

Foreign Exchange Position

Positions as at: 29 April 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	461,477.84	964,874.07	1,426,351.91
Total	461,477.84	964,874.07	1,426,351.91

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,975	138,560	203,535
Total	64,975	138,560	203,535

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	140,748.23	42,949.45	207,579.93	417,994.41	15,452.12	34,442.24	508,068.72	59,116.81	1,426,351.91
Total	140,748.23	42,949.45	207,579.93	417,994.41	15,452.12	34,442.24	508,068.72	59,116.81	1,426,351.91

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,309	13,002	33,212	75,047	3,529	9,078	56,889	5,469	203,535
Total	7,309	13,002	33,212	75,047	3,529	9,078	56,889	5,469	203,535

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	1,096,960.59	154,303.15	77,449.32	62,722.35	23,016.99	10,411.98	1,487.52	1,426,351.91
Total	1,096,960.59	154,303.15	77,449.32	62,722.35	23,016.99	10,411.98	1,487.52	1,426,351.91

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	181,371	9,476	5,020	4,003	2,351	1,187	128	203,535
Total	181,371	9,476	5,020	4,003	2,351	1,187	128	203,535

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	85.85	Afghani
ALL	114.12	Lek
AMD	458.98	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	400.632	Kwanza
ARS	115.03	Argentine Peso
AUD	1.4029	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8519	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	86.36	Taka
BGN	1.8524	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2007	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

29 April 2022

BND	1.381	Brunei Dollar
BOB	6.8	Boliviano
BRL	4.9651	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.553	Ngultrum
BWP	12.0773	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2819	Canadian Dollar
CDF	1994.41	Congolese Franc
CHF	0.9689	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	845.57	Chilean Peso
CNY	6.5595	Yuan Renminbi
COP	3947.95	Colombian Peso
COU	0.0762	Unidad de Valor Real
CRC	659.775	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.41	Cape Verde Escudo
CZK	23.195	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.048	Danish Krone
DOP	55	Dominican Peso
DZD	144.3341	Algerian Dinar
EGP	18.47	Egyptian Pound
ERN	15	Nakfa
ETB	51.3571	Ethiopian Birr
EUR	0.9471	Euro
FJD	2.1345	Fiji Dollar
FKP	0.795	Falkland Islands Pound
GBP	0.7967	Pound Sterling
GEL	3.03	Lari
GHS	7.3	Cedi
GIP	0.795	Gibraltar Pound
GMD	53.6	Dalasi
GNF	8694	Guinea Franc
GTQ	7.645	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8463	Hong Kong Dollar
HNL	24.2903	Lempira
HRK	7.1873	Croatian Kuna
HTG	104.7171	Gourde
HUF	357.66	Forint
IDR	14420	Rupiah
ILS	3.3111	New Israeli Sheqel
INR	76.605	Indian Rupee

Foreign Exchange Position

Positions as at:

29 April 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	130.91	Iceland Krona
JMD	153.58	Jamaican Dollar
JOD	0.7071	Jordanian Dinar
JPY	128.42	Yen
KES	115.65	Kenyan Shilling
KGS	84.1302	Som
KHR	4034	Riel
KMF	465.3	Comoro Franc
KPW	130	North Korean Won
KRW	1266.27	Won
KWD	0.3059	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	446.68	Tenge
LAK	11992	Kip
LBP	1505.7	Lebanese Pound
LKR	349.92	Sri Lanka Rupee
LRD	150.5	Liberian Dollar
LSL	15.8975	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.735	Libyan Dinar
MAD	9.972	Moroccan Dirham
MDL	18.3822	Moldovan Leu
MGA	3985	Malagasy Ariary
MKD	58.34	Denar
MMK	1850	Kyat
MNT	3065	Tugrik
MOP	8.07	Pataca
MRO	356	Ouguiya
MUR	42.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	804.55	Kwacha
MXN	20.3759	Mexican Peso
MXV	2.79	Mexican Unidad de Inversion (UDI)
MYR	4.358	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.962	Namibia Dollar
NGN	414.92	Naira
NIO	35.63	Cordoba Oro
NOK	9.327	Norwegian Krone
NPR	122.45	Nepalese Rupee
NZD	1.5272	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.826	Nuevo Sol

Foreign Exchange Position

Positions as at:

29 April 2022

PGK	3.4188	Kina
PHP	52.15	Philippine Peso
PKR	185.32	Pakistan Rupee
PLN	4.4543	Zloty
PYG	6838.77	Guarani
QAR	3.6554	Qatari Rial
RON	4.6837	Leu
RSD	111.3	Serbian Dinar
RUB	71.25	Russian Ruble
RWF	1010.1	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	7.7459	Solomon Islands Dollar
SCR	14.128	Seychelles Rupee
SDG	445.0502	Sudanese Pound
SEK	9.842	Swedish Krona
SGD	1.381	Singapore Dollar
SHP	0.7952	Saint Helena Pound
SLL	12313	Leone
SOS	575	Somali Shilling
SRD	20.684	Surinam Dollar
SSP	423.6111	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.9035	Lilangeni
THB	34.34	Baht
TJS	12.47	Somoni
TMT	3.49	New Manat
TND	3.0525	Tunisian Dinar
TOP	2.1739	Pa'anga
TRY	14.7956	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	29.428	New Taiwan Dollar
TZS	2320	Tanzanian Shilling
UAH	29.5	Hryvnia
UGX	3560	Uganda Shilling
USD	1	US Dollar
UYU	40.91	Peso Uruguayo
UZS	11195.06	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22965	Dong
VUV	113.41	Vatu
WST	2.5126	Tala
XAF	621.29	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	610.25	CFA Franc BCEAO
XPF	112.88	CFP Franc

Foreign Exchange Position

Positions as at:

29 April 2022

YER	249.93	Yemeni Rial
ZAR	15.8936	Rand
ZMK	5185	Zambian Kwacha
ZWL	155.3645	Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 April 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	896,456.42	586,336.51	1,482,792.94
Floating vs. Fixed	9,326,872.13	2,888,029.96	12,214,902.09
Overnight Index Swap	1,741,842.59	664,635.82	2,406,478.41
Total	11,965,171.15	4,139,002.30	16,104,173.44

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,995	4,197	20,191
Floating vs. Fixed	286,297	113,791	400,088
Overnight Index Swap	52,288	11,565	63,853
Total	354,579	129,552	484,131

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	427,334.31	0.00	72,965.18	9,302.82	217,961.03	158,716.45	596,513.15	1,482,792.94
Floating vs. Fixed	2,847,249.26	2,333,576.55	272,688.69	25,945.74	124,666.21	1,814,493.91	4,796,281.74	12,214,902.09
Overnight Index Swap	775,904.94	5,877.73	130,031.67	53,410.71	497,710.51	703.59	942,839.26	2,406,478.41
Total	4,050,488.51	2,339,454.28	475,685.53	88,659.27	840,337.74	1,973,913.96	6,335,634.15	16,104,173.44

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,612	0	281	203	4,087	4,838	6,171	20,191
Floating vs. Fixed	88,543	73,959	6,000	561	4,012	71,341	155,673	400,088
Overnight Index Swap	14,691	131	920	1,335	10,810	28	35,938	63,853
Total	107,846	74,090	7,200	2,099	18,909	76,207	197,782	484,131

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	650,028.14	250,720.48	343,984.59	165,625.91	33,580.24	20,868.85	17,984.71	1,482,792.94
Floating vs. Fixed	4,424,686.12	2,222,258.24	3,587,680.14	1,519,045.01	198,214.32	98,717.00	164,301.27	12,214,902.09
Overnight Index Swap	1,115,818.32	395,021.85	493,480.20	259,293.82	63,363.84	48,375.15	31,125.23	2,406,478.41
Total	6,190,532.58	2,868,000.57	4,425,144.94	1,943,964.75	295,158.40	167,961.00	213,411.21	16,104,173.44

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	5,910	2,572	5,462	3,724	1,023	758	743	20,191
Floating vs. Fixed	65,421	62,520	161,779	86,525	10,298	5,322	8,225	400,088
Overnight Index Swap	11,213	11,885	23,103	11,327	2,461	2,027	1,837	63,853
Total	82,544	76,977	190,344	101,576	13,781	8,106	10,805	484,131

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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29 April 2022

AFN	85.85	Afghani
ALL	114.12	Lek
AMD	458.98	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	400.632	Kwanza
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DZD	144.3341	Algerian Dinar
EGP	18.47	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

29 April 2022

ETB	51.3571	Ethiopian Birr
EUR	0.9471	Euro
FJD	2.1345	Fiji Dollar
FKP	0.795	Falkland Islands Pound
GBP	0.7967	Pound Sterling
GEL	3.03	Lari
GHS	7.3	Cedi
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KPW	130	North Korean Won
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KWD	0.3059	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	446.68	Tenge
LAK	11992	Kip
LBP	1505.7	Lebanese Pound
LKR	349.92	Sri Lanka Rupee
LRD	150.5	Liberian Dollar
LSL	15.8975	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.735	Libyan Dinar

Interest Rate Position

Positions as at:

29 April 2022

MAD	9.972 Moroccan Dirham
MDL	18.3822 Moldovan Leu
MGA	3985 Malagasy Ariary
MKD	58.34 Denar
MMK	1850 Kyat
MNT	3065 Tugrik
MOP	8.07 Pataca
MRO	356 Ouguiya
MUR	42.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	804.55 Kwacha
MXN	20.3759 Mexican Peso
MXV	2.79 Mexican Unidad de Inversion (UDI)
MYR	4.358 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.962 Namibia Dollar
NGN	414.92 Naira
NIO	35.63 Cordoba Oro
NOK	9.327 Norwegian Krone
NPR	122.45 Nepalese Rupee
NZD	1.5272 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.826 Nuevo Sol
PGK	3.4188 Kina
PHP	52.15 Philippine Peso
PKR	185.32 Pakistan Rupee
PLN	4.4543 Zloty
PYG	6838.77 Guarani
QAR	3.6554 Qatari Rial
RON	4.6837 Leu
RSD	111.3 Serbian Dinar
RUB	71.25 Russian Ruble
RWF	1010.1 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.7459 Solomon Islands Dollar
SCR	14.128 Seychelles Rupee
SDG	445.0502 Sudanese Pound
SEK	9.842 Swedish Krona
SGD	1.381 Singapore Dollar
SHP	0.7952 Saint Helena Pound
SLL	12313 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

29 April 2022

SRD	20.684 Surinam Dollar
SSP	423.6111 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.9035 Lilangeni
THB	34.34 Baht
TJS	12.47 Somoni
TMT	3.49 New Manat
TND	3.0525 Tunisian Dinar
TOP	2.1739 Pa'anga
TRY	14.7956 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	29.428 New Taiwan Dollar
TZS	2320 Tanzanian Shilling
UAH	29.5 Hryvnia
UGX	3560 Uganda Shilling
USD	1 US Dollar
UYU	40.91 Peso Uruguayo
UZS	11195.06 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22965 Dong
VUV	113.41 Vatu
WST	2.5126 Tala
XAF	621.29 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	610.25 CFA Franc BCEAO
XPF	112.88 CFP Franc
YER	249.93 Yemeni Rial
ZAR	15.8936 Rand
ZMK	5185 Zambian Kwacha
ZWL	155.3645 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

25 April 2022 to

29 April 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	126,165.38	208,428.49	334,593.86
Total	126,165.38	208,428.49	334,593.86

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,528	37,267	60,794
Total	23,528	37,267	60,794

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	35,757.09	18,721.83	48,849.58	97,517.85	5,329.46	6,377.72	107,819.44	14,220.89	334,593.86
Total	35,757.09	18,721.83	48,849.58	97,517.85	5,329.46	6,377.72	107,819.44	14,220.89	334,593.86

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,191	5,939	9,543	24,623	972	2,276	14,376	877	60,794
Total	2,191	5,939	9,543	24,623	972	2,276	14,376	877	60,794

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	296,201.67	19,570.70	9,396.21	3,956.47	5,018.97	449.84	0.00	334,593.86
Total	296,201.67	19,570.70	9,396.21	3,956.47	5,018.97	449.84	0.00	334,593.86

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	58,683	1,030	394	303	334	51	0	60,794
Total	58,683	1,030	394	303	334	51	0	60,794

Interest Rate Turnover

Turnover for the period:

25 April 2022 to

29 April 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	31,251.78	459,096.43	490,348.20
Floating vs. Fixed	475,730.69	417,367.59	893,098.28
Overnight Index Swap	184,355.34	156,760.44	341,115.78
Total	691,337.81	1,033,224.46	1,724,562.27

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	184	1,858	2,042
Floating vs. Fixed	8,817	5,203	14,020
Overnight Index Swap	2,397	1,106	3,502
Total	11,398	8,167	19,564

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	141,162.05	0.00	31,235.85	0.00	0.00	7,392.27	310,558.03	490,348.20
Floating vs. Fixed	59,676.23	151,717.03	13,255.77	1,190.63	955.92	82,326.86	583,975.85	893,098.28
Overnight Index Swap	156,589.22	843.12	4,523.38	243.42	8,045.13	0.00	170,871.51	341,115.78
Total	357,427.50	152,560.15	49,015.00	1,434.05	9,001.05	89,719.13	1,065,405.39	1,724,562.27

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	595	0	178	0	0	135	1,135	2,042
Floating vs. Fixed	926	3,571	217	27	27	2,164	7,089	14,020
Overnight Index Swap	1,739	13	42	16	184	0	1,509	3,502
Total	3,259	3,584	437	43	211	2,299	9,732	19,564

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	277,768.32	83,129.38	82,863.10	24,451.17	7,554.28	6,241.54	8,340.41	490,348.20
Floating vs. Fixed	465,644.42	167,048.21	157,722.09	77,187.02	20,708.37	2,206.44	2,581.73	893,098.28
Overnight Index Swap	207,499.40	35,671.50	48,734.21	34,981.74	10,113.48	590.05	3,525.40	341,115.78
Total	950,912.15	285,849.09	289,319.40	136,619.94	38,376.12	9,038.03	14,447.54	1,724,562.27

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	284	216	485	414	209	129	307	2,042
Floating vs. Fixed	2,575	2,037	4,065	3,861	1,023	130	330	14,020
Overnight Index Swap	414	443	1,005	1,002	364	43	232	3,502
Total	3,273	2,695	5,555	5,276	1,596	302	869	19,564