

Foreign Exchange Position

Positions as at: 31 December 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	403,034.85	964,371.35	1,367,406.20
Total	403,034.85	964,371.35	1,367,406.20

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	54,728	133,676	188,404
Total	54,728	133,676	188,404

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	112,545.75	37,957.25	242,999.61	368,243.23	10,546.91	33,430.19	512,403.29	49,279.97	1,367,406.20
Total	112,545.75	37,957.25	242,999.61	368,243.23	10,546.91	33,430.19	512,403.29	49,279.97	1,367,406.20

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,983	13,834	38,855	59,761	2,522	9,009	53,509	4,931	188,404
Total	5,983	13,834	38,855	59,761	2,522	9,009	53,509	4,931	188,404

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	1,065,973.67	151,486.60	75,598.11	43,456.20	20,969.33	8,358.66	1,563.61	1,367,406.20
Total	1,065,973.67	151,486.60	75,598.11	43,456.20	20,969.33	8,358.66	1,563.61	1,367,406.20

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	168,190	8,814	5,068	3,127	1,979	1,078	148	188,404
Total	168,190	8,814	5,068	3,127	1,979	1,078	148	188,404

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	103.47	Afghani
ALL	106	Lek
AMD	478.85	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	563	Kwanza
ARS	102.63	Argentine Peso
AUD	1.3785	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7234	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.62	Taka
BGN	1.7227	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1989.1	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 December 2021

BND	1.3521	Brunei Dollar
BOB	6.83	Boliviano
BRL	5.7032	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.701	Ngultrum
BWP	11.7096	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2788	Canadian Dollar
CDF	1994.9	Congolese Franc
CHF	0.9146	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	848.25	Chilean Peso
CNY	6.368	Yuan Renminbi
COP	4034.46	Colombian Peso
COU	0.0717	Unidad de Valor Real
CRC	638.27	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.17	Cape Verde Escudo
CZK	21.974	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5522	Danish Krone
DOP	57.14	Dominican Peso
DZD	138.259	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa
ETB	49.0802	Ethiopian Birr
EUR	0.8809	Euro
FJD	2.103	Fiji Dollar
FKP	0.7446	Falkland Islands Pound
GBP	0.7412	Pound Sterling
GEL	3.075	Lari
GHS	6.03	Cedi
GIP	0.7446	Gibraltar Pound
GMD	52.9	Dalasi
GNF	9176	Guinea Franc
GTQ	7.7	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.7966	Hong Kong Dollar
HNL	24.2536	Lempira
HRK	6.6226	Croatian Kuna
HTG	100	Gourde
HUF	325.68	Forint
IDR	14250	Rupiah
ILS	3.1211	New Israeli Sheqel
INR	74.56	Indian Rupee

Foreign Exchange Position

Positions as at:

31 December 2021

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.77	Iceland Krona
JMD	153.13	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	114.94	Yen
KES	113.05	Kenyan Shilling
KGS	84.7908	Som
KHR	4062	Riel
KMF	434.73	Comoro Franc
KPW	130	North Korean Won
KRW	1184.7	Won
KWD	0.3023	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	435.43	Tenge
LAK	11170	Kip
LBP	1505.7	Lebanese Pound
LKR	202.5	Sri Lanka Rupee
LRD	143.7	Liberian Dollar
LSL	15.91	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5842	Libyan Dinar
MAD	9.2349	Moroccan Dirham
MDL	17.67	Moldovan Leu
MGA	3940	Malagasy Ariary
MKD	54.1	Denar
MMK	1769.5	Kyat
MNT	2837	Tugrik
MOP	8.028	Pataca
MRO	356	Ouguiya
MUR	43.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	806.9	Kwacha
MXN	20.559	Mexican Peso
MXV	2.8944	Mexican Unidad de Inversion (UDI)
MYR	4.18	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.8907	Namibia Dollar
NGN	410.95	Naira
NIO	35.31	Cordoba Oro
NOK	8.7775	Norwegian Krone
NPR	119.58	Nepalese Rupee
NZD	1.4633	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.9653	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 December 2021

PGK	3.4188	Kina
PHP	51.03	Philippine Peso
PKR	178.15	Pakistan Rupee
PLN	4.0456	Zloty
PYG	6857	Guarani
QAR	3.64	Qatari Rial
RON	4.3589	Leu
RSD	103.52	Serbian Dinar
RUB	73.6419	Russian Ruble
RWF	1024.36	Rwanda Franc
SAR	3.753	Saudi Riyal
SBD	7.8864	Solomon Islands Dollar
SCR	14.3624	Seychelles Rupee
SDG	436.2792	Sudanese Pound
SEK	9.0274	Swedish Krona
SGD	1.3521	Singapore Dollar
SHP	0.7428	Saint Helena Pound
SLL	11221.7	Leone
SOS	575	Somali Shilling
SRD	19.531	Surinam Dollar
SSP	423.214	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.9373	Lilangeni
THB	33.5	Baht
TJS	11.28	Somoni
TMT	3.49	New Manat
TND	2.8678	Tunisian Dinar
TOP	2.2292	Pa'anga
TRY	12.6359	Turkish Lira
TTD	6.7529	Trinidad and Tobago Dollar
TWD	27.636	New Taiwan Dollar
TZS	2301	Tanzanian Shilling
UAH	27.1794	Hryvnia
UGX	3534	Uganda Shilling
USD	1	US Dollar
UYU	44.45	Peso Uruguayo
UZS	10832.66	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22820	Dong
VUV	111.22	Vatu
WST	2.5595	Tala
XAF	577.78	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577	CFA Franc BCEAO
XPF	105.01	CFP Franc

Foreign Exchange Position

Positions as at:

31 December 2021

YER	249.95	Yemeni Rial
ZAR	15.9299	Rand
ZMK	5185	Zambian Kwacha
ZWL	105.949	Zimbabwe Dollar

Interest Rate Position

Positions as at:

31 December 2021

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,302,723.92	471,016.71	1,773,740.63
Floating vs. Fixed	8,967,818.69	3,185,915.14	12,153,733.83
Overnight Index Swap	1,291,149.87	377,775.40	1,668,925.28
Total	11,561,692.48	4,034,707.25	15,596,399.73

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,110	4,143	27,253
Floating vs. Fixed	272,579	113,713	386,292
Overnight Index Swap	36,663	7,703	44,366
Total	332,352	125,558	457,910

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	375,922.08	0.00	56,679.50	39,415.58	632,927.01	143,833.47	524,962.99	1,773,740.63
Floating vs. Fixed	2,773,742.15	2,365,144.02	300,097.24	33,534.76	266,073.91	1,793,373.45	4,621,768.30	12,153,733.83
Overnight Index Swap	260,931.53	2,888.66	97,981.10	61,916.33	538,641.56	596.49	705,969.60	1,668,925.28
Total	3,410,595.75	2,368,032.68	454,757.83	134,866.68	1,437,642.48	1,937,803.41	5,852,700.89	15,596,399.73

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,401	0	206	933	10,965	4,708	6,040	27,253
Floating vs. Fixed	89,710	73,277	5,680	729	5,681	71,223	139,993	386,292
Overnight Index Swap	3,344	62	581	1,233	10,258	21	28,867	44,366
Total	97,455	73,339	6,467	2,895	26,904	75,952	174,900	457,910

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	924,134.95	210,229.73	375,194.32	189,533.08	37,129.74	21,278.32	16,240.49	1,773,740.63
Floating vs. Fixed	4,217,709.75	2,066,444.67	3,837,172.60	1,580,447.27	192,716.68	98,924.38	160,318.49	12,153,733.83
Overnight Index Swap	685,970.01	270,922.48	392,648.52	199,488.57	51,331.09	45,766.59	22,798.02	1,668,925.28
Total	5,827,814.71	2,547,596.88	4,605,015.43	1,969,468.92	281,177.51	165,969.29	199,356.99	15,596,399.73

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	12,686	2,493	5,668	3,969	1,031	758	649	27,253
Floating vs. Fixed	62,812	54,909	161,619	84,796	9,260	5,143	7,754	386,292
Overnight Index Swap	8,768	8,197	16,430	6,390	1,853	1,597	1,132	44,366
Total	84,266	65,599	183,717	95,154	12,144	7,497	9,535	457,910

Foreign Exchange Rate

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AED	3.6726	UAE Dirham

Interest Rate Position

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ALL	106	Lek
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Interest Rate Position

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FJD	2.103	Fiji Dollar
FKP	0.7446	Falkland Islands Pound
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LBP	1505.7	Lebanese Pound
LKR	202.5	Sri Lanka Rupee
LRD	143.7	Liberian Dollar
LSL	15.91	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5842	Libyan Dinar

Interest Rate Position

Positions as at:

31 December 2021

MAD	9.2349 Moroccan Dirham
MDL	17.67 Moldovan Leu
MGA	3940 Malagasy Ariary
MKD	54.1 Denar
MMK	1769.5 Kyat
MNT	2837 Tugrik
MOP	8.028 Pataca
MRO	356 Ouguiya
MUR	43.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	806.9 Kwacha
MXN	20.559 Mexican Peso
MXV	2.8944 Mexican Unidad de Inversion (UDI)
MYR	4.18 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.8907 Namibia Dollar
NGN	410.95 Naira
NIO	35.31 Cordoba Oro
NOK	8.7775 Norwegian Krone
NPR	119.58 Nepalese Rupee
NZD	1.4633 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.9653 Nuevo Sol
PGK	3.4188 Kina
PHP	51.03 Philippine Peso
PKR	178.15 Pakistan Rupee
PLN	4.0456 Zloty
PYG	6857 Guarani
QAR	3.64 Qatari Rial
RON	4.3589 Leu
RSD	103.52 Serbian Dinar
RUB	73.6419 Russian Ruble
RWF	1024.36 Rwanda Franc
SAR	3.753 Saudi Riyal
SBD	7.8864 Solomon Islands Dollar
SCR	14.3624 Seychelles Rupee
SDG	436.2792 Sudanese Pound
SEK	9.0274 Swedish Krona
SGD	1.3521 Singapore Dollar
SHP	0.7428 Saint Helena Pound
SLL	11221.7 Leone
SOS	575 Somali Shilling

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Positions as at:

31 December 2021

SRD	19.531 Surinam Dollar
SSP	423.214 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.9373 Lilangeni
THB	33.5 Baht
TJS	11.28 Somoni
TMT	3.49 New Manat
TND	2.8678 Tunisian Dinar
TOP	2.2292 Pa'anga
TRY	12.6359 Turkish Lira
TTD	6.7529 Trinidad and Tobago Dollar
TWD	27.636 New Taiwan Dollar
TZS	2301 Tanzanian Shilling
UAH	27.1794 Hryvnia
UGX	3534 Uganda Shilling
USD	1 US Dollar
UYU	44.45 Peso Uruguayo
UZS	10832.66 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22820 Dong
VUV	111.22 Vatu
WST	2.5595 Tala
XAF	577.78 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	577 CFA Franc BCEAO
XPF	105.01 CFP Franc
YER	249.95 Yemeni Rial
ZAR	15.9299 Rand
ZMK	5185 Zambian Kwacha
ZWL	105.949 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

28 December 2021 to

31 December 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	84,344.36	148,093.03	232,437.38
Total	84,344.36	148,093.03	232,437.38

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,246	22,253	34,499
Total	12,246	22,253	34,499

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	15,985.70	6,374.41	56,903.93	45,608.68	1,420.54	7,837.33	90,629.34	7,677.46	232,437.38
Total	15,985.70	6,374.41	56,903.93	45,608.68	1,420.54	7,837.33	90,629.34	7,677.46	232,437.38

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	743	2,325	8,194	9,303	340	2,376	10,749	470	34,499
Total	743	2,325	8,194	9,303	340	2,376	10,749	470	34,499

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	204,071.57	20,784.94	2,739.12	2,485.81	2,294.61	49.33	12.00	232,437.38
Total	204,071.57	20,784.94	2,739.12	2,485.81	2,294.61	49.33	12.00	232,437.38

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	33,482	580	135	119	176	6	1	34,499
Total	33,482	580	135	119	176	6	1	34,499

Interest Rate Turnover

Turnover for the period:

28 December 2021 to

31 December 2021

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,506.01	288,337.75	300,843.76
Floating vs. Fixed	141,514.23	292,660.34	434,174.57
Overnight Index Swap	28,638.47	25,299.71	53,938.18
Total	182,658.71	606,297.80	788,956.51

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	246	1,015	1,261
Floating vs. Fixed	3,121	1,626	4,747
Overnight Index Swap	712	181	893
Total	4,079	2,822	6,901

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	89,433.76	0.00	20,794.27	0.00	13.05	8,950.11	181,652.57	300,843.76
Floating vs. Fixed	47,438.19	113,105.55	5,874.23	6,005.24	4,121.55	14,718.40	242,911.41	434,174.57
Overnight Index Swap	23,453.52	62.81	454.08	713.70	6,257.42	0.00	22,996.65	53,938.18
Total	160,325.47	113,168.36	27,122.58	6,718.95	10,392.01	23,668.51	447,560.63	788,956.51

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	337	0	115	0	1	298	510	1,261
Floating vs. Fixed	501	1,479	97	77	34	543	2,017	4,747
Overnight Index Swap	241	1	1	5	143	0	502	893
Total	1,079	1,480	213	82	178	841	3,029	6,901

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	174,218.76	37,354.19	58,071.99	15,812.88	4,648.91	4,683.17	6,053.85	300,843.76
Floating vs. Fixed	287,862.54	59,652.19	48,848.28	28,647.99	7,022.11	768.00	1,373.46	434,174.57
Overnight Index Swap	17,111.45	10,163.95	10,113.63	11,337.07	4,053.18	512.92	645.98	53,938.18
Total	479,192.76	107,170.33	117,033.91	55,797.93	15,724.20	5,964.09	8,073.29	788,956.51

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	174	266	282	206	104	63	167	1,261
Floating vs. Fixed	758	628	1,602	1,244	248	60	208	4,747
Overnight Index Swap	66	93	282	269	91	40	53	893
Total	997	986	2,166	1,719	443	163	428	6,901