

Foreign Exchange Position

Positions as at: 01 April 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	521,864.26	1,020,753.23	1,542,617.49
Total	521,864.26	1,020,753.23	1,542,617.49

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	82,675	155,504	238,178
Total	82,675	155,504	238,178

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	133,686.30	39,606.25	242,418.94	445,087.03	13,870.17	40,861.68	566,756.20	60,330.91	1,542,617.49
Total	133,686.30	39,606.25	242,418.94	445,087.03	13,870.17	40,861.68	566,756.20	60,330.91	1,542,617.49

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,569	13,048	41,794	87,188	3,256	11,080	69,706	5,537	238,178
Total	6,569	13,048	41,794	87,188	3,256	11,080	69,706	5,537	238,178

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	1,190,267.25	175,139.14	74,669.18	66,920.02	23,837.33	10,249.85	1,534.73	1,542,617.49
Total	1,190,267.25	175,139.14	74,669.18	66,920.02	23,837.33	10,249.85	1,534.73	1,542,617.49

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	216,220	9,423	4,932	3,944	2,347	1,175	137	238,178
Total	216,220	9,423	4,932	3,944	2,347	1,175	137	238,178

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	88.62	Afghani
ALL	108.67	Lek
AMD	486.77	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	443	Kwanza
ARS	110.88	Argentine Peso
AUD	1.3314	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7525	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	86.2	Taka
BGN	1.7525	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2002.8	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

01 April 2022

BND	1.3524	Brunei Dollar
BOB	6.8	Boliviano
BRL	4.7685	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.914	Ngultrum
BWP	11.3895	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.248	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.9232	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	788.08	Chilean Peso
CNY	6.347	Yuan Renminbi
COP	3748.52	Colombian Peso
COU	0.0797	Unidad de Valor Real
CRC	653.92	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.8	Cape Verde Escudo
CZK	21.898	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6648	Danish Krone
DOP	54.96	Dominican Peso
DZD	142.1516	Algerian Dinar
EGP	18.22	Egyptian Pound
ERN	15	Nakfa
ETB	50.975	Ethiopian Birr
EUR	0.896	Euro
FJD	2.0648	Fiji Dollar
FKP	0.7617	Falkland Islands Pound
GBP	0.7613	Pound Sterling
GEL	3.07	Lari
GHS	7.3	Cedi
GIP	0.7616	Gibraltar Pound
GMD	53.6	Dalasi
GNF	8807	Guinea Franc
GTQ	7.67	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8272	Hong Kong Dollar
HNL	24.294	Lempira
HRK	6.7832	Croatian Kuna
HTG	104	Gourde
HUF	328.98	Forint
IDR	14340	Rupiah
ILS	3.176	New Israeli Sheqel
INR	75.8011	Indian Rupee

Foreign Exchange Position

Positions as at:

01 April 2022

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.09	Iceland Krona
JMD	152	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	121.8	Yen
KES	114.85	Kenyan Shilling
KGS	83	Som
KHR	4035	Riel
KMF	440.99	Comoro Franc
KPW	130	North Korean Won
KRW	1210.31	Won
KWD	0.3035	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	465.09	Tenge
LAK	11731	Kip
LBP	1505.7	Lebanese Pound
LKR	293	Sri Lanka Rupee
LRD	152	Liberian Dollar
LSL	14.4524	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.6605	Libyan Dinar
MAD	9.6509	Moroccan Dirham
MDL	18.2205	Moldovan Leu
MGA	3970	Malagasy Ariary
MKD	55.13	Denar
MMK	1769.5	Kyat
MNT	2925	Tugrik
MOP	8.062	Pataca
MRO	356	Ouguiya
MUR	44.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	808.9	Kwacha
MXN	19.856	Mexican Peso
MXV	2.745	Mexican Unidad de Inversion (UDI)
MYR	4.203	Malaysian Ringgit
MZN	63.2	Metical
NAD	14.468	Namibia Dollar
NGN	415.25	Naira
NIO	35.58	Cordoba Oro
NOK	8.5552	Norwegian Krone
NPR	121.46	Nepalese Rupee
NZD	1.4329	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.724	Nuevo Sol

Foreign Exchange Position

Positions as at:

01 April 2022

PGK	3.4305	Kina
PHP	51.97	Philippine Peso
PKR	182.4	Pakistan Rupee
PLN	4.1533	Zloty
PYG	6944.35	Guarani
QAR	3.64	Qatari Rial
RON	4.4306	Leu
RSD	105.4	Serbian Dinar
RUB	76	Russian Ruble
RWF	1008.4	Rwanda Franc
SAR	3.7516	Saudi Riyal
SBD	7.716	Solomon Islands Dollar
SCR	13.83	Seychelles Rupee
SDG	445.3992	Sudanese Pound
SEK	9.2448	Swedish Krona
SGD	1.3524	Singapore Dollar
SHP	0.7595	Saint Helena Pound
SLL	11741.3	Leone
SOS	575	Somali Shilling
SRD	20.576	Surinam Dollar
SSP	423.321	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.468	Lilangeni
THB	33.33	Baht
TJS	12.95	Somoni
TMT	3.49	New Manat
TND	2.9227	Tunisian Dinar
TOP	2.1739	Pa'anga
TRY	14.6503	Turkish Lira
TTD	6.7631	Trinidad and Tobago Dollar
TWD	28.567	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	29.5	Hryvnia
UGX	3585	Uganda Shilling
USD	1	US Dollar
UYU	41	Peso Uruguayo
UZS	11395.21	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22854	Dong
VUV	109.58	Vatu
WST	2.5126	Tala
XAF	587.78	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	586.5	CFA Franc BCEAO
XPF	106.64	CFP Franc

Foreign Exchange Position

Positions as at:

01 April 2022

YER	250 Yemeni Rial
ZAR	14.4583 Rand
ZMK	5185 Zambian Kwacha
ZWL	134.743 Zimbabwe Dollar

Interest Rate Position

Positions as at:

01 April 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	957,886.87	669,531.24	1,627,418.11
Floating vs. Fixed	9,357,172.15	3,021,825.82	12,378,997.97
Overnight Index Swap	1,736,867.26	671,493.94	2,408,361.21
Total	12,051,926.29	4,362,851.00	16,414,777.29

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,966	4,444	21,409
Floating vs. Fixed	279,625	111,027	390,652
Overnight Index Swap	47,512	11,021	58,533
Total	344,102	126,491	470,593

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	492,527.89	0.00	82,349.55	13,386.70	275,430.61	148,543.22	615,180.15	1,627,418.11
Floating vs. Fixed	2,866,236.79	2,333,410.32	291,163.74	27,435.59	144,589.53	1,740,621.19	4,975,540.82	12,378,997.97
Overnight Index Swap	763,310.57	4,940.13	126,481.26	54,979.90	509,617.51	705.31	948,326.53	2,408,361.21
Total	4,122,075.24	2,338,350.45	499,994.55	95,802.19	929,637.65	1,889,869.71	6,539,047.50	16,414,777.29

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,810	0	339	257	5,035	4,807	6,162	21,409
Floating vs. Fixed	88,983	70,998	5,947	566	4,210	68,786	151,163	390,652
Overnight Index Swap	12,863	111	842	1,322	10,477	28	32,890	58,533
Total	106,656	71,109	7,127	2,145	19,722	73,620	190,215	470,593

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	755,444.43	274,795.88	357,435.60	168,779.10	33,847.88	20,637.71	16,477.52	1,627,418.11
Floating vs. Fixed	4,528,529.43	2,197,605.28	3,655,923.28	1,529,690.27	200,111.58	101,392.26	165,745.87	12,378,997.97
Overnight Index Swap	1,143,282.60	381,962.76	491,401.66	248,963.26	63,480.34	49,016.11	30,254.48	2,408,361.21
Total	6,427,256.46	2,854,363.92	4,504,760.54	1,947,432.63	297,439.80	171,046.08	212,477.87	16,414,777.29

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	6,846	2,575	5,574	3,792	1,037	779	807	21,409
Floating vs. Fixed	63,402	60,188	159,470	84,271	9,867	5,363	8,093	390,652
Overnight Index Swap	10,108	10,701	21,595	10,137	2,333	1,936	1,723	58,533
Total	80,356	73,464	186,639	98,199	13,236	8,077	10,623	470,593

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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01 April 2022

AFN	88.62	Afghani
ALL	108.67	Lek
AMD	486.77	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	443	Kwanza
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DKK	6.6648	Danish Krone
DOP	54.96	Dominican Peso
DZD	142.1516	Algerian Dinar
EGP	18.22	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	50.975	Ethiopian Birr
EUR	0.896	Euro
FJD	2.0648	Fiji Dollar
FKP	0.7617	Falkland Islands Pound
GBP	0.7613	Pound Sterling
GEL	3.07	Lari
GHS	7.3	Cedi
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LKR	293	Sri Lanka Rupee
LRD	152	Liberian Dollar
LSL	14.4524	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.6605	Libyan Dinar

Interest Rate Position

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01 April 2022

MAD	9.6509 Moroccan Dirham
MDL	18.2205 Moldovan Leu
MGA	3970 Malagasy Ariary
MKD	55.13 Denar
MMK	1769.5 Kyat
MNT	2925 Tugrik
MOP	8.062 Pataca
MRO	356 Ouguiya
MUR	44.2 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	808.9 Kwacha
MXN	19.856 Mexican Peso
MXV	2.745 Mexican Unidad de Inversion (UDI)
MYR	4.203 Malaysian Ringgit
MZN	63.2 Metical
NAD	14.468 Namibia Dollar
NGN	415.25 Naira
NIO	35.58 Cordoba Oro
NOK	8.5552 Norwegian Krone
NPR	121.46 Nepalese Rupee
NZD	1.4329 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.724 Nuevo Sol
PGK	3.4305 Kina
PHP	51.97 Philippine Peso
PKR	182.4 Pakistan Rupee
PLN	4.1533 Zloty
PYG	6944.35 Guarani
QAR	3.64 Qatari Rial
RON	4.4306 Leu
RSD	105.4 Serbian Dinar
RUB	76 Russian Ruble
RWF	1008.4 Rwanda Franc
SAR	3.7516 Saudi Riyal
SBD	7.716 Solomon Islands Dollar
SCR	13.83 Seychelles Rupee
SDG	445.3992 Sudanese Pound
SEK	9.2448 Swedish Krona
SGD	1.3524 Singapore Dollar
SHP	0.7595 Saint Helena Pound
SLL	11741.3 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

01 April 2022

SRD	20.576 Surinam Dollar
SSP	423.321 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	14.468 Lilangeni
THB	33.33 Baht
TJS	12.95 Somoni
TMT	3.49 New Manat
TND	2.9227 Tunisian Dinar
TOP	2.1739 Pa'anga
TRY	14.6503 Turkish Lira
TTD	6.7631 Trinidad and Tobago Dollar
TWD	28.567 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	29.5 Hryvnia
UGX	3585 Uganda Shilling
USD	1 US Dollar
UYU	41 Peso Uruguayo
UZS	11395.21 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22854 Dong
VUV	109.58 Vatu
WST	2.5126 Tala
XAF	587.78 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	586.5 CFA Franc BCEAO
XPF	106.64 CFP Franc
YER	250 Yemeni Rial
ZAR	14.4583 Rand
ZMK	5185 Zambian Kwacha
ZWL	134.743 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

28 March 2022 to

01 April 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	130,025.15	197,094.84	327,119.99
Total	130,025.15	197,094.84	327,119.99

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,436	32,241	53,677
Total	21,436	32,241	53,677

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	33,833.05	7,693.86	55,976.56	96,342.19	3,571.64	7,419.18	109,138.42	13,145.10	327,119.99
Total	33,833.05	7,693.86	55,976.56	96,342.19	3,571.64	7,419.18	109,138.42	13,145.10	327,119.99

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,443	2,403	8,788	19,587	828	2,339	17,359	932	53,677
Total	1,443	2,403	8,788	19,587	828	2,339	17,359	932	53,677

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	288,885.49	17,548.40	11,221.56	4,751.40	4,574.02	139.12	0.00	327,119.99
Total	288,885.49	17,548.40	11,221.56	4,751.40	4,574.02	139.12	0.00	327,119.99

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	51,922	759	409	260	308	20	0	53,677
Total	51,922	759	409	260	308	20	0	53,677

Interest Rate Turnover

Turnover for the period:

28 March 2022 to

01 April 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	31,129.84	537,112.22	568,242.06
Floating vs. Fixed	403,112.07	477,818.07	880,930.14
Overnight Index Swap	316,343.46	190,668.66	507,012.12
Total	750,585.37	1,205,598.95	1,956,184.32

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	218	2,088	2,306
Floating vs. Fixed	9,702	4,941	14,643
Overnight Index Swap	3,226	1,518	4,743
Total	13,145	8,547	21,691

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	208,739.34	0.00	38,937.26	0.00	0.00	2,381.87	318,183.61	568,242.06
Floating vs. Fixed	77,397.53	143,045.50	21,595.30	1,285.19	3,544.98	64,634.89	569,426.75	880,930.14
Overnight Index Swap	218,199.10	415.19	1,753.21	991.38	30,255.64	0.00	255,397.59	507,012.12
Total	504,335.97	143,460.69	62,285.77	2,276.57	33,800.62	67,016.76	1,143,007.94	1,956,184.32

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	767	0	235	0	0	101	1,204	2,306
Floating vs. Fixed	1,102	3,439	328	27	109	2,223	7,415	14,643
Overnight Index Swap	2,570	7	75	28	428	0	1,637	4,743
Total	4,438	3,446	638	55	537	2,324	10,255	21,691

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	349,708.73	95,825.90	84,484.83	19,652.75	6,698.59	5,391.21	6,480.06	568,242.06
Floating vs. Fixed	434,218.18	147,429.39	192,054.56	78,511.26	23,346.13	2,102.58	3,268.05	880,930.14
Overnight Index Swap	302,844.37	55,489.33	76,344.87	46,552.61	20,198.33	1,842.73	3,739.88	507,012.12
Total	1,086,771.28	298,744.61	352,884.26	144,716.62	50,243.05	9,336.52	13,487.99	1,956,184.32

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	265	221	598	448	240	154	381	2,306
Floating vs. Fixed	1,511	2,371	5,290	3,649	1,214	169	440	14,643
Overnight Index Swap	513	548	1,140	1,435	566	129	415	4,743
Total	2,288	3,139	7,028	5,531	2,019	452	1,236	21,691