

Foreign Exchange Position

Positions as at: 28 January 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	490,773.80	1,019,912.88	1,510,686.68
Total	490,773.80	1,019,912.88	1,510,686.68

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,136	148,100	215,236
Total	67,136	148,100	215,236

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	124,702.34	41,915.85	266,983.26	386,387.58	11,700.50	48,492.43	572,451.04	58,053.70	1,510,686.68
Total	124,702.34	41,915.85	266,983.26	386,387.58	11,700.50	48,492.43	572,451.04	58,053.70	1,510,686.68

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,920	14,781	40,689	69,670	2,966	13,814	61,826	5,570	215,236
Total	5,920	14,781	40,689	69,670	2,966	13,814	61,826	5,570	215,236

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	1,174,588.77	177,652.30	70,077.09	51,328.27	25,791.77	9,613.83	1,634.66	1,510,686.68
Total	1,174,588.77	177,652.30	70,077.09	51,328.27	25,791.77	9,613.83	1,634.66	1,510,686.68

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	194,121	9,303	4,784	3,334	2,424	1,116	154	215,236
Total	194,121	9,303	4,784	3,334	2,424	1,116	154	215,236

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	103.02	Afghani
ALL	107.4	Lek
AMD	481.47	Armenian Dram
ANG	1.7925	Netherlands Antillean Guilder
AOA	529	Kwanza
ARS	104.7	Argentine Peso
AUD	1.4053	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.6948	Azerbaijani Manat
BAM	1.7395	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.86	Taka
BGN	1.7396	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1993.45	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

28 January 2022

BND	1.3475	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.4324	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.856	Ngultrum
BWP	11.4679	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2665	Canadian Dollar
CDF	1996.6	Congolese Franc
CHF	0.9239	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	802.4	Chilean Peso
CNY	6.3206	Yuan Renminbi
COP	3924.22	Colombian Peso
COU	0.0735	Unidad de Valor Real
CRC	636.85	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.07	Cape Verde Escudo
CZK	21.795	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6189	Danish Krone
DOP	57.58	Dominican Peso
DZD	139.7	Algerian Dinar
EGP	15.72	Egyptian Pound
ERN	15	Nakfa
ETB	49.7043	Ethiopian Birr
EUR	0.8896	Euro
FJD	2.1286	Fiji Dollar
FKP	0.7402	Falkland Islands Pound
GBP	0.7427	Pound Sterling
GEL	3.043	Lari
GHS	6.09	Cedi
GIP	0.7401	Gibraltar Pound
GMD	53	Dalasi
GNF	9000	Guinea Franc
GTQ	7.685	Quetzal
GYD	208.09	Guyana Dollar
HKD	7.7866	Hong Kong Dollar
HNL	24.43	Lempira
HRK	6.6945	Croatian Kuna
HTG	100	Gourde
HUF	320.21	Forint
IDR	14350	Rupiah
ILS	3.1792	New Israeli Sheqel
INR	74.874	Indian Rupee

Foreign Exchange Position

Positions as at:

28 January 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.2	Iceland Krona
JMD	154.95	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	114.63	Yen
KES	113.45	Kenyan Shilling
KGS	84.7937	Som
KHR	4057	Riel
KMF	435.82	Comoro Franc
KPW	130	North Korean Won
KRW	1197.03	Won
KWD	0.302	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	434.83	Tenge
LAK	11290	Kip
LBP	1505.7	Lebanese Pound
LKR	201.91	Sri Lanka Rupee
LRD	151	Liberian Dollar
LSL	15.315	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5779	Libyan Dinar
MAD	9.3503	Moroccan Dirham
MDL	17.8	Moldovan Leu
MGA	3971.62	Malagasy Ariary
MKD	54.37	Denar
MMK	1769.5	Kyat
MNT	2835	Tugrik
MOP	8.02	Pataca
MRO	356	Ouguiya
MUR	43.85	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	808.05	Kwacha
MXN	20.731	Mexican Peso
MXV	2.9138	Mexican Unidad de Inversion (UDI)
MYR	4.19	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.334	Namibia Dollar
NGN	414.82	Naira
NIO	35.57	Cordoba Oro
NOK	8.9309	Norwegian Krone
NPR	119.64	Nepalese Rupee
NZD	1.5026	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8253	Nuevo Sol

Foreign Exchange Position

Positions as at:

28 January 2022

PGK	3.4072	Kina
PHP	51.3	Philippine Peso
PKR	176.7	Pakistan Rupee
PLN	4.0765	Zloty
PYG	7060.66	Guarani
QAR	3.64	Qatari Rial
RON	4.3961	Leu
RSD	104.49	Serbian Dinar
RUB	79.0468	Russian Ruble
RWF	1001.95	Rwanda Franc
SAR	3.7512	Saudi Riyal
SBD	7.764	Solomon Islands Dollar
SCR	14.1286	Seychelles Rupee
SDG	439.0002	Sudanese Pound
SEK	9.289	Swedish Krona
SGD	1.3475	Singapore Dollar
SHP	0.7395	Saint Helena Pound
SLL	11209	Leone
SOS	575	Somali Shilling
SRD	20.936	Surinam Dollar
SSP	426.939	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2510	Syrian Pound
SZL	15.334	Lilangeni
THB	33.1	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.8909	Tunisian Dinar
TOP	2.2143	Pa'anga
TRY	13.5561	Turkish Lira
TTD	6.7256	Trinidad and Tobago Dollar
TWD	27.741	New Taiwan Dollar
TZS	2305	Tanzanian Shilling
UAH	28.8397	Hryvnia
UGX	3520	Uganda Shilling
USD	1	US Dollar
UYU	44.51	Peso Uruguayo
UZS	10798.97	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22630	Dong
VUV	112.24	Vatu
WST	2.5031	Tala
XAF	583.54	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	577.5	CFA Franc BCEAO
XPF	106	CFP Franc

Foreign Exchange Position

Positions as at:

28 January 2022

YER	249.95	Yemeni Rial
ZAR	15.3311	Rand
ZMK	5185	Zambian Kwacha
ZWL	112.5367	Zimbabwe Dollar

Interest Rate Position

Positions as at:

28 January 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,149,971.56	484,417.52	1,634,389.08
Floating vs. Fixed	9,295,484.29	3,085,980.25	12,381,464.54
Overnight Index Swap	1,434,636.41	436,427.91	1,871,064.32
Total	11,880,092.25	4,006,825.68	15,886,917.93

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,685	4,225	24,910
Floating vs. Fixed	273,167	113,162	386,329
Overnight Index Swap	38,561	8,521	47,082
Total	332,413	125,907	458,320

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	375,245.40	0.00	58,674.11	32,407.82	488,105.75	145,734.47	534,221.53	1,634,389.08
Floating vs. Fixed	3,074,955.11	2,501,641.77	280,337.40	32,354.72	242,185.26	1,610,032.07	4,639,958.21	12,381,464.54
Overnight Index Swap	376,382.56	3,475.14	111,687.73	55,796.67	537,493.88	706.42	785,521.91	1,871,064.32
Total	3,826,583.07	2,505,116.92	450,699.24	120,559.22	1,267,784.89	1,756,472.95	5,959,701.65	15,886,917.93

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,502	0	239	808	8,604	4,710	6,047	24,910
Floating vs. Fixed	90,417	75,750	5,532	694	5,370	64,704	143,862	386,329
Overnight Index Swap	5,928	79	639	1,229	10,231	26	28,950	47,082
Total	100,847	75,829	6,410	2,731	24,205	69,440	178,859	458,320

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	820,400.29	208,011.52	359,710.38	176,459.11	33,161.17	20,874.44	15,772.17	1,634,389.08
Floating vs. Fixed	4,456,944.37	2,132,729.27	3,755,447.32	1,577,519.19	197,853.59	98,848.99	162,121.82	12,381,464.54
Overnight Index Swap	839,174.70	289,182.25	405,989.89	214,241.62	53,050.46	45,219.18	24,206.21	1,871,064.32
Total	6,116,519.35	2,629,923.04	4,521,147.59	1,968,219.91	284,065.22	164,942.61	202,100.20	15,886,917.93

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	10,715	2,442	5,541	3,801	985	749	678	24,910
Floating vs. Fixed	63,897	54,999	158,594	85,966	9,864	5,155	7,856	386,329
Overnight Index Swap	8,846	8,530	17,002	7,848	2,029	1,607	1,221	47,082
Total	83,457	65,970	181,137	97,614	12,877	7,510	9,755	458,320

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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28 January 2022

AFN	103.02	Afghani
ALL	107.4	Lek
AMD	481.47	Armenian Dram
ANG	1.7925	Netherlands Antillean Guilder
AOA	529	Kwanza
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DKK	6.6189	Danish Krone
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Interest Rate Position

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EUR	0.8896	Euro
FJD	2.1286	Fiji Dollar
FKP	0.7402	Falkland Islands Pound
GBP	0.7427	Pound Sterling
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LAK	11290	Kip
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LKR	201.91	Sri Lanka Rupee
LRD	151	Liberian Dollar
LSL	15.315	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5779	Libyan Dinar

Interest Rate Position

Positions as at:

28 January 2022

MAD	9.3503 Moroccan Dirham
MDL	17.8 Moldovan Leu
MGA	3971.62 Malagasy Ariary
MKD	54.37 Denar
MMK	1769.5 Kyat
MNT	2835 Tugrik
MOP	8.02 Pataca
MRO	356 Ouguiya
MUR	43.85 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	808.05 Kwacha
MXN	20.731 Mexican Peso
MXV	2.9138 Mexican Unidad de Inversion (UDI)
MYR	4.19 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.334 Namibia Dollar
NGN	414.82 Naira
NIO	35.57 Cordoba Oro
NOK	8.9309 Norwegian Krone
NPR	119.64 Nepalese Rupee
NZD	1.5026 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.8253 Nuevo Sol
PGK	3.4072 Kina
PHP	51.3 Philippine Peso
PKR	176.7 Pakistan Rupee
PLN	4.0765 Zloty
PYG	7060.66 Guarani
QAR	3.64 Qatari Rial
RON	4.3961 Leu
RSD	104.49 Serbian Dinar
RUB	79.0468 Russian Ruble
RWF	1001.95 Rwanda Franc
SAR	3.7512 Saudi Riyal
SBD	7.764 Solomon Islands Dollar
SCR	14.1286 Seychelles Rupee
SDG	439.0002 Sudanese Pound
SEK	9.289 Swedish Krona
SGD	1.3475 Singapore Dollar
SHP	0.7395 Saint Helena Pound
SLL	11209 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

28 January 2022

SRD	20.936 Surinam Dollar
SSP	426.939 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	15.334 Lilangeni
THB	33.1 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.8909 Tunisian Dinar
TOP	2.2143 Pa'anga
TRY	13.5561 Turkish Lira
TTD	6.7256 Trinidad and Tobago Dollar
TWD	27.741 New Taiwan Dollar
TZS	2305 Tanzanian Shilling
UAH	28.8397 Hryvnia
UGX	3520 Uganda Shilling
USD	1 US Dollar
UYU	44.51 Peso Uruguayo
UZS	10798.97 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22630 Dong
VUV	112.24 Vatu
WST	2.5031 Tala
XAF	583.54 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	577.5 CFA Franc BCEAO
XPF	106 CFP Franc
YER	249.95 Yemeni Rial
ZAR	15.3311 Rand
ZMK	5185 Zambian Kwacha
ZWL	112.5367 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

24 January 2022 to

28 January 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	144,207.59	219,342.80	363,550.39
Total	144,207.59	219,342.80	363,550.39

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,294	31,666	51,960
Total	20,294	31,666	51,960

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	38,428.79	10,991.09	57,694.82	98,950.00	2,242.91	11,047.07	130,281.08	13,914.61	363,550.39
Total	38,428.79	10,991.09	57,694.82	98,950.00	2,242.91	11,047.07	130,281.08	13,914.61	363,550.39

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,620	3,699	10,164	17,628	524	3,546	13,830	951	51,960
Total	1,620	3,699	10,164	17,628	524	3,546	13,830	951	51,960

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	316,677.29	28,988.40	3,782.10	6,272.56	7,207.96	602.13	19.95	363,550.39
Total	316,677.29	28,988.40	3,782.10	6,272.56	7,207.96	602.13	19.95	363,550.39

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	50,161	910	173	234	425	47	11	51,960
Total	50,161	910	173	234	425	47	11	51,960

Interest Rate Turnover

Turnover for the period:

24 January 2022 to

28 January 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,107.10	380,729.08	390,836.18
Floating vs. Fixed	493,452.75	361,460.27	854,913.02
Overnight Index Swap	256,872.04	95,499.24	352,371.28
Total	760,431.88	837,688.59	1,598,120.48

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	157	1,834	1,990
Floating vs. Fixed	8,913	3,867	12,779
Overnight Index Swap	2,804	937	3,741
Total	11,873	6,637	18,510

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	132,104.94	0.00	23,440.69	1,280.03	0.00	4,269.53	229,740.99	390,836.18
Floating vs. Fixed	222,539.91	117,434.50	9,324.21	1,121.18	2,971.74	115,317.31	386,204.17	854,913.02
Overnight Index Swap	88,206.99	77.50	4,884.70	871.29	12,455.65	0.00	245,875.14	352,371.28
Total	442,851.84	117,512.00	37,649.61	3,272.50	15,427.39	119,586.84	861,820.30	1,598,120.48

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	707	0	164	11	0	144	964	1,990
Floating vs. Fixed	1,269	2,642	190	20	66	3,743	4,851	12,779
Overnight Index Swap	1,645	7	22	51	229	0	1,788	3,741
Total	3,620	2,649	376	82	295	3,887	7,602	18,510

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	229,757.90	43,773.20	80,464.83	18,990.84	5,876.63	5,792.58	6,180.20	390,836.18
Floating vs. Fixed	463,341.52	156,671.46	142,717.69	76,175.82	12,763.38	1,401.53	1,841.62	854,913.02
Overnight Index Swap	221,868.63	41,619.87	45,960.12	33,851.22	5,476.79	768.61	2,826.03	352,371.28
Total	914,968.05	242,064.53	269,142.64	129,017.88	24,116.81	7,962.72	10,847.85	1,598,120.48

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	210	226	552	360	189	125	329	1,990
Floating vs. Fixed	2,017	1,952	4,106	3,590	590	147	379	12,779
Overnight Index Swap	348	573	1,008	1,316	240	56	202	3,741
Total	2,574	2,750	5,665	5,265	1,019	328	909	18,510