

Foreign Exchange Position

Positions as at: 10 December 2021

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	467,082.45	1,089,823.06	1,556,905.50
Total	467,082.45	1,089,823.06	1,556,905.50

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,397	162,362	224,759
Total	62,397	162,362	224,759

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	121,694.25	46,468.43	264,080.70	441,792.27	16,845.95	42,962.10	571,837.17	51,224.64	1,556,905.50
Total	121,694.25	46,468.43	264,080.70	441,792.27	16,845.95	42,962.10	571,837.17	51,224.64	1,556,905.50

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,624	16,145	41,016	78,232	4,168	11,346	61,154	6,074	224,759
Total	6,624	16,145	41,016	78,232	4,168	11,346	61,154	6,074	224,759

By Product and Residual Maturity

Outstanding Notional (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,185,138.07	205,983.59	87,768.34	44,564.79	23,650.88	8,162.42	1,637.41	1,556,905.50
Total	1,185,138.07	205,983.59	87,768.34	44,564.79	23,650.88	8,162.42	1,637.41	1,556,905.50

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	195,294	17,327	5,404	3,368	2,136	1,073	157	224,759
Total	195,294	17,327	5,404	3,368	2,136	1,073	157	224,759

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	103	Afghani
ALL	106.51	Lek
AMD	492	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	575.69	Kwanza
ARS	101.31	Argentine Peso
AUD	1.3941	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7242	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.57	Taka
BGN	1.7244	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1985.8	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:		10 December 2021
BND	1.3606	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.5327	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.483	Ngultrum
BWP	11.655	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2651	Canadian Dollar
CDF	1995.91	Congolese Franc
CHF	0.9203	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	838.46	Chilean Peso
CNY	6.3435	Yuan Renminbi
COP	3890.6	Colombian Peso
COU	0.0737	Unidad de Valor Real
CRC	636.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.21	Cape Verde Escudo
CZK	22.439	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.555	Danish Krone
DOP	56.48	Dominican Peso
DZD	138.5871	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	48.2143	Ethiopian Birr
EUR	0.8816	Euro
FJD	2.1093	Fiji Dollar
FKP	0.7544	Falkland Islands Pound
GBP	0.7568	Pound Sterling
GEL	3.085	Lari
GHS	6	Cedi
GIP	0.7544	Gibraltar Pound
GMD	52.55	Dalasi
GNF	9294	Guinea Franc
GTQ	7.715	Quetzal
GYP	207.89	Guyana Dollar
HKD	7.7974	Hong Kong Dollar
HNL	24.12	Lempira
HRK	6.6321	Croatian Kuna
HTG	99	Gourde
HUF	321.77	Forint
IDR	14355	Rupiah
ILS	3.0967	New Israeli Sheqel
INR	75.358	Indian Rupee

Foreign Exchange Position

Positions as at:	10 December 2021
IQD	1458 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	129.79 Iceland Krona
JMD	153.83 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	113.66 Yen
KES	112.8 Kenyan Shilling
KGS	84.7992 Som
KHR	4056.8989 Riel
KMF	435.38 Comoro Franc
KPW	130 North Korean Won
KRW	1175.19 Won
KWD	0.3024 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	436.48 Tenge
LAK	10943.1 Kip
LBP	1505.7 Lebanese Pound
LKR	202.75 Sri Lanka Rupee
LRD	141 Liberian Dollar
LSL	15.705 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.5889 Libyan Dinar
MAD	9.2057 Moroccan Dirham
MDL	17.5225 Moldovan Leu
MGA	3945 Malagasy Ariary
MKD	54.43 Denar
MMK	1771.5 Kyat
MNT	2833 Tugrik
MOP	8.031 Pataca
MRO	356 Ouguiya
MUR	43.5 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	807.4 Kwacha
MXN	20.921 Mexican Peso
MXV	2.961 Mexican Unidad de Inversion (UDI)
MYR	4.223 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.694 Namibia Dollar
NGN	409.74 Naira
NIO	35.21 Cordoba Oro
NOK	8.871 Norwegian Krone
NPR	120.72 Nepalese Rupee
NZD	1.4682 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	4.0712 Nuevo Sol

Foreign Exchange Position

Positions as at:

10 December 2021

PGK	3.4188	Kina
PHP	50.22	Philippine Peso
PKR	177.15	Pakistan Rupee
PLN	4.0622	Zloty
PYG	6824	Guarani
QAR	3.6415	Qatari Rial
RON	4.3615	Leu
RSD	103.63	Serbian Dinar
RUB	73.3575	Russian Ruble
RWF	1022.6	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	12.7614	Seychelles Rupee
SDG	436.2792	Sudanese Pound
SEK	9.0391	Swedish Krona
SGD	1.3606	Singapore Dollar
SHP	0.7568	Saint Helena Pound
SLL	11020	Leone
SOS	575	Somali Shilling
SRD	21.425	Surinam Dollar
SSP	405.935	South Sudanese Pound
STD	21005	Dobra
SVC	8.7321	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.694	Lilangeni
THB	33.49	Baht
TJS	11.28	Somoni
TMT	3.49	New Manat
TND	2.8638	Tunisian Dinar
TOP	2.2427	Pa'anga
TRY	13.672	Turkish Lira
TTD	6.7735	Trinidad and Tobago Dollar
TWD	27.719	New Taiwan Dollar
TZS	2298	Tanzanian Shilling
UAH	27.1498	Hryvnia
UGX	3560.62	Uganda Shilling
USD	1	US Dollar
UYU	44.08	Peso Uruguayo
UZS	10677.24	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22920	Dong
VUV	112.42	Vatu
WST	2.5667	Tala
XAF	578.14	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577.75	CFA Franc BCEAO
XPF	105.06	CFP Franc

Foreign Exchange Position

Positions as at: 10 December 2021

YER	249.62	Yemeni Rial
ZAR	15.6948	Rand
ZMK	5185	Zambian Kwacha
ZWL	105.9511	Zimbabwe Dollar

Interest Rate Position

Positions as at: 10 December 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,435,666.48	566,204.46	2,001,870.94
Floating vs. Fixed	9,172,064.67	3,346,119.94	12,518,184.61
Overnight Index Swap	1,284,829.76	374,848.53	1,659,678.29
Total	11,892,560.92	4,287,172.93	16,179,733.84

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,713	4,594	28,307
Floating vs. Fixed	274,988	118,731	393,719
Overnight Index Swap	35,987	7,700	43,687
Total	334,688	131,025	465,712

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	357,672.56	0.00	77,491.92	2,381.85	793,727.24	142,758.87	627,838.50	2,001,870.94
Floating vs. Fixed	2,875,614.13	2,390,278.12	348,394.74	49,870.57	295,555.62	1,826,423.26	4,732,048.18	12,518,184.61
Overnight Index Swap	251,566.98	2,346.50	90,190.08	25,737.28	605,964.33	468.18	683,404.94	1,659,678.29
Total	3,484,853.66	2,392,624.61	516,076.74	77,989.71	1,695,247.20	1,969,650.31	6,043,291.61	16,179,733.84

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,622	0	320	18	12,422	4,585	6,340	28,307
Floating vs. Fixed	90,406	74,982	5,838	1,283	6,053	71,980	143,178	393,719
Overnight Index Swap	3,239	54	617	293	10,696	20	28,768	43,687
Total	98,267	75,036	6,775	1,594	29,171	76,585	178,286	465,712

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	1,129,642.14	228,926.43	371,263.49	199,831.79	40,717.89	18,129.75	13,359.43	2,001,870.94
Floating vs. Fixed	4,263,685.41	2,139,147.74	3,952,042.17	1,686,948.78	211,851.59	100,519.28	163,989.65	12,518,184.61
Overnight Index Swap	647,796.84	269,956.37	398,196.83	215,769.97	55,210.58	48,555.93	24,191.77	1,659,678.29
Total	6,041,124.39	2,638,030.54	4,721,502.49	2,102,550.54	307,780.06	167,204.96	201,540.86	16,179,733.84

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	12,873	2,513	5,900	4,240	1,152	830	800	28,307
Floating vs. Fixed	63,707	54,160	162,954	88,747	10,920	5,252	7,981	393,719
Overnight Index Swap	8,586	8,026	15,791	6,554	1,944	1,608	1,179	43,687
Total	85,165	64,698	184,645	99,540	14,016	7,689	9,960	465,712

Foreign Exchange Rate

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AED	3.6727	UAE Dirham

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KZT	436.48	Tenge
LAK	10943.1	Kip
LBP	1505.7	Lebanese Pound
LKR	202.75	Sri Lanka Rupee
LRD	141	Liberian Dollar
LSL	15.705	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5889	Libyan Dinar

Interest Rate Position

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MAD	9.2057 Moroccan Dirham
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RON	4.3615 Leu
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RWF	1022.6 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	12.7614 Seychelles Rupee
SDG	436.2792 Sudanese Pound
SEK	9.0391 Swedish Krona
SGD	1.3606 Singapore Dollar
SHP	0.7568 Saint Helena Pound
SLL	11020 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:	10 December 2021
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SSP	405.935 South Sudanese Pound
STD	21005 Dobra
SVC	8.7321 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.694 Lilangeni
THB	33.49 Baht
TJS	11.28 Somoni
TMT	3.49 New Manat
TND	2.8638 Tunisian Dinar
TOP	2.2427 Pa'anga
TRY	13.672 Turkish Lira
TTD	6.7735 Trinidad and Tobago Dollar
TWD	27.719 New Taiwan Dollar
TZS	2298 Tanzanian Shilling
UAH	27.1498 Hryvnia
UGX	3560.62 Uganda Shilling
USD	1 US Dollar
UYU	44.08 Peso Uruguayo
UZS	10677.24 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22920 Dong
VUV	112.42 Vatu
WST	2.5667 Tala
XAF	578.14 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	577.75 CFA Franc BCEAO
XPF	105.06 CFP Franc
YER	249.62 Yemeni Rial
ZAR	15.6948 Rand
ZMK	5185 Zambian Kwacha
ZWL	105.9511 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 06 December 2021 to 10 December 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	124,821.91	205,920.95	330,742.86
Total	124,821.91	205,920.95	330,742.86

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,222	31,991	49,212
Total	17,222	31,991	49,212

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	20,435.04	12,876.17	58,564.46	96,181.86	6,171.56	8,343.88	119,572.98	8,596.92	330,742.86
Total	20,435.04	12,876.17	58,564.46	96,181.86	6,171.56	8,343.88	119,572.98	8,596.92	330,742.86

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,146	3,745	10,693	18,002	1,023	2,224	11,652	728	49,212
Total	1,146	3,745	10,693	18,002	1,023	2,224	11,652	728	49,212

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	260,002.55	46,626.15	17,417.70	2,398.76	4,154.78	142.92	0.00	330,742.86
Total	260,002.55	46,626.15	17,417.70	2,398.76	4,154.78	142.92	0.00	330,742.86

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	45,025	3,234	519	149	279	8	0	49,212
Total	45,025	3,234	519	149	279	8	0	49,212

Interest Rate Turnover

Turnover for the period: 06 December 2021 to 10 December 2021

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	797,180.71	397,809.13	1,194,989.85
Floating vs. Fixed	470,643.07	597,523.10	1,068,166.18
Overnight Index Swap	732,127.37	77,660.31	809,787.69
Total	1,999,951.16	1,072,992.55	3,072,943.71

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,512	1,982	14,494
Floating vs. Fixed	9,471	14,023	23,493
Overnight Index Swap	13,353	1,024	14,377
Total	35,335	17,029	52,364

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	67,038.73	0.00	39,801.27	0.00	799,059.54	1,327.19	287,763.12	1,194,989.85
Floating vs. Fixed	147,019.52	131,936.34	9,256.00	1,553.90	86,807.84	73,690.09	617,902.48	1,068,166.18
Overnight Index Swap	42,684.68	78.63	8,670.56	3,370.27	658,341.39	0.00	96,642.16	809,787.69
Total	256,742.93	132,014.97	57,727.82	4,924.17	1,544,208.77	75,017.28	1,002,307.76	3,072,943.71

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	683	0	218	0	12,532	73	989	14,494
Floating vs. Fixed	2,417	2,760	184	32	1,553	2,513	14,035	23,493
Overnight Index Swap	679	3	9	11	11,619	0	2,056	14,377
Total	3,779	2,763	411	43	25,703	2,586	17,080	52,364

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	926,906.75	71,424.30	101,627.91	65,395.01	19,224.57	5,908.19	4,503.12	1,194,989.85
Floating vs. Fixed	532,751.83	163,886.92	219,260.24	125,344.77	17,835.35	2,441.89	6,645.17	1,068,166.18
Overnight Index Swap	229,330.03	110,365.70	163,470.82	180,537.60	51,954.86	50,601.79	23,526.89	809,787.69
Total	1,688,988.61	345,676.92	484,358.96	371,277.38	89,014.79	58,951.87	34,675.18	3,072,943.71

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	10,880	342	1,062	1,089	474	252	396	14,494
Floating vs. Fixed	8,341	1,909	6,723	4,716	1,076	192	539	23,493
Overnight Index Swap	2,601	1,202	2,529	3,637	1,804	1,563	1,043	14,377
Total	21,822	3,452	10,314	9,442	3,353	2,006	1,977	52,364