

Foreign Exchange Position

Positions as at: 04 November 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	429,279.83	1,001,922.43	1,431,202.26
Total	429,279.83	1,001,922.43	1,431,202.26

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,497	162,113	236,610
Total	74,497	162,113	236,610

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	169,747.41	49,866.81	269,877.30	385,353.32	21,971.34	38,657.75	412,941.27	82,787.07	1,431,202.26
Total	169,747.41	49,866.81	269,877.30	385,353.32	21,971.34	38,657.75	412,941.27	82,787.07	1,431,202.26

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,914	13,024	46,426	93,742	4,657	9,677	54,667	5,503	236,610
Total	8,914	13,024	46,426	93,742	4,657	9,677	54,667	5,503	236,610

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	1,118,143.47	162,778.42	64,772.12	50,033.20	23,458.92	10,877.45	1,138.69	1,431,202.26
Total	1,118,143.47	162,778.42	64,772.12	50,033.20	23,458.92	10,877.45	1,138.69	1,431,202.26

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	214,906	10,258	4,773	2,979	2,436	1,159	99	236,610
Total	214,906	10,258	4,773	2,979	2,436	1,159	99	236,610

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.15	Afghani
ALL	119.52	Lek
AMD	394.37	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	476	Kwanza
ARS	157.59	Argentine Peso
AUD	1.5738	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9918	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	101.7	Taka
BGN	1.9918	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2036.35	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

04 November 2022

BND	1.4167	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1432	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.718	Ngultrum
BWP	13.3333	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.371	Canadian Dollar
CDF	2009	Congolese Franc
CHF	1.0028	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	944.25	Chilean Peso
CNY	7.289	Yuan Renminbi
COP	4998.03	Colombian Peso
COU	0.0642	Unidad de Valor Real
CRC	616.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	112.3	Cape Verde Escudo
CZK	24.955	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.5807	Danish Krone
DOP	53.85	Dominican Peso
DZD	140.174	Algerian Dinar
EGP	24.03	Egyptian Pound
ERN	15	Nakfa
ETB	52.8915	Ethiopian Birr
EUR	1.0182	Euro
FJD	2.301	Fiji Dollar
FKP	0.8716	Falkland Islands Pound
GBP	0.8776	Pound Sterling
GEL	2.725	Lari
GHS	13.2	Cedi
GIP	0.8716	Gibraltar Pound
GMD	60.5	Dalasi
GNF	8551	Guinea Franc
GTQ	7.81	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.8494	Hong Kong Dollar
HNL	24.6406	Lempira
HRK	7.6729	Croatian Kuna
HTG	127	Gourde
HUF	410.14	Forint
IDR	15645	Rupiah
ILS	3.5467	New Israeli Sheqel
INR	82.712	Indian Rupee

Foreign Exchange Position

Positions as at:

04 November 2022

IQD	1459	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	146.42	Iceland Krona
JMD	151	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	147.9	Yen
KES	121.35	Kenyan Shilling
KGS	83	Som
KHR	4135	Riel
KMF	498.75	Comoro Franc
KPW	130	North Korean Won
KRW	1412.45	Won
KWD	0.3094	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	461	Tenge
LAK	16925	Kip
LBP	1505.7	Lebanese Pound
LKR	362	Sri Lanka Rupee
LRD	152.6	Liberian Dollar
LSL	18.2525	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9955	Libyan Dinar
MAD	10.9935	Moroccan Dirham
MDL	19.1758	Moldovan Leu
MGA	4260	Malagasy Ariary
MKD	62.23	Denar
MMK	2093.7	Kyat
MNT	3375	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.25	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1010	Kwacha
MXN	19.65	Mexican Peso
MXV	2.597	Mexican Unidad de Inversion (UDI)
MYR	4.736	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.125	Namibia Dollar
NGN	438.37	Naira
NIO	35.99	Cordoba Oro
NOK	10.4532	Norwegian Krone
NPR	132.45	Nepalese Rupee
NZD	1.7173	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.936	Nuevo Sol

Foreign Exchange Position

Positions as at:

04 November 2022

PGK	3.4305	Kina
PHP	58.39	Philippine Peso
PKR	221	Pakistan Rupee
PLN	4.7906	Zloty
PYG	7254.29	Guarani
QAR	3.6415	Qatari Rial
RON	4.9952	Leu
RSD	119.3	Serbian Dinar
RUB	60	Russian Ruble
RWF	1065.6	Rwanda Franc
SAR	3.7575	Saudi Riyal
SBD	8.1301	Solomon Islands Dollar
SCR	12.8295	Seychelles Rupee
SDG	565.1502	Sudanese Pound
SEK	11.0951	Swedish Krona
SGD	1.4167	Singapore Dollar
SHP	0.8367	Saint Helena Pound
SLL	17370.6	Leone
SOS	567	Somali Shilling
SRD	29.398	Surinam Dollar
SSP	606.4675	South Sudanese Pound
STD	21005	Dobra
SVC	8.7408	El Salvador Colon
SYP	2510	Syrian Pound
SZL	18.2585	Lilangeni
THB	37.75	Baht
TJS	10.18	Somoni
TMT	3.49	New Manat
TND	3.2391	Tunisian Dinar
TOP	2.3529	Pa'anga
TRY	18.6219	Turkish Lira
TTD	6.7436	Trinidad and Tobago Dollar
TWD	32.282	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.5	Hryvnia
UGX	3770	Uganda Shilling
USD	1	US Dollar
UYU	40.53	Peso Uruguayo
UZS	11110	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24835	Dong
VUV	121.38	Vatu
WST	2.7556	Tala
XAF	662.33	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	658	CFA Franc BCEAO
XPF	121.21	CFP Franc

Foreign Exchange Position

Positions as at:

04 November 2022

YER	249.9	Yemeni Rial
ZAR	18.26	Rand
ZMK	5185	Zambian Kwacha
ZWL	621.846	Zimbabwe Dollar

Interest Rate Position

Positions as at:

04 November 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	872,181.22	352,423.77	1,224,605.00
Floating vs. Fixed	8,441,242.21	2,630,424.18	11,071,666.38
Overnight Index Swap	2,448,492.77	942,506.71	3,390,999.48
Total	11,761,916.20	3,925,354.66	15,687,270.87

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,387	3,801	19,188
Floating vs. Fixed	263,685	105,541	369,226
Overnight Index Swap	81,172	21,874	103,045
Total	360,244	131,215	491,459

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	354,298.59	0.00	52,085.27	1,085.45	173,034.72	169,646.44	474,454.54	1,224,605.00
Floating vs. Fixed	2,394,997.80	2,083,829.70	264,636.52	19,082.60	116,688.08	1,992,081.89	4,200,349.79	11,071,666.38
Overnight Index Swap	1,351,417.94	14,036.90	198,054.29	60,791.27	467,593.18	700.82	1,298,405.09	3,390,999.48
Total	4,100,714.32	2,097,866.60	514,776.08	80,959.32	757,315.98	2,162,429.15	5,973,209.42	15,687,270.87

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,571	0	234	15	2,943	5,222	6,204	19,188
Floating vs. Fixed	78,417	71,575	7,072	473	4,158	73,600	133,932	369,226
Overnight Index Swap	28,788	218	1,762	1,539	17,807	30	52,902	103,045
Total	111,775	71,793	9,067	2,027	24,908	78,851	193,038	491,459

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	437,673.16	222,722.48	331,586.02	163,103.58	36,473.59	19,665.16	13,381.00	1,224,605.00
Floating vs. Fixed	4,623,178.24	1,935,268.50	2,883,059.77	1,222,518.34	170,545.38	90,125.02	146,971.13	11,071,666.38
Overnight Index Swap	1,710,534.98	543,928.74	647,590.34	331,916.59	67,787.54	51,424.59	37,816.69	3,390,999.48
Total	6,771,386.39	2,701,919.72	3,862,236.13	1,717,538.51	274,806.51	161,214.78	198,168.83	15,687,270.87

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	3,540	3,035	5,977	3,961	1,171	796	710	19,188
Floating vs. Fixed	73,614	59,330	140,758	73,504	9,420	4,965	7,636	369,226
Overnight Index Swap	19,331	16,763	36,584	20,516	3,842	2,931	3,079	103,045
Total	96,485	79,127	183,319	97,981	14,432	8,691	11,425	491,459

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

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04 November 2022

AFN	88.15	Afghani
ALL	119.52	Lek
AMD	394.37	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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DJF	177.5	Djibouti Franc
DKK	7.5807	Danish Krone
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DZD	140.174	Algerian Dinar
EGP	24.03	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	52.8915	Ethiopian Birr
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FJD	2.301	Fiji Dollar
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GBP	0.8776	Pound Sterling
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KWD	0.3094	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	461	Tenge
LAK	16925	Kip
LBP	1505.7	Lebanese Pound
LKR	362	Sri Lanka Rupee
LRD	152.6	Liberian Dollar
LSL	18.2525	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9955	Libyan Dinar

Interest Rate Position

Positions as at:

04 November 2022

MAD	10.9935 Moroccan Dirham
MDL	19.1758 Moldovan Leu
MGA	4260 Malagasy Ariary
MKD	62.23 Denar
MMK	2093.7 Kyat
MNT	3375 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	44.25 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1010 Kwacha
MXN	19.65 Mexican Peso
MXV	2.597 Mexican Unidad de Inversion (UDI)
MYR	4.736 Malaysian Ringgit
MZN	63.24 Metical
NAD	18.125 Namibia Dollar
NGN	438.37 Naira
NIO	35.99 Cordoba Oro
NOK	10.4532 Norwegian Krone
NPR	132.45 Nepalese Rupee
NZD	1.7173 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.936 Nuevo Sol
PGK	3.4305 Kina
PHP	58.39 Philippine Peso
PKR	221 Pakistan Rupee
PLN	4.7906 Zloty
PYG	7254.29 Guarani
QAR	3.6415 Qatari Rial
RON	4.9952 Leu
RSD	119.3 Serbian Dinar
RUB	60 Russian Ruble
RWF	1065.6 Rwanda Franc
SAR	3.7575 Saudi Riyal
SBD	8.1301 Solomon Islands Dollar
SCR	12.8295 Seychelles Rupee
SDG	565.1502 Sudanese Pound
SEK	11.0951 Swedish Krona
SGD	1.4167 Singapore Dollar
SHP	0.8367 Saint Helena Pound
SLL	17370.6 Leone
SOS	567 Somali Shilling

Interest Rate Position

Positions as at:

04 November 2022

SRD	29.398	Surinam Dollar
SSP	606.4675	South Sudanese Pound
STD	21005	Dobra
SVC	8.7408	El Salvador Colon
SYP	2510	Syrian Pound
SZL	18.2585	Lilangeni
THB	37.75	Baht
TJS	10.18	Somoni
TMT	3.49	New Manat
TND	3.2391	Tunisian Dinar
TOP	2.3529	Pa'anga
TRY	18.6219	Turkish Lira
TTD	6.7436	Trinidad and Tobago Dollar
TWD	32.282	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.5	Hryvnia
UGX	3770	Uganda Shilling
USD	1	US Dollar
UYU	40.53	Peso Uruguayo
UZS	11110	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24835	Dong
VUV	121.38	Vatu
WST	2.7556	Tala
XAF	662.33	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	658	CFA Franc BCEAO
XPF	121.21	CFP Franc
YER	249.9	Yemeni Rial
ZAR	18.26	Rand
ZMK	5185	Zambian Kwacha
ZWL	621.846	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

31 October 2022 to

04 November 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	97,105.77	166,171.48	263,277.26
Total	97,105.77	166,171.48	263,277.26

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,659	31,397	53,056
Total	21,659	31,397	53,056

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	28,079.61	11,332.34	45,751.91	81,229.67	3,818.85	8,529.02	62,095.95	22,439.92	263,277.26
Total	28,079.61	11,332.34	45,751.91	81,229.67	3,818.85	8,529.02	62,095.95	22,439.92	263,277.26

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,443	2,991	9,883	22,756	889	2,313	11,964	818	53,056
Total	1,443	2,991	9,883	22,756	889	2,313	11,964	818	53,056

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	241,086.03	16,317.18	2,253.86	1,127.37	2,333.40	139.43	20.00	263,277.26
Total	241,086.03	16,317.18	2,253.86	1,127.37	2,333.40	139.43	20.00	263,277.26

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	51,783	890	153	87	134	8	1	53,056
Total	51,783	890	153	87	134	8	1	53,056

Interest Rate Turnover

Turnover for the period:

31 October 2022 to

04 November 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,836.48	221,965.38	233,801.86
Floating vs. Fixed	319,279.00	237,787.14	557,066.14
Overnight Index Swap	289,543.60	123,694.18	413,237.78
Total	620,659.08	583,446.70	1,204,105.78

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	129	1,314	1,443
Floating vs. Fixed	7,716	3,767	11,483
Overnight Index Swap	3,430	1,285	4,715
Total	11,274	6,366	17,640

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	69,952.49	0.00	10,646.60	0.00	0.00	2,186.48	151,016.29	233,801.86
Floating vs. Fixed	24,403.12	110,934.44	8,485.43	924.54	2,599.09	60,384.35	349,335.17	557,066.14
Overnight Index Swap	241,515.52	514.39	5,550.62	1,129.13	9,264.67	0.00	155,263.45	413,237.78
Total	335,871.12	111,448.83	24,682.66	2,053.67	11,863.76	62,570.83	655,614.91	1,204,105.78

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	443	0	117	0	0	80	804	1,443
Floating vs. Fixed	465	2,876	229	21	67	1,926	5,900	11,483
Overnight Index Swap	2,316	5	48	33	468	0	1,845	4,715
Total	3,224	2,881	394	54	535	2,006	8,548	17,640

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	133,278.20	32,186.71	40,199.40	15,538.30	4,797.87	4,215.80	3,585.58	233,801.86
Floating vs. Fixed	269,706.87	109,792.51	99,324.73	56,420.19	17,007.95	2,884.91	1,928.98	557,066.14
Overnight Index Swap	229,864.78	58,743.03	55,908.74	46,620.53	11,505.42	6,742.89	3,852.38	413,237.78
Total	632,849.85	200,722.25	195,432.87	118,579.02	33,311.24	13,843.60	9,366.95	1,204,105.78

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	143	350	316	160	96	227	1,443
Floating vs. Fixed	1,934	1,717	2,896	3,469	921	176	371	11,483
Overnight Index Swap	602	671	1,216	1,257	534	135	301	4,715
Total	2,688	2,531	4,462	5,042	1,614	406	899	17,640