

## Foreign Exchange Position

Positions as at: 24 December 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	396,211.88	960,206.11	1,356,418.00
<b>Total</b>	<b>396,211.88</b>	<b>960,206.11</b>	<b>1,356,418.00</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	55,385	133,603	188,988
<b>Total</b>	<b>55,385</b>	<b>133,603</b>	<b>188,988</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	119,148.15	38,348.88	244,964.89	371,971.54	10,489.49	32,121.37	494,524.10	44,849.58	1,356,418.00
<b>Total</b>	<b>119,148.15</b>	<b>38,348.88</b>	<b>244,964.89</b>	<b>371,971.54</b>	<b>10,489.49</b>	<b>32,121.37</b>	<b>494,524.10</b>	<b>44,849.58</b>	<b>1,356,418.00</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,234	14,068	39,585	61,257	2,563	8,537	52,012	4,732	188,988
<b>Total</b>	<b>6,234</b>	<b>14,068</b>	<b>39,585</b>	<b>61,257</b>	<b>2,563</b>	<b>8,537</b>	<b>52,012</b>	<b>4,732</b>	<b>188,988</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	1,054,961.71	148,148.45	78,546.90	43,789.01	20,975.06	8,368.50	1,628.35	1,356,418.00
<b>Total</b>	<b>1,054,961.71</b>	<b>148,148.45</b>	<b>78,546.90</b>	<b>43,789.01</b>	<b>20,975.06</b>	<b>8,368.50</b>	<b>1,628.35</b>	<b>1,356,418.00</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	168,475	9,023	5,051	3,213	1,990	1,080	156	188,988
<b>Total</b>	<b>168,475</b>	<b>9,023</b>	<b>5,051</b>	<b>3,213</b>	<b>1,990</b>	<b>1,080</b>	<b>156</b>	<b>188,988</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	103.14	Afghani
ALL	106.12	Lek
AMD	491	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	565	Kwanza
ARS	102.27	Argentine Peso
AUD	1.386	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7265	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.7	Taka
BGN	1.7264	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1987.5	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

24 December 2021

BND	1.3612	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.654	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.53	Ngultrum
BWP	11.6959	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2833	Canadian Dollar
CDF	1995.9	Congolese Franc
CHF	0.9198	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	860.15	Chilean Peso
CNY	6.3695	Yuan Renminbi
COP	3996.59	Colombian Peso
COU	0.0721	Unidad de Valor Real
CRC	639.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.34	Cape Verde Escudo
CZK	22.103	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5639	Danish Krone
DOP	56.82	Dominican Peso
DZD	138.387	Algerian Dinar
EGP	15.73	Egyptian Pound
ERN	15	Nakfa
ETB	48.7829	Ethiopian Birr
EUR	0.8828	Euro
FJD	2.1066	Fiji Dollar
FKP	0.7541	Falkland Islands Pound
GBP	0.7488	Pound Sterling
GEL	3.065	Lari
GHS	6.05	Cedi
GIP	0.7541	Gibraltar Pound
GMD	52.7	Dalasi
GNF	9256	Guinea Franc
GTQ	7.705	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7995	Hong Kong Dollar
HNL	24.253	Lempira
HRK	6.6364	Croatian Kuna
HTG	100	Gourde
HUF	324.68	Forint
IDR	14285	Rupiah
ILS	3.1617	New Israeli Sheqel
INR	75.44	Indian Rupee

## Foreign Exchange Position

Positions as at:

24 December 2021

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.47	Iceland Krona
JMD	152.99	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	114.11	Yen
KES	112.95	Kenyan Shilling
KGS	84.7981	Som
KHR	4064	Riel
KMF	434.96	Comoro Franc
KPW	130	North Korean Won
KRW	1190.21	Won
KWD	0.3024	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	436.63	Tenge
LAK	11127	Kip
LBP	1505.7	Lebanese Pound
LKR	202	Sri Lanka Rupee
LRD	142	Liberian Dollar
LSL	15.69	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.593	Libyan Dinar
MAD	9.2503	Moroccan Dirham
MDL	17.742	Moldovan Leu
MGA	3934	Malagasy Ariary
MKD	54.37	Denar
MMK	1769.5	Kyat
MNT	2830	Tugrik
MOP	8.034	Pataca
MRO	356	Ouguiya
MUR	43.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	796	Kwacha
MXN	20.695	Mexican Peso
MXV	2.9152	Mexican Unidad de Inversion (UDI)
MYR	4.212	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.885	Namibia Dollar
NGN	410.92	Naira
NIO	35.31	Cordoba Oro
NOK	8.8718	Norwegian Krone
NPR	120.88	Nepalese Rupee
NZD	1.4684	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	4.0294	Nuevo Sol

## Foreign Exchange Position

Positions as at:

24 December 2021

PGK	3.4188	Kina
PHP	50.1	Philippine Peso
PKR	178.3	Pakistan Rupee
PLN	4.0868	Zloty
PYG	6811.73	Guarani
QAR	3.6415	Qatari Rial
RON	4.3671	Leu
RSD	103.7	Serbian Dinar
RUB	73.486	Russian Ruble
RWF	1023.83	Rwanda Franc
SAR	3.754	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	436.2792	Sudanese Pound
SEK	9.074	Swedish Krona
SGD	1.3612	Singapore Dollar
SHP	0.7497	Saint Helena Pound
SLL	11070	Leone
SOS	575	Somali Shilling
SRD	21.311	Surinam Dollar
SSP	417.8732	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.6777	Lilangeni
THB	33.65	Baht
TJS	11.27	Somoni
TMT	3.49	New Manat
TND	2.8785	Tunisian Dinar
TOP	2.2321	Pa'anga
TRY	11.9825	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	27.762	New Taiwan Dollar
TZS	2301	Tanzanian Shilling
UAH	27.2745	Hryvnia
UGX	3540	Uganda Shilling
USD	1	US Dollar
UYU	44.33	Peso Uruguayo
UZS	10843.58	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22955	Dong
VUV	112.06	Vatu
WST	2.5641	Tala
XAF	579.11	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	578.75	CFA Franc BCEAO
XPF	105.21	CFP Franc

## Foreign Exchange Position

Positions as at:

24 December 2021

YER	249.98	Yemeni Rial
ZAR	15.687	Rand
ZMK	5185	Zambian Kwacha
ZWL	105.949	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

24 December 2021

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,452,557.00	471,655.41	1,924,212.41
Floating vs. Fixed	8,994,744.42	3,199,321.11	12,194,065.52
Overnight Index Swap	1,341,635.68	377,098.09	1,718,733.77
<b>Total</b>	<b>11,788,937.10</b>	<b>4,048,074.61</b>	<b>15,837,011.71</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	24,409	4,153	28,562
Floating vs. Fixed	274,483	114,020	388,503
Overnight Index Swap	37,082	7,820	44,902
<b>Total</b>	<b>335,974</b>	<b>125,992</b>	<b>461,966</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	385,180.28	0.00	57,176.67	39,015.53	789,701.60	140,530.67	512,607.67	1,924,212.41
Floating vs. Fixed	2,799,023.88	2,377,807.83	301,166.28	28,332.27	274,470.57	1,792,072.50	4,621,192.20	12,194,065.52
Overnight Index Swap	254,987.28	2,887.98	97,317.12	62,109.56	602,452.28	596.27	698,383.29	1,718,733.77
<b>Total</b>	<b>3,439,191.43</b>	<b>2,380,695.81</b>	<b>455,660.07</b>	<b>129,457.35</b>	<b>1,666,624.45</b>	<b>1,933,199.44</b>	<b>5,832,183.15</b>	<b>15,837,011.71</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,420	0	223	933	12,415	4,558	6,013	28,562
Floating vs. Fixed	90,231	74,883	5,674	677	5,784	71,087	140,169	388,503
Overnight Index Swap	3,487	62	580	1,231	10,739	21	28,782	44,902
<b>Total</b>	<b>98,137</b>	<b>74,945</b>	<b>6,477</b>	<b>2,841</b>	<b>28,938</b>	<b>75,666</b>	<b>174,964</b>	<b>461,966</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	1,042,934.16	214,635.58	387,592.92	200,703.12	40,201.40	21,716.31	16,428.91	1,924,212.41
Floating vs. Fixed	4,220,513.15	2,081,888.75	3,858,759.98	1,580,806.70	192,588.80	99,191.90	160,316.25	12,194,065.52
Overnight Index Swap	689,211.74	273,969.57	407,597.39	219,646.63	53,671.84	50,220.95	24,415.67	1,718,733.77
<b>Total</b>	<b>5,952,659.05</b>	<b>2,570,493.91</b>	<b>4,653,950.29</b>	<b>2,001,156.45</b>	<b>286,462.04</b>	<b>171,129.16</b>	<b>201,160.83</b>	<b>15,837,011.71</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	13,707	2,461	5,762	4,103	1,080	779	671	28,562
Floating vs. Fixed	63,042	54,983	163,249	85,022	9,281	5,162	7,765	388,503
Overnight Index Swap	8,794	8,154	16,489	6,495	2,093	1,694	1,184	44,902
<b>Total</b>	<b>85,543</b>	<b>65,597</b>	<b>185,500</b>	<b>95,619</b>	<b>12,454</b>	<b>7,634</b>	<b>9,620</b>	<b>461,966</b>

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LYD	4.593	Libyan Dinar

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MGA	3934 Malagasy Ariary
MKD	54.37 Denar
MMK	1769.5 Kyat
MNT	2830 Tugrik
MOP	8.034 Pataca
MRO	356 Ouguiya
MUR	43.7 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	796 Kwacha
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MXV	2.9152 Mexican Unidad de Inversion (UDI)
MYR	4.212 Malaysian Ringgit
MZN	63.2 Metical
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NOK	8.8718 Norwegian Krone
NPR	120.88 Nepalese Rupee
NZD	1.4684 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	4.0294 Nuevo Sol
PGK	3.4188 Kina
PHP	50.1 Philippine Peso
PKR	178.3 Pakistan Rupee
PLN	4.0868 Zloty
PYG	6811.73 Guarani
QAR	3.6415 Qatari Rial
RON	4.3671 Leu
RSD	103.7 Serbian Dinar
RUB	73.486 Russian Ruble
RWF	1023.83 Rwanda Franc
SAR	3.754 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
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SEK	9.074 Swedish Krona
SGD	1.3612 Singapore Dollar
SHP	0.7497 Saint Helena Pound
SLL	11070 Leone
SOS	575 Somali Shilling

## Interest Rate Position

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24 December 2021

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SSP	417.8732 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.6777 Lilangeni
THB	33.65 Baht
TJS	11.27 Somoni
TMT	3.49 New Manat
TND	2.8785 Tunisian Dinar
TOP	2.2321 Pa'anga
TRY	11.9825 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	27.762 New Taiwan Dollar
TZS	2301 Tanzanian Shilling
UAH	27.2745 Hryvnia
UGX	3540 Uganda Shilling
USD	1 US Dollar
UYU	44.33 Peso Uruguayo
UZS	10843.58 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22955 Dong
VUV	112.06 Vatu
WST	2.5641 Tala
XAF	579.11 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	578.75 CFA Franc BCEAO
XPF	105.21 CFP Franc
YER	249.98 Yemeni Rial
ZAR	15.687 Rand
ZMK	5185 Zambian Kwacha
ZWL	105.949 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 20 December 2021 to

24 December 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	80,363.47	130,819.68	211,183.15
Total	80,363.47	130,819.68	211,183.15

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	13,175	23,559	36,733
Total	13,175	23,559	36,733

### 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	20,033.97	7,160.15	42,925.18	50,148.91	1,421.34	5,643.42	78,599.32	5,250.86	211,183.15
Total	20,033.97	7,160.15	42,925.18	50,148.91	1,421.34	5,643.42	78,599.32	5,250.86	211,183.15

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,165	2,650	8,498	12,124	471	1,959	9,335	532	36,733
Total	1,165	2,650	8,498	12,124	471	1,959	9,335	532	36,733

### 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	196,882.95	8,452.12	1,835.87	491.01	3,345.78	175.42	0.00	211,183.15
Total	196,882.95	8,452.12	1,835.87	491.01	3,345.78	175.42	0.00	211,183.15

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	35,998	386	107	74	152	17	0	36,733
Total	35,998	386	107	74	152	17	0	36,733

## Interest Rate Turnover

Turnover for the period:

20 December 2021 to

24 December 2021

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	39,241.05	415,829.66	455,070.71
Floating vs. Fixed	179,063.05	445,876.51	624,939.56
Overnight Index Swap	88,771.19	46,046.52	134,817.70
<b>Total</b>	<b>307,075.29</b>	<b>907,752.69</b>	<b>1,214,827.98</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	851	1,986	2,836
Floating vs. Fixed	5,242	3,550	8,792
Overnight Index Swap	1,812	654	2,466
<b>Total</b>	<b>7,904</b>	<b>6,190</b>	<b>14,094</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	139,863.56	0.00	29,228.52	36,266.50	0.00	1,550.97	248,161.16	455,070.71
Floating vs. Fixed	88,780.93	34,614.60	10,407.06	4,856.45	6,988.28	58,485.72	420,806.52	624,939.56
Overnight Index Swap	14,514.21	831.65	1,576.64	39,647.53	2,011.68	128.19	76,107.79	134,817.70
<b>Total</b>	<b>243,158.70</b>	<b>35,446.25</b>	<b>41,212.21</b>	<b>80,770.49</b>	<b>8,999.97</b>	<b>60,164.88</b>	<b>745,075.48</b>	<b>1,214,827.98</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	697	0	143	915	0	98	984	2,836
Floating vs. Fixed	931	958	149	207	60	1,708	4,780	8,792
Overnight Index Swap	575	13	8	955	69	1	846	2,466
<b>Total</b>	<b>2,202</b>	<b>971</b>	<b>300</b>	<b>2,076</b>	<b>129</b>	<b>1,807</b>	<b>6,609</b>	<b>14,094</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	283,530.51	47,445.49	75,391.80	28,716.01	7,295.28	5,976.91	6,714.72	455,070.71
Floating vs. Fixed	370,689.06	110,510.62	78,069.36	49,621.52	11,851.22	1,799.35	2,398.43	624,939.56
Overnight Index Swap	50,767.06	21,905.90	26,858.61	26,409.91	5,521.62	1,908.25	1,446.34	134,817.70
<b>Total</b>	<b>704,986.63</b>	<b>179,862.01</b>	<b>180,319.77</b>	<b>104,747.43</b>	<b>24,668.13</b>	<b>9,684.52</b>	<b>10,559.49</b>	<b>1,214,827.98</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	1,103	185	497	419	183	125	325	2,836
Floating vs. Fixed	1,483	1,087	2,782	2,398	524	150	370	8,792
Overnight Index Swap	200	263	633	708	436	117	109	2,466
<b>Total</b>	<b>2,785</b>	<b>1,535</b>	<b>3,911</b>	<b>3,525</b>	<b>1,143</b>	<b>392</b>	<b>804</b>	<b>14,094</b>