173	100	234,122
Total	211,751	10,992	4,611	2,979	2,516	1,173	100	234,122

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	87.58	Afghani
ALL	116.6	Lek
AMD	398.38	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	460	Kwanza
ARS	155.39	Argentine Peso
AUD	1.5387	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9391	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	101.4	Taka
BGN	1.9392	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2034.8	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

28 October 2022

BND	1.4055	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.3804	Brazilian Real
BSD	1	Bahamian Dollar
BTN	81.982	Ngultrum
BWP	13.2275	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3551	Canadian Dollar
CDF	2009	Congolese Franc
CHF	0.9865	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	951	Chilean Peso
CNY	7.171	Yuan Renminbi
COP	4871.14	Colombian Peso
COU	0.0651	Unidad de Valor Real
CRC	622.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	109.32	Cape Verde Escudo
CZK	24.286	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.3763	Danish Krone
DOP	53.69	Dominican Peso
DZD	139.271	Algerian Dinar
EGP	19.67	Egyptian Pound
ERN	15	Nakfa
ETB	52.8333	Ethiopian Birr
EUR	0.992	Euro
FJD	2.2492	Fiji Dollar
FKP	0.8857	Falkland Islands Pound
GBP	0.8598	Pound Sterling
GEL	2.75	Lari
GHS	13.5	Cedi
GIP	0.8857	Gibraltar Pound
GMD	59.8	Dalasi
GNF	8556	Guinea Franc
GTQ	7.825	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8494	Hong Kong Dollar
HNL	24.6404	Lempira
HRK	7.4648	Croatian Kuna
HTG	123	Gourde
HUF	405.22	Forint
IDR	15569	Rupiah
ILS	3.486	New Israeli Sheqel
INR	81.901	Indian Rupee

Foreign Exchange Position

Positions as at:

28 October 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.94	Iceland Krona
JMD	151	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	146.35	Yen
KES	121.15	Kenyan Shilling
KGS	82.7193	Som
KHR	4131	Riel
KMF	490.98	Comoro Franc
KPW	130	North Korean Won
KRW	1412.52	Won
KWD	0.3092	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	468.4	Tenge
LAK	16880	Kip
LBP	1505.5	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	152.4	Liberian Dollar
LSL	17.9122	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9833	Libyan Dinar
MAD	10.8197	Moroccan Dirham
MDL	19.289	Moldovan Leu
MGA	4236	Malagasy Ariary
MKD	61.28	Denar
MMK	2093.7	Kyat
MNT	3373	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	43.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1018.95	Kwacha
MXN	19.926	Mexican Peso
MXV	2.6359	Mexican Unidad de Inversion (UDI)
MYR	4.712	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.903	Namibia Dollar
NGN	436.55	Naira
NIO	35.99	Cordoba Oro
NOK	10.2495	Norwegian Krone
NPR	132.36	Nepalese Rupee
NZD	1.7135	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.976	Nuevo Sol

Foreign Exchange Position

Positions as at:

28 October 2022

PGK	3.4305	Kina
PHP	58.25	Philippine Peso
PKR	219	Pakistan Rupee
PLN	4.7037	Zloty
PYG	7257	Guarani
QAR	3.6415	Qatari Rial
RON	4.8254	Leu
RSD	116.19	Serbian Dinar
RUB	61.25	Russian Ruble
RWF	1063.39	Rwanda Franc
SAR	3.758	Saudi Riyal
SBD	8.1037	Solomon Islands Dollar
SCR	13.9655	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.8456	Swedish Krona
SGD	1.4055	Singapore Dollar
SHP	0.8336	Saint Helena Pound
SLL	17061	Leone
SOS	565	Somali Shilling
SRD	28.75	Surinam Dollar
SSP	604.584	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYF	2511	Syrian Pound
SZL	17.9064	Lilangeni
THB	37.8	Baht
TJS	10.2	Somoni
TMT	3.49	New Manat
TND	3.187	Tunisian Dinar
TOP	2.3256	Pa'anga
TRY	18.5911	Turkish Lira
TTD	6.7439	Trinidad and Tobago Dollar
TWD	32.053	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3810	Uganda Shilling
USD	1	US Dollar
UYU	41.17	Peso Uruguayo
UZS	11150.12	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24830	Dong
VUV	119.9	Vatu
WST	2.7196	Tala
XAF	658.4	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	652.25	CFA Franc BCEAO
XPF	121.46	CFP Franc

Foreign Exchange Position

Positions as at:

28 October 2022

YER	249.95	Yemeni Rial
ZAR	17.9357	Rand
ZMK	5185	Zambian Kwacha
ZWL	617.333	Zimbabwe Dollar

Interest Rate Position

Positions as at:

28 October 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	877,909.94	402,834.06	1,280,744.01
Floating vs. Fixed	8,638,435.98	2,686,944.53	11,325,380.51
Overnight Index Swap	2,517,230.08	1,007,609.62	3,524,839.71
Total	12,033,576.01	4,097,388.21	16,130,964.22

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,363	3,827	19,190
Floating vs. Fixed	267,078	106,651	373,729
Overnight Index Swap	80,932	21,963	102,894
Total	363,373	132,440	495,813

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	399,494.03	0.00	54,420.94	1,107.92	174,989.44	169,268.92	481,462.76	1,280,744.01
Floating vs. Fixed	2,413,211.84	2,086,126.12	271,102.19	19,613.66	118,567.05	1,973,599.81	4,443,159.84	11,325,380.51
Overnight Index Swap	1,387,615.58	14,060.10	206,448.26	62,177.19	475,399.04	700.82	1,378,438.72	3,524,839.71
Total	4,200,321.45	2,100,186.22	531,971.38	82,898.77	768,955.54	2,143,569.55	6,303,061.32	16,130,964.22

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,577	0	263	15	2,945	5,226	6,165	19,190
Floating vs. Fixed	78,594	70,504	7,000	471	4,181	72,910	140,070	373,729
Overnight Index Swap	29,090	218	1,733	1,532	17,788	30	52,504	102,894
Total	112,260	70,722	8,995	2,018	24,914	78,165	198,739	495,813

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	470,090.13	238,929.01	336,795.25	164,292.10	37,231.36	19,871.02	13,535.12	1,280,744.01
Floating vs. Fixed	4,688,000.46	2,007,601.33	2,971,568.28	1,244,322.56	174,821.74	90,921.18	148,144.96	11,325,380.51
Overnight Index Swap	1,815,966.28	552,509.21	661,541.66	337,965.77	68,672.19	49,321.00	38,863.60	3,524,839.71
Total	6,974,056.87	2,799,039.55	3,969,905.19	1,746,580.43	280,725.29	160,113.20	200,543.68	16,130,964.22

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	3,499	3,029	6,005	3,951	1,182	797	729	19,190
Floating vs. Fixed	73,632	60,015	143,142	74,602	9,703	5,013	7,623	373,729
Overnight Index Swap	19,145	16,851	36,410	20,526	3,839	2,951	3,174	102,894
Total	96,276	79,894	185,556	99,078	14,723	8,760	11,526	495,813

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

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AFN	87.58	Afghani
ALL	116.6	Lek
AMD	398.38	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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DKK	7.3763	Danish Krone
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DZD	139.271	Algerian Dinar
EGP	19.67	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

28 October 2022

ETB	52.8333	Ethiopian Birr
EUR	0.992	Euro
FJD	2.2492	Fiji Dollar
FKP	0.8857	Falkland Islands Pound
GBP	0.8598	Pound Sterling
GEL	2.75	Lari
GHS	13.5	Cedi
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GNF	8556	Guinea Franc
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KYD	0.825	Cayman Islands Dollar
KZT	468.4	Tenge
LAK	16880	Kip
LBP	1505.5	Lebanese Pound
LKR	363	Sri Lanka Rupee
LRD	152.4	Liberian Dollar
LSL	17.9122	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9833	Libyan Dinar

Interest Rate Position

Positions as at:

28 October 2022

MAD	10.8197	Moroccan Dirham
MDL	19.289	Moldovan Leu
MGA	4236	Malagasy Ariary
MKD	61.28	Denar
MMK	2093.7	Kyat
MNT	3373	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	43.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1018.95	Kwacha
MXN	19.926	Mexican Peso
MXV	2.6359	Mexican Unidad de Inversion (UDI)
MYR	4.712	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.903	Namibia Dollar
NGN	436.55	Naira
NIO	35.99	Cordoba Oro
NOK	10.2495	Norwegian Krone
NPR	132.36	Nepalese Rupee
NZD	1.7135	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.976	Nuevo Sol
PGK	3.4305	Kina
PHP	58.25	Philippine Peso
PKR	219	Pakistan Rupee
PLN	4.7037	Zloty
PYG	7257	Guarani
QAR	3.6415	Qatari Rial
RON	4.8254	Leu
RSD	116.19	Serbian Dinar
RUB	61.25	Russian Ruble
RWF	1063.39	Rwanda Franc
SAR	3.758	Saudi Riyal
SBD	8.1037	Solomon Islands Dollar
SCR	13.9655	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	10.8456	Swedish Krona
SGD	1.4055	Singapore Dollar
SHP	0.8336	Saint Helena Pound
SLL	17061	Leone
SOS	565	Somali Shilling

Interest Rate Position

Positions as at:

28 October 2022

SRD	28.75 Surinam Dollar
SSP	604.584 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	17.9064 Lilangeni
THB	37.8 Baht
TJS	10.2 Somoni
TMT	3.49 New Manat
TND	3.187 Tunisian Dinar
TOP	2.3256 Pa'anga
TRY	18.5911 Turkish Lira
TTD	6.7439 Trinidad and Tobago Dollar
TWD	32.053 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.93 Hryvnia
UGX	3810 Uganda Shilling
USD	1 US Dollar
UYU	41.17 Peso Uruguayo
UZS	11150.12 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24830 Dong
VUV	119.9 Vatu
WST	2.7196 Tala
XAF	658.4 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	652.25 CFA Franc BCEAO
XPF	121.46 CFP Franc
YER	249.95 Yemeni Rial
ZAR	17.9357 Rand
ZMK	5185 Zambian Kwacha
ZWL	617.333 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

24 October 2022 to

28 October 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	112,523.37	201,406.93	313,930.30
Total	112,523.37	201,406.93	313,930.30

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,792	34,295	56,087
Total	21,792	34,295	56,087

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	36,045.90	10,486.41	52,147.34	83,647.24	4,144.82	9,543.74	91,294.74	26,620.11	313,930.30
Total	36,045.90	10,486.41	52,147.34	83,647.24	4,144.82	9,543.74	91,294.74	26,620.11	313,930.30

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,092	2,837	9,257	22,656	712	2,576	15,060	901	56,087
Total	2,092	2,837	9,257	22,656	712	2,576	15,060	901	56,087

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	279,241.93	22,630.94	5,002.06	2,534.28	4,353.03	161.06	7.00	313,930.30
Total	279,241.93	22,630.94	5,002.06	2,534.28	4,353.03	161.06	7.00	313,930.30

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	54,470	970	204	165	252	27	1	56,087
Total	54,470	970	204	165	252	27	1	56,087

Interest Rate Turnover

Turnover for the period:

24 October 2022 to

28 October 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,885.33	260,342.09	273,227.42
Floating vs. Fixed	280,395.51	227,409.89	507,805.39
Overnight Index Swap	392,763.96	144,850.64	537,614.60
Total	686,044.80	632,602.61	1,318,647.41

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	195	1,339	1,534
Floating vs. Fixed	7,506	3,944	11,450
Overnight Index Swap	3,445	1,394	4,838
Total	11,146	6,676	17,822

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	109,491.92	0.00	13,187.74	0.00	0.00	3,779.42	146,768.34	273,227.42
Floating vs. Fixed	39,315.76	87,034.56	7,712.24	1,079.70	2,008.65	73,582.68	297,071.81	507,805.39
Overnight Index Swap	286,159.05	738.76	6,609.51	17,592.28	17,061.79	0.00	209,453.21	537,614.60
Total	434,966.72	87,773.32	27,509.49	18,671.98	19,070.44	77,362.10	653,293.36	1,318,647.41

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	452	0	182	0	0	156	744	1,534
Floating vs. Fixed	618	2,283	287	21	91	2,123	6,028	11,450
Overnight Index Swap	2,647	6	65	51	591	0	1,480	4,838
Total	3,717	2,289	534	72	682	2,279	8,251	17,822

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	163,827.75	39,676.82	41,370.43	13,459.76	6,381.48	4,767.52	3,743.66	273,227.42
Floating vs. Fixed	202,594.82	124,620.28	105,239.71	54,417.55	16,705.92	2,213.27	2,013.84	507,805.39
Overnight Index Swap	367,821.84	49,512.66	53,859.47	45,166.34	13,835.21	2,174.76	5,244.33	537,614.60
Total	734,244.40	213,809.77	200,469.61	113,043.65	36,922.61	9,155.55	11,001.83	1,318,647.41

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	147	130	383	314	200	114	246	1,534
Floating vs. Fixed	1,569	1,819	2,888	3,687	918	195	376	11,450
Overnight Index Swap	690	556	1,086	1,283	685	136	404	4,838
Total	2,406	2,504	4,356	5,284	1,802	445	1,026	17,822