

Foreign Exchange Position

Positions as at: 07 January 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	431,636.31	958,518.47	1,390,154.78
Total	431,636.31	958,518.47	1,390,154.78

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	56,966	136,365	193,331
Total	56,966	136,365	193,331

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	106,850.93	39,848.12	250,949.57	368,039.58	11,351.56	38,580.72	532,515.63	42,018.66	1,390,154.78
Total	106,850.93	39,848.12	250,949.57	368,039.58	11,351.56	38,580.72	532,515.63	42,018.66	1,390,154.78

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,476	14,239	39,499	60,454	2,783	10,544	55,498	4,838	193,331
Total	5,476	14,239	39,499	60,454	2,783	10,544	55,498	4,838	193,331

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	1,081,967.71	153,973.64	75,172.09	46,264.07	22,782.93	8,443.31	1,551.02	1,390,154.78
Total	1,081,967.71	153,973.64	75,172.09	46,264.07	22,782.93	8,443.31	1,551.02	1,390,154.78

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	172,672	8,971	5,010	3,288	2,155	1,089	146	193,331
Total	172,672	8,971	5,010	3,288	2,155	1,089	146	193,331

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	104.7	Afghani
ALL	106.77	Lek
AMD	480	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	551.498	Kwanza
ARS	103.04	Argentine Peso
AUD	1.3848	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7286	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.57	Taka
BGN	1.7284	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1989.9	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

07 January 2022

BND	1.3576	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.7087	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.354	Ngultrum
BWP	11.6279	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2752	Canadian Dollar
CDF	1994.9	Congolese Franc
CHF	0.9168	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	837.86	Chilean Peso
CNY	6.364	Yuan Renminbi
COP	4022.1	Colombian Peso
COU	0.0715	Unidad de Valor Real
CRC	638.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.46	Cape Verde Escudo
CZK	21.75	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.574	Danish Krone
DOP	57.15	Dominican Peso
DZD	138.402	Algerian Dinar
EGP	15.67	Egyptian Pound
ERN	15	Nakfa
ETB	49.2832	Ethiopian Birr
EUR	0.8836	Euro
FJD	2.1093	Fiji Dollar
FKP	0.7386	Falkland Islands Pound
GBP	0.7376	Pound Sterling
GEL	3.075	Lari
GHS	6.05	Cedi
GIP	0.7385	Gibraltar Pound
GMD	52.9	Dalasi
GNF	9155	Guinea Franc
GTQ	7.71	Quetzal
GYP	208.09	Guyana Dollar
HKD	7.7967	Hong Kong Dollar
HNL	24.3073	Lempira
HRK	6.6443	Croatian Kuna
HTG	100	Gourde
HUF	320.01	Forint
IDR	14355	Rupiah
ILS	3.1025	New Israeli Sheqel
INR	74.28	Indian Rupee

Foreign Exchange Position

Positions as at:

07 January 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.61	Iceland Krona
JMD	153.76	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	116.1	Yen
KES	113.15	Kenyan Shilling
KGS	84.8	Som
KHR	4065	Riel
KMF	433.87	Comoro Franc
KPW	130	North Korean Won
KRW	1198.2	Won
KWD	0.3021	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	435.28	Tenge
LAK	11213.8	Kip
LBP	1505.5	Lebanese Pound
LKR	201	Sri Lanka Rupee
LRD	145	Liberian Dollar
LSL	15.8938	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5905	Libyan Dinar
MAD	9.2665	Moroccan Dirham
MDL	17.78	Moldovan Leu
MGA	3947	Malagasy Ariary
MKD	54.19	Denar
MMK	1769.5	Kyat
MNT	2837	Tugrik
MOP	8.031	Pataca
MRO	356	Ouguiya
MUR	42.95	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	807.4	Kwacha
MXN	20.565	Mexican Peso
MXV	2.8937	Mexican Unidad de Inversion (UDI)
MYR	4.192	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.8869	Namibia Dollar
NGN	412.55	Naira
NIO	35.31	Cordoba Oro
NOK	8.8501	Norwegian Krone
NPR	118.98	Nepalese Rupee
NZD	1.4715	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.9529	Nuevo Sol

Foreign Exchange Position

Positions as at:

07 January 2022

PGK	3.4188	Kina
PHP	51.04	Philippine Peso
PKR	176.3	Pakistan Rupee
PLN	4.0391	Zloty
PYG	6941	Guarani
QAR	3.64	Qatari Rial
RON	4.3695	Leu
RSD	103.85	Serbian Dinar
RUB	76.7	Russian Ruble
RWF	1025.02	Rwanda Franc
SAR	3.7558	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	14.4796	Seychelles Rupee
SDG	436.2802	Sudanese Pound
SEK	9.1041	Swedish Krona
SGD	1.3576	Singapore Dollar
SHP	0.7373	Saint Helena Pound
SLL	11140	Leone
SOS	574	Somali Shilling
SRD	21.178	Surinam Dollar
SSP	430.4896	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	15.8998	Lilangeni
THB	33.19	Baht
TJS	11.299	Somoni
TMT	3.49	New Manat
TND	2.8719	Tunisian Dinar
TOP	2.2311	Pa'anga
TRY	13.6471	Turkish Lira
TTD	6.7723	Trinidad and Tobago Dollar
TWD	27.608	New Taiwan Dollar
TZS	2302	Tanzanian Shilling
UAH	27.4466	Hryvnia
UGX	3547.62	Uganda Shilling
USD	1	US Dollar
UYU	44.73	Peso Uruguayo
UZS	10807	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22755	Dong
VUV	111.4	Vatu
WST	2.5634	Tala
XAF	579.72	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577	CFA Franc BCEAO
XPF	105.34	CFP Franc

Foreign Exchange Position

Positions as at: 07 January 2022

YER	250 Yemeni Rial
ZAR	15.8962 Rand
ZMK	5185 Zambian Kwacha
ZWL	105.949 Zimbabwe Dollar

Interest Rate Position

Positions as at: 07 January 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,209,441.96	635,318.19	1,844,760.15
Floating vs. Fixed	9,157,534.87	3,284,613.83	12,442,148.70
Overnight Index Swap	1,249,031.01	391,408.37	1,640,439.38
Total	11,616,007.84	4,311,340.40	15,927,348.24

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	21,845	4,631	26,476
Floating vs. Fixed	274,811	114,324	389,134
Overnight Index Swap	35,768	7,941	43,709
Total	332,424	126,895	459,318

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	429,239.96	0.00	70,407.79	39,285.80	537,510.14	144,361.52	623,954.94	1,844,760.15
Floating vs. Fixed	2,940,435.42	2,361,010.71	289,183.78	34,162.45	262,046.11	1,808,122.99	4,747,187.24	12,442,148.70
Overnight Index Swap	290,976.14	2,981.62	99,945.17	61,258.18	529,341.38	641.37	655,295.53	1,640,439.38
Total	3,660,651.52	2,363,992.32	459,536.74	134,706.43	1,328,897.63	1,953,125.88	6,026,437.71	15,927,348.24

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,621	0	293	920	9,679	4,704	6,259	26,476
Floating vs. Fixed	90,237	72,928	5,568	710	5,772	72,115	141,806	389,134
Overnight Index Swap	4,088	66	587	1,233	10,153	23	27,559	43,709
Total	98,945	72,994	6,448	2,863	25,604	76,842	175,624	459,318

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	953,671.30	224,709.47	396,315.38	187,722.08	36,560.69	23,561.16	22,220.08	1,844,760.15
Floating vs. Fixed	4,418,655.31	2,127,112.43	3,843,683.77	1,593,326.55	198,877.19	99,903.54	160,589.92	12,442,148.70
Overnight Index Swap	684,648.47	256,631.20	377,132.39	201,663.40	52,447.42	44,298.72	23,617.77	1,640,439.38
Total	6,056,975.08	2,608,453.10	4,617,131.53	1,982,712.03	287,885.31	167,763.42	206,427.77	15,927,348.24

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	11,898	2,475	5,655	3,906	1,028	769	746	26,476
Floating vs. Fixed	63,114	55,464	161,748	86,105	9,669	5,183	7,853	389,134
Overnight Index Swap	8,535	7,908	15,815	6,658	2,070	1,552	1,172	43,709
Total	83,546	65,847	183,218	96,668	12,766	7,503	9,771	459,318

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at: 07 January 2022

AFN	104.7	Afghani
ALL	106.77	Lek
AMD	480	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	551.498	Kwanza
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FJD	2.1093	Fiji Dollar
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LKR	201	Sri Lanka Rupee
LRD	145	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5905	Libyan Dinar

Interest Rate Position

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MAD	9.2665 Moroccan Dirham
MDL	17.78 Moldovan Leu
MGA	3947 Malagasy Ariary
MKD	54.19 Denar
MMK	1769.5 Kyat
MNT	2837 Tugrik
MOP	8.031 Pataca
MRO	356 Ouguiya
MUR	42.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	807.4 Kwacha
MXN	20.565 Mexican Peso
MXV	2.8937 Mexican Unidad de Inversion (UDI)
MYR	4.192 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.8869 Namibia Dollar
NGN	412.55 Naira
NIO	35.31 Cordoba Oro
NOK	8.8501 Norwegian Krone
NPR	118.98 Nepalese Rupee
NZD	1.4715 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.9529 Nuevo Sol
PGK	3.4188 Kina
PHP	51.04 Philippine Peso
PKR	176.3 Pakistan Rupee
PLN	4.0391 Zloty
PYG	6941 Guarani
QAR	3.64 Qatari Rial
RON	4.3695 Leu
RSD	103.85 Serbian Dinar
RUB	76.7 Russian Ruble
RWF	1025.02 Rwanda Franc
SAR	3.7558 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	14.4796 Seychelles Rupee
SDG	436.2802 Sudanese Pound
SEK	9.1041 Swedish Krona
SGD	1.3576 Singapore Dollar
SHP	0.7373 Saint Helena Pound
SLL	11140 Leone
SOS	574 Somali Shilling

Interest Rate Position

Positions as at:

07 January 2022

SRD	21.178	Surinam Dollar
SSP	430.4896	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	15.8998	Lilangeni
THB	33.19	Baht
TJS	11.299	Somoni
TMT	3.49	New Manat
TND	2.8719	Tunisian Dinar
TOP	2.2311	Pa'anga
TRY	13.6471	Turkish Lira
TTD	6.7723	Trinidad and Tobago Dollar
TWD	27.608	New Taiwan Dollar
TZS	2302	Tanzanian Shilling
UAH	27.4466	Hryvnia
UGX	3547.62	Uganda Shilling
USD	1	US Dollar
UYU	44.73	Peso Uruguayo
UZS	10807	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22755	Dong
VUV	111.4	Vatu
WST	2.5634	Tala
XAF	579.72	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577	CFA Franc BCEAO
XPF	105.34	CFP Franc
YER	250	Yemeni Rial
ZAR	15.8962	Rand
ZMK	5185	Zambian Kwacha
ZWL	105.949	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 03 January 2022 to 07 January 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	143,504.22	197,925.05	341,429.26
Total	143,504.22	197,925.05	341,429.26

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,888	36,097	57,984
Total	21,888	36,097	57,984

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	25,108.62	13,017.23	55,586.55	80,000.23	2,927.21	13,821.83	143,508.64	7,458.95	341,429.26
Total	25,108.62	13,017.23	55,586.55	80,000.23	2,927.21	13,821.83	143,508.64	7,458.95	341,429.26

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,208	4,717	10,928	18,875	840	4,281	16,612	525	57,984
Total	1,208	4,717	10,928	18,875	840	4,281	16,612	525	57,984

By Product and Residual Maturity

New Trade Turnover (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	292,854.11	30,149.93	6,377.42	5,684.39	6,079.74	271.90	11.77	341,429.26
Total	292,854.11	30,149.93	6,377.42	5,684.39	6,079.74	271.90	11.77	341,429.26

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	55,961	1,111	223	262	394	28	6	57,984
Total	55,961	1,111	223	262	394	28	6	57,984

Interest Rate Turnover

Turnover for the period: 03 January 2022 to 07 January 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,266.66	465,604.59	479,871.25
Floating vs. Fixed	600,363.79	489,616.97	1,089,980.77
Overnight Index Swap	109,889.49	50,898.00	160,787.49
Total	724,519.95	1,006,119.56	1,730,639.51

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	200	1,654	1,854
Floating vs. Fixed	8,072	4,409	12,481
Overnight Index Swap	2,730	651	3,381
Total	11,002	6,714	17,715

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	146,245.41	0.00	34,675.07	0.00	1,306.12	4,587.49	293,057.17	479,871.25
Floating vs. Fixed	395,259.99	122,988.14	8,065.60	2,664.69	4,350.70	52,421.51	504,230.14	1,089,980.77
Overnight Index Swap	57,709.13	171.28	2,925.92	890.52	10,641.26	38.48	88,410.90	160,787.49
Total	599,214.53	123,159.41	45,666.58	3,555.22	16,298.08	57,047.48	885,698.21	1,730,639.51

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	620	0	198	0	36	115	886	1,854
Floating vs. Fixed	1,561	2,349	171	33	78	2,380	5,909	12,481
Overnight Index Swap	1,166	7	19	37	165	1	1,987	3,381
Total	3,346	2,356	388	70	279	2,496	8,782	17,715

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	269,843.29	56,882.93	95,372.06	29,090.60	7,695.22	8,217.05	12,770.11	479,871.25
Floating vs. Fixed	647,673.30	234,094.39	110,645.58	73,861.07	18,495.36	3,099.92	2,111.15	1,089,980.77
Overnight Index Swap	68,011.48	29,254.04	29,614.26	25,258.38	5,447.84	293.29	2,908.21	160,787.49
Total	985,528.07	320,231.35	235,631.89	128,210.05	31,638.42	11,610.25	17,789.47	1,730,639.51

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	213	186	459	392	185	115	305	1,854
Floating vs. Fixed	1,672	1,938	3,241	4,188	920	189	334	12,481
Overnight Index Swap	302	479	992	1,055	367	33	155	3,381
Total	2,186	2,603	4,691	5,634	1,471	337	794	17,715