

Foreign Exchange Position

Positions as at: 14 January 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	459,575.43	1,006,720.94	1,466,296.37
Total	459,575.43	1,006,720.94	1,466,296.37

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,132	143,136	203,268
Total	60,132	143,136	203,268

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	124,744.52	40,796.87	257,325.67	387,837.76	11,511.82	43,312.19	548,696.45	52,071.10	1,466,296.37
Total	124,744.52	40,796.87	257,325.67	387,837.76	11,511.82	43,312.19	548,696.45	52,071.10	1,466,296.37

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,914	14,435	39,449	65,360	2,896	11,488	58,639	5,087	203,268
Total	5,914	14,435	39,449	65,360	2,896	11,488	58,639	5,087	203,268

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	1,139,698.95	162,827.22	83,465.03	47,410.35	22,741.41	8,602.03	1,551.39	1,466,296.37
Total	1,139,698.95	162,827.22	83,465.03	47,410.35	22,741.41	8,602.03	1,551.39	1,466,296.37

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	182,174	9,284	5,083	3,288	2,194	1,099	146	203,268
Total	182,174	9,284	5,083	3,288	2,194	1,099	146	203,268

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	104.47	Afghani
ALL	105.93	Lek
AMD	480.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	547.8	Kwanza
ARS	103.66	Argentine Peso
AUD	1.3725	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7094	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.86	Taka
BGN	1.709	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	1990.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

14 January 2022

BND	1.3456	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.5338	Brazilian Real
BSD	1	Bahamian Dollar
BTN	73.912	Ngultrum
BWP	11.534	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2507	Canadian Dollar
CDF	1994	Congolese Franc
CHF	0.9141	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	822.97	Chilean Peso
CNY	6.358	Yuan Renminbi
COP	3970.51	Colombian Peso
COU	0.0728	Unidad de Valor Real
CRC	634.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.38	Cape Verde Escudo
CZK	21.229	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5028	Danish Krone
DOP	57.41	Dominican Peso
DZD	138.71	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	49.4115	Ethiopian Birr
EUR	0.8737	Euro
FJD	2.0973	Fiji Dollar
FKP	0.733	Falkland Islands Pound
GBP	0.7297	Pound Sterling
GEL	3.06	Lari
GHS	6.05	Cedi
GIP	0.7329	Gibraltar Pound
GMD	53.1	Dalasi
GNF	8980	Guinea Franc
GTQ	7.7	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7909	Hong Kong Dollar
HNL	24.3744	Lempira
HRK	6.5738	Croatian Kuna
HTG	100	Gourde
HUF	308.63	Forint
IDR	14315	Rupiah
ILS	3.1083	New Israeli Sheqel
INR	73.7757	Indian Rupee

Foreign Exchange Position

Positions as at:

14 January 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	128.32	Iceland Krona
JMD	154.18	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	114.63	Yen
KES	113.15	Kenyan Shilling
KGS	84.7878	Som
KHR	4064	Riel
KMF	431.02	Comoro Franc
KPW	130	North Korean Won
KRW	1185.87	Won
KWD	0.3019	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	434.53	Tenge
LAK	11270	Kip
LBP	1505.7	Lebanese Pound
LKR	202.75	Sri Lanka Rupee
LRD	147.5	Liberian Dollar
LSL	15.2988	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5792	Libyan Dinar
MAD	9.21	Moroccan Dirham
MDL	17.9305	Moldovan Leu
MGA	3945.65	Malagasy Ariary
MKD	53.87	Denar
MMK	1769.5	Kyat
MNT	2838	Tugrik
MOP	8.025	Pataca
MRO	356	Ouguiya
MUR	43.75	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	808.9	Kwacha
MXN	20.334	Mexican Peso
MXV	2.8583	Mexican Unidad de Inversion (UDI)
MYR	4.184	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.39	Namibia Dollar
NGN	413.44	Naira
NIO	35.41	Cordoba Oro
NOK	8.6644	Norwegian Krone
NPR	118.26	Nepalese Rupee
NZD	1.4603	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.8844	Nuevo Sol

Foreign Exchange Position

Positions as at:

14 January 2022

PGK	3.4188	Kina
PHP	50.98	Philippine Peso
PKR	175.9	Pakistan Rupee
PLN	3.9519	Zloty
PYG	6956.85	Guarani
QAR	3.64	Qatari Rial
RON	4.3175	Leu
RSD	102.73	Serbian Dinar
RUB	74.411	Russian Ruble
RWF	1025.81	Rwanda Franc
SAR	3.7531	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	14.2391	Seychelles Rupee
SDG	436.2812	Sudanese Pound
SEK	8.9425	Swedish Krona
SGD	1.3456	Singapore Dollar
SHP	0.7302	Saint Helena Pound
SLL	11226.5	Leone
SOS	575	Somali Shilling
SRD	21.099	Surinam Dollar
SSP	428.347	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.3048	Lilangeni
THB	33.3	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.8808	Tunisian Dinar
TOP	2.2267	Pa'anga
TRY	13.1811	Turkish Lira
TTD	6.7881	Trinidad and Tobago Dollar
TWD	27.647	New Taiwan Dollar
TZS	2302	Tanzanian Shilling
UAH	27.7511	Hryvnia
UGX	3520	Uganda Shilling
USD	1	US Dollar
UYU	44.63	Peso Uruguayo
UZS	10855.17	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22698	Dong
VUV	111.48	Vatu
WST	2.5556	Tala
XAF	575	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	574	CFA Franc BCEAO
XPF	104.16	CFP Franc

Foreign Exchange Position

Positions as at:

14 January 2022

YER	250 Yemeni Rial
ZAR	15.294 Rand
ZMK	5185 Zambian Kwacha
ZWL	105.949 Zimbabwe Dollar

Interest Rate Position

Positions as at:

14 January 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,212,201.42	480,085.16	1,692,286.58
Floating vs. Fixed	9,342,019.93	3,169,586.03	12,511,605.96
Overnight Index Swap	1,286,575.33	398,289.26	1,684,864.59
Total	11,840,796.68	4,047,960.45	15,888,757.13

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	21,575	4,291	25,866
Floating vs. Fixed	277,642	115,132	392,774
Overnight Index Swap	36,306	7,971	44,277
Total	335,523	127,393	462,916

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	388,607.69	0.00	58,052.85	38,920.00	532,501.58	145,114.89	529,089.58	1,692,286.58
Floating vs. Fixed	2,990,307.85	2,390,427.33	287,603.99	33,402.22	258,958.23	1,826,446.35	4,724,459.99	12,511,605.96
Overnight Index Swap	305,474.34	3,251.81	101,824.71	61,980.92	536,878.43	706.03	674,748.35	1,684,864.59
Total	3,684,389.88	2,393,679.14	447,481.55	134,303.14	1,328,338.24	1,972,267.27	5,928,297.92	15,888,757.13

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,489	0	238	885	9,380	4,710	6,164	25,866
Floating vs. Fixed	90,451	73,730	5,563	699	5,608	72,779	143,945	392,774
Overnight Index Swap	4,590	71	616	1,216	10,145	26	27,613	44,277
Total	99,529	73,801	6,417	2,800	25,133	77,515	177,722	462,916

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	860,141.32	209,508.26	367,888.78	182,149.76	35,266.26	21,035.99	16,296.21	1,692,286.58
Floating vs. Fixed	4,417,488.31	2,150,996.01	3,864,540.76	1,615,618.72	201,362.94	100,678.20	160,921.02	12,511,605.96
Overnight Index Swap	708,383.87	264,639.84	385,138.19	206,149.59	52,037.88	44,777.03	23,738.18	1,684,864.59
Total	5,986,013.50	2,625,144.11	4,617,567.73	2,003,918.07	288,667.09	166,491.22	200,955.41	15,888,757.13

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	11,597	2,438	5,566	3,848	988	753	677	25,866
Floating vs. Fixed	63,928	55,963	162,615	87,373	9,831	5,199	7,866	392,774
Overnight Index Swap	8,561	7,983	15,964	7,097	1,931	1,563	1,179	44,277
Total	84,086	66,383	184,145	98,317	12,749	7,514	9,722	462,916

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at:

14 January 2022

AFN	104.47	Afghani
ALL	105.93	Lek
AMD	480.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	547.8	Kwanza
ARS	103.66	Argentine Peso
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CZK	21.229	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5028	Danish Krone
DOP	57.41	Dominican Peso
DZD	138.71	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

14 January 2022

ETB	49.4115	Ethiopian Birr
EUR	0.8737	Euro
FJD	2.0973	Fiji Dollar
FKP	0.733	Falkland Islands Pound
GBP	0.7297	Pound Sterling
GEL	3.06	Lari
GHS	6.05	Cedi
GIP	0.7329	Gibraltar Pound
GMD	53.1	Dalasi
GNF	8980	Guinea Franc
GTQ	7.7	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.7909	Hong Kong Dollar
HNL	24.3744	Lempira
HRK	6.5738	Croatian Kuna
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IDR	14315	Rupiah
ILS	3.1083	New Israeli Sheqel
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KYD	0.825	Cayman Islands Dollar
KZT	434.53	Tenge
LAK	11270	Kip
LBP	1505.7	Lebanese Pound
LKR	202.75	Sri Lanka Rupee
LRD	147.5	Liberian Dollar
LSL	15.2988	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5792	Libyan Dinar

Interest Rate Position

Positions as at:

14 January 2022

MAD	9.21 Moroccan Dirham
MDL	17.9305 Moldovan Leu
MGA	3945.65 Malagasy Ariary
MKD	53.87 Denar
MMK	1769.5 Kyat
MNT	2838 Tugrik
MOP	8.025 Pataca
MRO	356 Ouguiya
MUR	43.75 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	808.9 Kwacha
MXN	20.334 Mexican Peso
MXV	2.8583 Mexican Unidad de Inversion (UDI)
MYR	4.184 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.39 Namibia Dollar
NGN	413.44 Naira
NIO	35.41 Cordoba Oro
NOK	8.6644 Norwegian Krone
NPR	118.26 Nepalese Rupee
NZD	1.4603 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.8844 Nuevo Sol
PGK	3.4188 Kina
PHP	50.98 Philippine Peso
PKR	175.9 Pakistan Rupee
PLN	3.9519 Zloty
PYG	6956.85 Guarani
QAR	3.64 Qatari Rial
RON	4.3175 Leu
RSD	102.73 Serbian Dinar
RUB	74.411 Russian Ruble
RWF	1025.81 Rwanda Franc
SAR	3.7531 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	14.2391 Seychelles Rupee
SDG	436.2812 Sudanese Pound
SEK	8.9425 Swedish Krona
SGD	1.3456 Singapore Dollar
SHP	0.7302 Saint Helena Pound
SLL	11226.5 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

14 January 2022

SRD	21.099	Surinam Dollar
SSP	428.347	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.3048	Lilangeni
THB	33.3	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.8808	Tunisian Dinar
TOP	2.2267	Pa'anga
TRY	13.1811	Turkish Lira
TTD	6.7881	Trinidad and Tobago Dollar
TWD	27.647	New Taiwan Dollar
TZS	2302	Tanzanian Shilling
UAH	27.7511	Hryvnia
UGX	3520	Uganda Shilling
USD	1	US Dollar
UYU	44.63	Peso Uruguayo
UZS	10855.17	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22698	Dong
VUV	111.48	Vatu
WST	2.5556	Tala
XAF	575	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	574	CFA Franc BCEAO
XPF	104.16	CFP Franc
YER	250	Yemeni Rial
ZAR	15.294	Rand
ZMK	5185	Zambian Kwacha
ZWL	105.949	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

10 January 2022 to

14 January 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	136,933.25	211,988.85	348,922.10
Total	136,933.25	211,988.85	348,922.10

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,549	34,889	55,438
Total	20,549	34,889	55,438

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	43,621.05	11,179.93	50,497.21	93,749.81	3,234.34	13,446.15	118,167.37	15,026.25	348,922.10
Total	43,621.05	11,179.93	50,497.21	93,749.81	3,234.34	13,446.15	118,167.37	15,026.25	348,922.10

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,630	3,749	9,364	20,398	761	3,316	15,465	756	55,438
Total	1,630	3,749	9,364	20,398	761	3,316	15,465	756	55,438

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	296,337.41	22,123.76	19,026.56	4,676.43	5,983.43	771.52	3.00	348,922.10
Total	296,337.41	22,123.76	19,026.56	4,676.43	5,983.43	771.52	3.00	348,922.10

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	53,467	1,059	327	203	332	48	3	55,438
Total	53,467	1,059	327	203	332	48	3	55,438

Interest Rate Turnover

Turnover for the period:

10 January 2022 to

14 January 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,002.33	345,323.47	360,325.81
Floating vs. Fixed	481,722.50	532,933.51	1,014,656.01
Overnight Index Swap	108,191.48	336,408.77	444,600.25
Total	604,916.31	1,214,665.75	1,819,582.06

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	158	1,610	1,767
Floating vs. Fixed	8,137	6,361	14,498
Overnight Index Swap	2,113	870	2,983
Total	10,408	8,841	19,248

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	111,333.55	0.00	22,667.82	0.00	0.00	2,490.52	223,833.92	360,325.81
Floating vs. Fixed	270,741.28	102,488.93	8,515.93	2,584.21	7,038.89	70,684.69	552,602.08	1,014,656.01
Overnight Index Swap	53,762.40	537.35	761.99	908.32	6,436.11	64.14	382,129.93	444,600.25
Total	435,837.23	103,026.28	31,945.75	3,492.53	13,475.00	73,239.35	1,158,565.93	1,819,582.06

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	496	0	162	0	0	104	1,005	1,767
Floating vs. Fixed	1,294	2,440	169	37	108	2,412	8,039	14,498
Overnight Index Swap	1,414	10	10	72	133	3	1,342	2,983
Total	3,204	2,450	341	109	241	2,519	10,386	19,248

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	210,278.91	43,616.20	68,255.30	19,972.90	6,305.70	5,158.44	6,738.37	360,325.81
Floating vs. Fixed	593,931.88	188,572.62	110,315.34	76,926.76	39,566.08	2,455.45	2,887.88	1,014,656.01
Overnight Index Swap	355,263.39	35,876.90	26,359.95	20,296.87	5,150.70	237.79	1,414.64	444,600.25
Total	1,159,474.17	268,065.72	204,930.59	117,196.53	51,022.49	7,851.67	11,040.88	1,819,582.06

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	266	190	407	342	164	110	291	1,767
Floating vs. Fixed	3,220	2,153	3,371	4,347	857	168	384	14,498
Overnight Index Swap	341	397	723	991	360	41	131	2,983
Total	3,826	2,740	4,500	5,679	1,380	319	806	19,248