

Foreign Exchange Position

Positions as at: 22 April 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	485,166.60	974,225.70	1,459,392.30
Total	485,166.60	974,225.70	1,459,392.30

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,995	139,175	207,169
Total	67,995	139,175	207,169

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	138,710.57	37,998.25	233,076.26	423,818.41	14,161.06	36,113.36	520,649.34	54,865.05	1,459,392.30
Total	138,710.57	37,998.25	233,076.26	423,818.41	14,161.06	36,113.36	520,649.34	54,865.05	1,459,392.30

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,729	11,144	35,445	74,106	3,468	9,633	61,240	5,405	207,169
Total	6,729	11,144	35,445	74,106	3,468	9,633	61,240	5,405	207,169

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	1,124,769.23	162,332.36	79,566.25	57,110.93	23,668.61	10,456.88	1,488.04	1,459,392.30
Total	1,124,769.23	162,332.36	79,566.25	57,110.93	23,668.61	10,456.88	1,488.04	1,459,392.30

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	184,867	9,824	5,237	3,584	2,348	1,181	128	207,169
Total	184,867	9,824	5,237	3,584	2,348	1,181	128	207,169

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	87.03	Afghani
ALL	110.41	Lek
AMD	468.21	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	410.5	Kwanza
ARS	113.96	Argentine Peso
AUD	1.3421	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8014	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	86.2	Taka
BGN	1.8017	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2006	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

22 April 2022

BND	1.3635	Brunei Dollar
BOB	6.8	Boliviano
BRL	4.6219	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.1994	Ngultrum
BWP	11.7096	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2498	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.9482	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	813.7	Chilean Peso
CNY	6.4188	Yuan Renminbi
COP	3755.41	Colombian Peso
COU	0.0803	Unidad de Valor Real
CRC	651.175	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.56	Cape Verde Escudo
CZK	22.436	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.8545	Danish Krone
DOP	54.95	Dominican Peso
DZD	143.1659	Algerian Dinar
EGP	18.46	Egyptian Pound
ERN	15	Nakfa
ETB	51.2724	Ethiopian Birr
EUR	0.9212	Euro
FJD	2.0872	Fiji Dollar
FKP	0.7675	Falkland Islands Pound
GBP	0.7651	Pound Sterling
GEL	2.99	Lari
GHS	7.32	Cedi
GIP	0.7674	Gibraltar Pound
GMD	53.6	Dalasi
GNF	8735	Guinea Franc
GTQ	7.648	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8437	Hong Kong Dollar
HNL	24.2864	Lempira
HRK	6.9614	Croatian Kuna
HTG	106	Gourde
HUF	341.26	Forint
IDR	14355	Rupiah
ILS	3.2173	New Israeli Sheqel
INR	76.2409	Indian Rupee

Foreign Exchange Position

Positions as at:

22 April 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.91	Iceland Krona
JMD	154	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	127.88	Yen
KES	115.45	Kenyan Shilling
KGS	81	Som
KHR	4035	Riel
KMF	454.35	Comoro Franc
KPW	130	North Korean Won
KRW	1233.66	Won
KWD	0.305	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	442.38	Tenge
LAK	11885	Kip
LBP	1505.5	Lebanese Pound
LKR	330	Sri Lanka Rupee
LRD	150.7	Liberian Dollar
LSL	15.0225	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7035	Libyan Dinar
MAD	9.792	Moroccan Dirham
MDL	18.4115	Moldovan Leu
MGA	3985	Malagasy Ariary
MKD	56.66	Denar
MMK	1850	Kyat
MNT	3037	Tugrik
MOP	8.079	Pataca
MRO	356	Ouguiya
MUR	42.85	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	805.55	Kwacha
MXN	19.983	Mexican Peso
MXV	2.7392	Mexican Unidad de Inversion (UDI)
MYR	4.279	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.069	Namibia Dollar
NGN	415	Naira
NIO	35.61	Cordoba Oro
NOK	8.8048	Norwegian Krone
NPR	121.94	Nepalese Rupee
NZD	1.4691	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.713	Nuevo Sol

Foreign Exchange Position

Positions as at:

22 April 2022

PGK	3.4305	Kina
PHP	52.35	Philippine Peso
PKR	185.6	Pakistan Rupee
PLN	4.2692	Zloty
PYG	6850.07	Guarani
QAR	3.64	Qatari Rial
RON	4.5512	Leu
RSD	108.27	Serbian Dinar
RUB	79.75	Russian Ruble
RWF	1009.67	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.83	Seychelles Rupee
SDG	445.1502	Sudanese Pound
SEK	9.4366	Swedish Krona
SGD	1.3635	Singapore Dollar
SHP	0.7654	Saint Helena Pound
SLL	12237.3	Leone
SOS	575	Somali Shilling
SRD	20.599	Surinam Dollar
SSP	419.4317	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	15.0285	Lilangeni
THB	33.76	Baht
TJS	12.48	Somoni
TMT	3.49	New Manat
TND	2.9906	Tunisian Dinar
TOP	2.2193	Pa'anga
TRY	14.6709	Turkish Lira
TTD	6.7568	Trinidad and Tobago Dollar
TWD	29.22	New Taiwan Dollar
TZS	2317	Tanzanian Shilling
UAH	29.5	Hryvnia
UGX	3530	Uganda Shilling
USD	1	US Dollar
UYU	41.13	Peso Uruguayo
UZS	11276.8	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22962	Dong
VUV	111.14	Vatu
WST	2.5504	Tala
XAF	604.12	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	603	CFA Franc BCEAO
XPF	109.81	CFP Franc

Foreign Exchange Position

Positions as at:

22 April 2022

YER	250	Yemeni Rial
ZAR	15.0166	Rand
ZMK	5185	Zambian Kwacha
ZWL	146.4603	Zimbabwe Dollar

Interest Rate Position

Positions as at: 22 April 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	913,188.37	455,986.16	1,369,174.53
Floating vs. Fixed	9,330,890.44	2,852,726.71	12,183,617.16
Overnight Index Swap	1,696,454.52	638,388.35	2,334,842.87
Total	11,940,533.34	3,947,101.22	15,887,634.56

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,176	3,899	20,074
Floating vs. Fixed	283,481	112,760	396,241
Overnight Index Swap	51,263	11,287	62,550
Total	350,919	127,946	478,865

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	386,780.61	0.00	72,718.42	11,065.07	230,949.20	155,756.00	511,905.23	1,369,174.53
Floating vs. Fixed	2,860,676.63	2,342,994.98	279,053.13	26,690.08	126,946.39	1,798,623.15	4,748,632.79	12,183,617.16
Overnight Index Swap	743,673.16	5,760.42	136,015.81	55,473.93	494,780.43	703.83	898,435.30	2,334,842.87
Total	3,991,130.41	2,348,755.40	487,787.36	93,229.08	852,676.02	1,955,082.98	6,158,973.31	15,887,634.56

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,583	0	282	219	4,314	4,808	5,869	20,074
Floating vs. Fixed	88,722	72,634	5,952	552	4,026	70,908	153,449	396,241
Overnight Index Swap	14,219	126	892	1,330	10,720	28	35,235	62,550
Total	107,524	72,760	7,125	2,101	19,060	75,743	194,553	478,865

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	587,146.81	236,499.44	319,329.28	161,606.46	31,504.52	18,602.13	14,485.88	1,369,174.53
Floating vs. Fixed	4,371,262.32	2,214,593.56	3,610,506.73	1,520,567.37	202,181.47	99,429.54	165,076.16	12,183,617.16
Overnight Index Swap	1,061,216.33	389,882.66	487,324.71	255,790.12	62,447.50	48,338.06	29,843.47	2,334,842.87
Total	6,019,625.46	2,840,975.67	4,417,160.72	1,937,963.96	296,133.49	166,369.74	209,405.52	15,887,634.56

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	6,057	2,526	5,381	3,662	998	741	710	20,074
Floating vs. Fixed	64,510	61,913	160,777	85,373	10,200	5,308	8,162	396,241
Overnight Index Swap	10,858	11,689	22,805	10,984	2,420	2,014	1,780	62,550
Total	81,425	76,128	188,963	100,019	13,617	8,062	10,652	478,865

Foreign Exchange Rate

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AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	87.03	Afghani
ALL	110.41	Lek
AMD	468.21	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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DOP	54.95	Dominican Peso
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EGP	18.46	Egyptian Pound
ERN	15	Nakfa

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ETB	51.2724	Ethiopian Birr
EUR	0.9212	Euro
FJD	2.0872	Fiji Dollar
FKP	0.7675	Falkland Islands Pound
GBP	0.7651	Pound Sterling
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GHS	7.32	Cedi
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LVL	0.5078	Latvian Lats
LYD	4.7035	Libyan Dinar

Interest Rate Position

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MAD	9.792 Moroccan Dirham
MDL	18.4115 Moldovan Leu
MGA	3985 Malagasy Ariary
MKD	56.66 Denar
MMK	1850 Kyat
MNT	3037 Tugrik
MOP	8.079 Pataca
MRO	356 Ouguiya
MUR	42.85 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	805.55 Kwacha
MXN	19.983 Mexican Peso
MXV	2.7392 Mexican Unidad de Inversion (UDI)
MYR	4.279 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.069 Namibia Dollar
NGN	415 Naira
NIO	35.61 Cordoba Oro
NOK	8.8048 Norwegian Krone
NPR	121.94 Nepalese Rupee
NZD	1.4691 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.713 Nuevo Sol
PGK	3.4305 Kina
PHP	52.35 Philippine Peso
PKR	185.6 Pakistan Rupee
PLN	4.2692 Zloty
PYG	6850.07 Guarani
QAR	3.64 Qatari Rial
RON	4.5512 Leu
RSD	108.27 Serbian Dinar
RUB	79.75 Russian Ruble
RWF	1009.67 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.9428 Solomon Islands Dollar
SCR	13.83 Seychelles Rupee
SDG	445.1502 Sudanese Pound
SEK	9.4366 Swedish Krona
SGD	1.3635 Singapore Dollar
SHP	0.7654 Saint Helena Pound
SLL	12237.3 Leone
SOS	575 Somali Shilling

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Positions as at:

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SRD	20.599	Surinam Dollar
SSP	419.4317	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	15.0285	Lilangeni
THB	33.76	Baht
TJS	12.48	Somoni
TMT	3.49	New Manat
TND	2.9906	Tunisian Dinar
TOP	2.2193	Pa'anga
TRY	14.6709	Turkish Lira
TTD	6.7568	Trinidad and Tobago Dollar
TWD	29.22	New Taiwan Dollar
TZS	2317	Tanzanian Shilling
UAH	29.5	Hryvnia
UGX	3530	Uganda Shilling
USD	1	US Dollar
UYU	41.13	Peso Uruguayo
UZS	11276.8	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22962	Dong
VUV	111.14	Vatu
WST	2.5504	Tala
XAF	604.12	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	603	CFA Franc BCEAO
XPF	109.81	CFP Franc
YER	250	Yemeni Rial
ZAR	15.0166	Rand
ZMK	5185	Zambian Kwacha
ZWL	146.4603	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 19 April 2022 to 22 April 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	130,913.54	206,473.92	337,387.46
Total	130,913.54	206,473.92	337,387.46

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,518	33,517	54,035
Total	20,518	33,517	54,035

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	32,880.78	12,617.74	55,073.79	95,390.79	3,459.61	6,277.00	119,890.55	11,797.22	337,387.46
Total	32,880.78	12,617.74	55,073.79	95,390.79	3,459.61	6,277.00	119,890.55	11,797.22	337,387.46

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,564	3,466	9,258	20,248	666	1,936	16,078	820	54,035
Total	1,564	3,466	9,258	20,248	666	1,936	16,078	820	54,035

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	299,409.79	22,576.69	8,836.33	2,593.91	3,598.99	371.76	0.00	337,387.46
Total	299,409.79	22,576.69	8,836.33	2,593.91	3,598.99	371.76	0.00	337,387.46

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	51,936	1,318	383	167	203	28	0	54,035
Total	51,936	1,318	383	167	203	28	0	54,035

Interest Rate Turnover

Turnover for the period: 19 April 2022 to 22 April 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	21,050.29	493,077.02	514,127.31
Floating vs. Fixed	742,671.61	1,018,614.30	1,761,285.91
Overnight Index Swap	414,689.35	787,871.41	1,202,560.75
Total	1,178,411.24	2,299,562.72	3,477,973.97

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	184	2,061	2,245
Floating vs. Fixed	11,788	10,924	22,711
Overnight Index Swap	3,516	1,870	5,386
Total	15,487	14,855	30,342

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	140,525.93	0.00	42,073.93	0.00	337.03	6,309.77	324,880.65	514,127.31
Floating vs. Fixed	111,622.48	185,500.94	25,861.81	1,461.52	8,270.46	181,581.47	1,246,987.23	1,761,285.91
Overnight Index Swap	166,425.24	974.82	13,404.97	419.16	27,063.76	0.00	994,272.80	1,202,560.75
Total	418,573.64	186,475.75	81,340.71	1,880.68	35,671.26	187,891.24	2,566,140.67	3,477,973.97

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	704	0	245	0	8	117	1,171	2,245
Floating vs. Fixed	1,205	3,550	316	27	82	3,017	14,515	22,711
Overnight Index Swap	2,018	18	36	8	267	0	3,040	5,386
Total	3,927	3,568	597	35	357	3,134	18,726	30,342

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	322,595.93	85,054.02	69,186.02	20,980.49	6,822.04	4,348.14	5,140.68	514,127.31
Floating vs. Fixed	1,305,440.10	159,598.57	168,082.76	89,101.09	35,247.98	1,785.60	2,029.81	1,761,285.91
Overnight Index Swap	1,032,099.10	52,468.26	52,878.70	43,074.61	18,611.42	545.95	2,882.72	1,202,560.75
Total	2,660,135.13	297,120.84	290,147.48	153,156.19	60,681.44	6,679.69	10,053.20	3,477,973.97

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	404	216	473	410	230	145	368	2,245
Floating vs. Fixed	9,677	1,718	5,174	4,250	1,295	142	456	22,711
Overnight Index Swap	1,752	482	1,287	1,145	438	62	221	5,386
Total	11,833	2,416	6,933	5,805	1,962	349	1,045	30,342