

Foreign Exchange Position

Positions as at: 21 January 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	476,732.62	1,005,901.31	1,482,633.93
Total	476,732.62	1,005,901.31	1,482,633.93

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,385	144,950	209,335
Total	64,385	144,950	209,335

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	119,602.74	40,808.51	252,454.97	391,313.94	11,547.62	48,863.38	566,912.15	51,130.62	1,482,633.93
Total	119,602.74	40,808.51	252,454.97	391,313.94	11,547.62	48,863.38	566,912.15	51,130.62	1,482,633.93

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,897	14,380	38,632	67,974	2,917	12,635	61,641	5,259	209,335
Total	5,897	14,380	38,632	67,974	2,917	12,635	61,641	5,259	209,335

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	1,152,830.46	170,832.18	76,252.68	49,343.84	22,692.46	9,031.30	1,651.02	1,482,633.93
Total	1,152,830.46	170,832.18	76,252.68	49,343.84	22,692.46	9,031.30	1,651.02	1,482,633.93

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	188,047	9,402	5,033	3,426	2,188	1,089	150	209,335
Total	188,047	9,402	5,033	3,426	2,188	1,089	150	209,335

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	104.9	Afghani
ALL	107.09	Lek
AMD	480.65	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	531.72	Kwanza
ARS	104.14	Argentine Peso
AUD	1.3866	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7242	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	85.86	Taka
BGN	1.7242	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1991.98	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

21 January 2022

BND	1.3474	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.4383	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.411	Ngultrum
BWP	11.5207	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2513	Canadian Dollar
CDF	1989.5	Congolese Franc
CHF	0.9155	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	808.18	Chilean Peso
CNY	6.3447	Yuan Renminbi
COP	3990.36	Colombian Peso
COU	0.0723	Unidad de Valor Real
CRC	630.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.21	Cape Verde Escudo
CZK	21.362	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5613	Danish Krone
DOP	57.58	Dominican Peso
DZD	139.4427	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa
ETB	49.5386	Ethiopian Birr
EUR	0.8815	Euro
FJD	2.107	Fiji Dollar
FKP	0.7344	Falkland Islands Pound
GBP	0.7348	Pound Sterling
GEL	3.0569	Lari
GHS	6.09	Cedi
GIP	0.7346	Gibraltar Pound
GMD	53.2	Dalasi
GNF	8992.55	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.7895	Hong Kong Dollar
HNL	24.4088	Lempira
HRK	6.6299	Croatian Kuna
HTG	101	Gourde
HUF	313.47	Forint
IDR	14360	Rupiah
ILS	3.133	New Israeli Sheqel
INR	74.428	Indian Rupee

Foreign Exchange Position

Positions as at:

21 January 2022

IQD	1458.54	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.85	Iceland Krona
JMD	154.05	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	114.32	Yen
KES	113.35	Kenyan Shilling
KGS	84.7977	Som
KHR	4070.6653	Riel
KMF	433.57	Comoro Franc
KPW	130	North Korean Won
KRW	1188.13	Won
KWD	0.3019	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	436.48	Tenge
LAK	11259.9	Kip
LBP	1504.49	Lebanese Pound
LKR	202.55	Sri Lanka Rupee
LRD	149.5	Liberian Dollar
LSL	15.3175	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5673	Libyan Dinar
MAD	9.2735	Moroccan Dirham
MDL	17.972	Moldovan Leu
MGA	3981.5	Malagasy Ariary
MKD	54.11	Denar
MMK	1769.5	Kyat
MNT	2841	Tugrik
MOP	8.017	Pataca
MRO	356	Ouguiya
MUR	43.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	807.49	Kwacha
MXN	20.502	Mexican Peso
MXV	2.8804	Mexican Unidad de Inversion (UDI)
MYR	4.191	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.321	Namibia Dollar
NGN	414.17	Naira
NIO	35.41	Cordoba Oro
NOK	8.7786	Norwegian Krone
NPR	119.08	Nepalese Rupee
NZD	1.4725	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.8554	Nuevo Sol

Foreign Exchange Position

Positions as at:

21 January 2022

PGK	3.4188	Kina
PHP	51.47	Philippine Peso
PKR	175.97	Pakistan Rupee
PLN	3.9838	Zloty
PYG	6959	Guarani
QAR	3.64	Qatari Rial
RON	4.3569	Leu
RSD	103.62	Serbian Dinar
RUB	76.055	Russian Ruble
RWF	1026.5	Rwanda Franc
SAR	3.7513	Saudi Riyal
SBD	7.8989	Solomon Islands Dollar
SCR	13.8056	Seychelles Rupee
SDG	437.0012	Sudanese Pound
SEK	9.1118	Swedish Krona
SGD	1.3475	Singapore Dollar
SHP	0.733	Saint Helena Pound
SLL	11253.1	Leone
SOS	575	Somali Shilling
SRD	21.074	Surinam Dollar
SSP	428.4532	South Sudanese Pound
STD	21005	Dobra
SVC	8.7408	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.321	Lilangeni
THB	32.9	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.8976	Tunisian Dinar
TOP	2.2143	Pa'anga
TRY	13.3746	Turkish Lira
TTD	6.7342	Trinidad and Tobago Dollar
TWD	27.623	New Taiwan Dollar
TZS	2304	Tanzanian Shilling
UAH	28.2616	Hryvnia
UGX	3516.68	Uganda Shilling
USD	1	US Dollar
UYU	44.57	Peso Uruguayo
UZS	10801.4	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22700	Dong
VUV	111.85	Vatu
WST	2.5661	Tala
XAF	578.29	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	576.02	CFA Franc BCEAO
XPF	105.05	CFP Franc

Foreign Exchange Position

Positions as at:

21 January 2022

YER	249.73	Yemeni Rial
ZAR	15.3263	Rand
ZMK	5185	Zambian Kwacha
ZWL	110.002	Zimbabwe Dollar

Interest Rate Position

Positions as at:

21 January 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,182,597.36	489,884.84	1,672,482.20
Floating vs. Fixed	9,447,745.80	3,162,289.88	12,610,035.69
Overnight Index Swap	1,353,035.42	413,355.45	1,766,390.86
Total	11,983,378.58	4,065,530.17	16,048,908.75

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	21,114	4,499	25,613
Floating vs. Fixed	281,316	117,009	398,324
Overnight Index Swap	37,274	8,346	45,620
Total	339,704	129,853	469,556

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	379,320.45	0.00	65,105.31	35,075.92	517,299.61	144,433.27	531,247.63	1,672,482.20
Floating vs. Fixed	3,015,142.84	2,474,126.93	283,948.79	33,081.14	252,434.19	1,843,895.50	4,707,406.30	12,610,035.69
Overnight Index Swap	334,392.56	3,417.81	108,161.15	60,786.20	539,917.50	706.16	719,009.49	1,766,390.86
Total	3,728,855.86	2,477,544.74	457,215.25	128,943.26	1,309,651.30	1,989,034.93	5,957,663.41	16,048,908.75

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,557	0	256	847	9,055	4,680	6,218	25,613
Floating vs. Fixed	90,601	75,191	5,592	694	5,497	73,819	146,931	398,324
Overnight Index Swap	5,154	75	626	1,222	10,186	26	28,331	45,620
Total	100,311	75,266	6,474	2,763	24,738	78,525	181,480	469,556

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	845,615.88	211,982.84	363,897.13	179,017.61	34,886.24	20,922.83	16,159.68	1,672,482.20
Floating vs. Fixed	4,448,335.90	2,208,920.39	3,882,327.51	1,608,634.83	198,511.40	99,721.72	163,583.93	12,610,035.69
Overnight Index Swap	766,326.89	274,892.36	393,375.39	210,965.76	52,998.01	45,049.53	22,782.92	1,766,390.86
Total	6,060,278.67	2,695,795.59	4,639,600.03	1,998,618.20	286,395.65	165,694.08	202,526.53	16,048,908.75

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	11,238	2,450	5,574	3,864	1,005	765	718	25,613
Floating vs. Fixed	65,040	56,744	165,504	88,113	9,848	5,168	7,909	398,324
Overnight Index Swap	8,772	8,189	16,452	7,456	2,005	1,577	1,170	45,620
Total	85,049	67,383	187,530	99,432	12,857	7,509	9,797	469,556

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at:

21 January 2022

AFN	104.9	Afghani
ALL	107.09	Lek
AMD	480.65	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	531.72	Kwanza
ARS	104.14	Argentine Peso
AUD	1.3866	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7242	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	85.86	Taka
BGN	1.7242	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1991.98	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3474	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.4383	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.411	Ngultrum
BWP	11.5207	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2513	Canadian Dollar
CDF	1989.5	Congolese Franc
CHF	0.9155	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	808.18	Chilean Peso
CNY	6.3447	Yuan Renminbi
COP	3990.36	Colombian Peso
COU	0.0723	Unidad de Valor Real
CRC	630.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.21	Cape Verde Escudo
CZK	21.362	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5613	Danish Krone
DOP	57.58	Dominican Peso
DZD	139.4427	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

21 January 2022

ETB	49.5386	Ethiopian Birr
EUR	0.8815	Euro
FJD	2.107	Fiji Dollar
FKP	0.7344	Falkland Islands Pound
GBP	0.7348	Pound Sterling
GEL	3.0569	Lari
GHS	6.09	Cedi
GIP	0.7346	Gibraltar Pound
GMD	53.2	Dalasi
GNF	8992.55	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.7895	Hong Kong Dollar
HNL	24.4088	Lempira
HRK	6.6299	Croatian Kuna
HTG	101	Gourde
HUF	313.47	Forint
IDR	14360	Rupiah
ILS	3.133	New Israeli Sheqel
INR	74.428	Indian Rupee
IQD	1458.54	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.85	Iceland Krona
JMD	154.05	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	114.32	Yen
KES	113.35	Kenyan Shilling
KGS	84.7977	Som
KHR	4070.6653	Riel
KMF	433.57	Comoro Franc
KPW	130	North Korean Won
KRW	1188.13	Won
KWD	0.3019	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	436.48	Tenge
LAK	11259.9	Kip
LBP	1504.49	Lebanese Pound
LKR	202.55	Sri Lanka Rupee
LRD	149.5	Liberian Dollar
LSL	15.3175	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5673	Libyan Dinar

Interest Rate Position

Positions as at:

21 January 2022

MAD	9.2735 Moroccan Dirham
MDL	17.972 Moldovan Leu
MGA	3981.5 Malagasy Ariary
MKD	54.11 Denar
MMK	1769.5 Kyat
MNT	2841 Tugrik
MOP	8.017 Pataca
MRO	356 Ouguiya
MUR	43.65 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	807.49 Kwacha
MXN	20.502 Mexican Peso
MXV	2.8804 Mexican Unidad de Inversion (UDI)
MYR	4.191 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.321 Namibia Dollar
NGN	414.17 Naira
NIO	35.41 Cordoba Oro
NOK	8.7786 Norwegian Krone
NPR	119.08 Nepalese Rupee
NZD	1.4725 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.8554 Nuevo Sol
PGK	3.4188 Kina
PHP	51.47 Philippine Peso
PKR	175.97 Pakistan Rupee
PLN	3.9838 Zloty
PYG	6959 Guarani
QAR	3.64 Qatari Rial
RON	4.3569 Leu
RSD	103.62 Serbian Dinar
RUB	76.055 Russian Ruble
RWF	1026.5 Rwanda Franc
SAR	3.7513 Saudi Riyal
SBD	7.8989 Solomon Islands Dollar
SCR	13.8056 Seychelles Rupee
SDG	437.0012 Sudanese Pound
SEK	9.1118 Swedish Krona
SGD	1.3475 Singapore Dollar
SHP	0.733 Saint Helena Pound
SLL	11253.1 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

21 January 2022

SRD	21.074 Surinam Dollar
SSP	428.4532 South Sudanese Pound
STD	21005 Dobra
SVC	8.7408 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.321 Lilangeni
THB	32.9 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.8976 Tunisian Dinar
TOP	2.2143 Pa'anga
TRY	13.3746 Turkish Lira
TTD	6.7342 Trinidad and Tobago Dollar
TWD	27.623 New Taiwan Dollar
TZS	2304 Tanzanian Shilling
UAH	28.2616 Hryvnia
UGX	3516.68 Uganda Shilling
USD	1 US Dollar
UYU	44.57 Peso Uruguayo
UZS	10801.4 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22700 Dong
VUV	111.85 Vatu
WST	2.5661 Tala
XAF	578.29 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	576.02 CFA Franc BCEAO
XPF	105.05 CFP Franc
YER	249.73 Yemeni Rial
ZAR	15.3263 Rand
ZMK	5185 Zambian Kwacha
ZWL	110.002 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

17 January 2022 to

21 January 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	137,000.52	196,389.11	333,389.63
Total	137,000.52	196,389.11	333,389.63

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,334	35,192	57,526
Total	22,334	35,192	57,526

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	24,369.21	12,335.17	40,739.52	92,139.71	2,150.34	16,300.83	134,912.59	10,442.27	333,389.63
Total	24,369.21	12,335.17	40,739.52	92,139.71	2,150.34	16,300.83	134,912.59	10,442.27	333,389.63

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,259	4,003	8,394	20,737	577	3,874	17,891	793	57,526
Total	1,259	4,003	8,394	20,737	577	3,874	17,891	793	57,526

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	293,841.87	22,895.82	4,520.75	4,792.04	6,391.62	847.52	100.01	333,389.63
Total	293,841.87	22,895.82	4,520.75	4,792.04	6,391.62	847.52	100.01	333,389.63

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	55,649	1,041	187	213	386	47	4	57,526
Total	55,649	1,041	187	213	386	47	4	57,526

Interest Rate Turnover

Turnover for the period:

17 January 2022 to

21 January 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,646.25	330,362.96	346,009.21
Floating vs. Fixed	693,840.72	595,658.95	1,289,499.66
Overnight Index Swap	283,812.29	101,159.50	384,971.79
Total	993,299.26	1,027,181.40	2,020,480.66

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	174	1,652	1,826
Floating vs. Fixed	12,680	12,802	25,482
Overnight Index Swap	2,596	1,527	4,122
Total	15,450	15,981	31,430

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	107,251.52	0.00	29,026.03	11.08	0.00	459.26	209,261.32	346,009.21
Floating vs. Fixed	288,309.01	233,841.17	8,454.18	1,463.40	2,740.76	79,819.07	674,872.07	1,289,499.66
Overnight Index Swap	89,939.96	326.24	8,912.89	312.29	8,909.13	0.00	276,571.30	384,971.79
Total	485,500.49	234,167.41	46,393.10	1,786.76	11,649.89	80,278.32	1,160,704.69	2,020,480.66

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	620	0	162	1	0	30	1,013	1,826
Floating vs. Fixed	1,745	4,176	165	18	41	2,988	16,351	25,482
Overnight Index Swap	1,486	9	16	32	200	0	2,380	4,122
Total	3,850	4,185	343	51	241	3,018	19,743	31,430

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	198,355.36	43,369.80	66,735.25	19,352.55	7,018.71	4,925.33	6,252.21	346,009.21
Floating vs. Fixed	704,168.66	295,033.87	178,410.89	87,000.23	14,801.30	1,729.32	8,355.38	1,289,499.66
Overnight Index Swap	270,284.16	46,157.94	33,521.70	27,699.66	5,812.55	646.12	849.66	384,971.79
Total	1,172,808.18	384,561.62	278,667.84	134,052.44	27,632.56	7,300.78	15,457.24	2,020,480.66

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	183	184	453	387	194	118	309	1,826
Floating vs. Fixed	8,787	2,799	7,151	5,227	930	175	415	25,482
Overnight Index Swap	928	417	942	1,398	283	47	108	4,122
Total	9,897	3,400	8,546	7,011	1,406	340	832	31,430