

Foreign Exchange Position

Positions as at: 06 May 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	467,623.61	968,934.22	1,436,557.83
Total	467,623.61	968,934.22	1,436,557.83

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,274	141,507	206,781
Total	65,274	141,507	206,781

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	137,064.88	43,087.38	216,091.49	423,418.47	15,749.17	35,119.61	511,223.44	54,803.40	1,436,557.83
Total	137,064.88	43,087.38	216,091.49	423,418.47	15,749.17	35,119.61	511,223.44	54,803.40	1,436,557.83

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,279	12,606	35,093	75,410	3,640	9,235	58,158	5,360	206,781
Total	7,279	12,606	35,093	75,410	3,640	9,235	58,158	5,360	206,781

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	1,101,888.41	160,308.69	78,150.32	60,023.84	24,512.44	10,190.52	1,483.61	1,436,557.83
Total	1,101,888.41	160,308.69	78,150.32	60,023.84	24,512.44	10,190.52	1,483.61	1,436,557.83

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	184,238	9,841	5,114	3,806	2,460	1,196	126	206,781
Total	184,238	9,841	5,114	3,806	2,460	1,196	126	206,781

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	86.01	Afghani
ALL	113.08	Lek
AMD	453.63	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	400.813	Kwanza
ARS	116.01	Argentine Peso
AUD	1.3767	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8409	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	86.27	Taka
BGN	1.8409	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2008	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

06 May 2022

BND	1.3736	Brunei Dollar
BOB	6.79	Boliviano
BRL	4.9198	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.3556	Ngultrum
BWP	12.0919	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2731	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.972	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	852.9	Chilean Peso
CNY	6.608	Yuan Renminbi
COP	4061.2	Colombian Peso
COU	0.0747	Unidad de Valor Real
CRC	662.825	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.79	Cape Verde Escudo
CZK	23.116	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.0045	Danish Krone
DOP	54.85	Dominican Peso
DZD	144.4553	Algerian Dinar
EGP	18.43	Egyptian Pound
ERN	15	Nakfa
ETB	51.4167	Ethiopian Birr
EUR	0.9412	Euro
FJD	2.116	Fiji Dollar
FKP	0.8	Falkland Islands Pound
GBP	0.7921	Pound Sterling
GEL	3.015	Lari
GHS	7.3	Cedi
GIP	0.8	Gibraltar Pound
GMD	53.65	Dalasi
GNF	8657	Guinea Franc
GTQ	7.66	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8484	Hong Kong Dollar
HNL	24.2951	Lempira
HRK	7.1054	Croatian Kuna
HTG	107	Gourde
HUF	353.1	Forint
IDR	14495	Rupiah
ILS	3.3471	New Israeli Sheqel
INR	76.257	Indian Rupee

Foreign Exchange Position

Positions as at:

06 May 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.57	Iceland Krona
JMD	153.39	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	129.07	Yen
KES	115.75	Kenyan Shilling
KGS	82	Som
KHR	4042	Riel
KMF	466.16	Comoro Franc
KPW	130	North Korean Won
KRW	1251.51	Won
KWD	0.3064	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	437.88	Tenge
LAK	12374.6	Kip
LBP	1505.5	Lebanese Pound
LKR	345	Sri Lanka Rupee
LRD	149	Liberian Dollar
LSL	15.44	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7785	Libyan Dinar
MAD	9.9385	Moroccan Dirham
MDL	18.6012	Moldovan Leu
MGA	3956	Malagasy Ariary
MKD	58.22	Denar
MMK	1850	Kyat
MNT	3082	Tugrik
MOP	8.084	Pataca
MRO	356	Ouguiya
MUR	42.85	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	806.95	Kwacha
MXN	20.014	Mexican Peso
MXV	2.7361	Mexican Unidad de Inversion (UDI)
MYR	4.352	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.829	Namibia Dollar
NGN	414.69	Naira
NIO	35.63	Cordoba Oro
NOK	9.2385	Norwegian Krone
NPR	122.26	Nepalese Rupee
NZD	1.5274	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.76	Nuevo Sol

Foreign Exchange Position

Positions as at:

06 May 2022

PGK	3.4305	Kina
PHP	52.39	Philippine Peso
PKR	185.22	Pakistan Rupee
PLN	4.3662	Zloty
PYG	6817.9	Guarani
QAR	3.64	Qatari Rial
RON	4.6533	Leu
RSD	110.69	Serbian Dinar
RUB	63.625	Russian Ruble
RWF	1010.16	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.5764	Seychelles Rupee
SDG	445.0002	Sudanese Pound
SEK	9.7386	Swedish Krona
SGD	1.3736	Singapore Dollar
SHP	0.7975	Saint Helena Pound
SLL	12470	Leone
SOS	575	Somali Shilling
SRD	20.752	Surinam Dollar
SSP	424.7282	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2510	Syrian Pound
SZL	15.446	Lilangeni
THB	34.04	Baht
TJS	12.45	Somoni
TMT	3.49	New Manat
TND	3.0429	Tunisian Dinar
TOP	2.2548	Pa'anga
TRY	14.7282	Turkish Lira
TTD	6.7579	Trinidad and Tobago Dollar
TWD	29.338	New Taiwan Dollar
TZS	2320	Tanzanian Shilling
UAH	29.25	Hryvnia
UGX	3550	Uganda Shilling
USD	1	US Dollar
UYU	41.1	Peso Uruguayo
UZS	11155.96	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22966	Dong
VUV	113.99	Vatu
WST	2.5126	Tala
XAF	617.37	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	620.2	CFA Franc BCEAO
XPF	112.19	CFP Franc

Foreign Exchange Position

Positions as at:

06 May 2022

YER	249.93	Yemeni Rial
ZAR	15.4433	Rand
ZMK	5185	Zambian Kwacha
ZWL	155.3645	Zimbabwe Dollar

Interest Rate Position

Positions as at:

06 May 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	897,678.66	714,028.60	1,611,707.26
Floating vs. Fixed	9,476,375.13	2,990,675.46	12,467,050.59
Overnight Index Swap	1,692,610.66	725,895.11	2,418,505.77
Total	12,066,664.45	4,430,599.17	16,497,263.62

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,790	4,772	20,561
Floating vs. Fixed	287,484	114,545	402,029
Overnight Index Swap	53,319	11,876	65,195
Total	356,592	131,193	487,785

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	463,075.79	0.00	86,676.58	7,711.63	207,190.02	158,450.77	688,602.48	1,611,707.26
Floating vs. Fixed	2,916,960.18	2,321,643.64	280,281.30	25,571.23	124,546.63	1,824,644.62	4,973,402.98	12,467,050.59
Overnight Index Swap	817,108.28	5,834.59	129,029.78	54,022.61	497,736.62	703.40	914,070.47	2,418,505.77
Total	4,197,144.25	2,327,478.23	495,987.65	87,305.47	829,473.28	1,983,798.80	6,576,075.93	16,497,263.62

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,810	0	318	174	3,887	4,839	6,534	20,561
Floating vs. Fixed	88,396	74,324	6,010	553	4,023	71,778	156,946	402,029
Overnight Index Swap	15,140	131	945	1,347	10,877	28	36,728	65,195
Total	108,345	74,455	7,272	2,074	18,787	76,645	200,208	487,785

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	729,261.28	269,066.14	366,831.00	171,172.17	35,224.86	21,592.64	18,559.17	1,611,707.26
Floating vs. Fixed	4,578,510.63	2,251,097.13	3,635,565.28	1,533,154.84	202,944.44	100,796.28	164,982.00	12,467,050.59
Overnight Index Swap	1,085,909.20	413,225.04	508,137.44	264,843.22	64,828.67	49,265.75	32,296.44	2,418,505.77
Total	6,393,681.11	2,933,388.31	4,510,533.73	1,969,170.24	302,997.97	171,654.66	215,837.60	16,497,263.62

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	5,747	2,614	5,619	3,849	1,086	801	846	20,561
Floating vs. Fixed	65,734	62,806	162,574	86,819	10,412	5,402	8,283	402,029
Overnight Index Swap	11,486	12,209	23,565	11,493	2,481	2,058	1,904	65,195
Total	82,967	77,629	191,758	102,160	13,978	8,260	11,033	487,785

Foreign Exchange Rate

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AED	3.6726	UAE Dirham

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ALL	113.08	Lek
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KZT	437.88	Tenge
LAK	12374.6	Kip
LBP	1505.5	Lebanese Pound
LKR	345	Sri Lanka Rupee
LRD	149	Liberian Dollar
LSL	15.44	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7785	Libyan Dinar

Interest Rate Position

Positions as at:

06 May 2022

MAD	9.9385 Moroccan Dirham
MDL	18.6012 Moldovan Leu
MGA	3956 Malagasy Ariary
MKD	58.22 Denar
MMK	1850 Kyat
MNT	3082 Tugrik
MOP	8.084 Pataca
MRO	356 Ouguiya
MUR	42.85 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	806.95 Kwacha
MXN	20.014 Mexican Peso
MXV	2.7361 Mexican Unidad de Inversion (UDI)
MYR	4.352 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.829 Namibia Dollar
NGN	414.69 Naira
NIO	35.63 Cordoba Oro
NOK	9.2385 Norwegian Krone
NPR	122.26 Nepalese Rupee
NZD	1.5274 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.76 Nuevo Sol
PGK	3.4305 Kina
PHP	52.39 Philippine Peso
PKR	185.22 Pakistan Rupee
PLN	4.3662 Zloty
PYG	6817.9 Guarani
QAR	3.64 Qatari Rial
RON	4.6533 Leu
RSD	110.69 Serbian Dinar
RUB	63.625 Russian Ruble
RWF	1010.16 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	7.9428 Solomon Islands Dollar
SCR	13.5764 Seychelles Rupee
SDG	445.0002 Sudanese Pound
SEK	9.7386 Swedish Krona
SGD	1.3736 Singapore Dollar
SHP	0.7975 Saint Helena Pound
SLL	12470 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

06 May 2022

SRD	20.752 Surinam Dollar
SSP	424.7282 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	15.446 Lilangeni
THB	34.04 Baht
TJS	12.45 Somoni
TMT	3.49 New Manat
TND	3.0429 Tunisian Dinar
TOP	2.2548 Pa'anga
TRY	14.7282 Turkish Lira
TTD	6.7579 Trinidad and Tobago Dollar
TWD	29.338 New Taiwan Dollar
TZS	2320 Tanzanian Shilling
UAH	29.25 Hryvnia
UGX	3550 Uganda Shilling
USD	1 US Dollar
UYU	41.1 Peso Uruguayo
UZS	11155.96 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22966 Dong
VUV	113.99 Vatu
WST	2.5126 Tala
XAF	617.37 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	620.2 CFA Franc BCEAO
XPF	112.19 CFP Franc
YER	249.93 Yemeni Rial
ZAR	15.4433 Rand
ZMK	5185 Zambian Kwacha
ZWL	155.3645 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

03 May 2022 to

06 May 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	90,134.94	128,643.64	218,778.58
Total	90,134.94	128,643.64	218,778.58

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,709	23,260	37,969
Total	14,709	23,260	37,969

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	11,693.21	3,640.73	45,603.69	69,283.35	1,673.03	7,150.83	72,109.23	7,624.52	218,778.58
Total	11,693.21	3,640.73	45,603.69	69,283.35	1,673.03	7,150.83	72,109.23	7,624.52	218,778.58

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	789	1,094	8,984	13,496	551	2,049	10,457	550	37,969
Total	789	1,094	8,984	13,496	551	2,049	10,457	550	37,969

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	197,407.67	11,230.50	3,666.03	3,228.84	3,119.18	126.35	0.00	218,778.58
Total	197,407.67	11,230.50	3,666.03	3,228.84	3,119.18	126.35	0.00	218,778.58

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	36,767	538	231	183	223	28	0	37,969
Total	36,767	538	231	183	223	28	0	37,969

Interest Rate Turnover

Turnover for the period:

03 May 2022 to

06 May 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	31,415.72	585,517.57	616,933.29
Floating vs. Fixed	426,291.56	439,793.57	866,085.13
Overnight Index Swap	239,761.38	209,074.59	448,835.97
Total	697,468.66	1,234,385.73	1,931,854.39

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	185	2,370	2,555
Floating vs. Fixed	6,551	5,319	11,870
Overnight Index Swap	2,313	1,033	3,346
Total	9,049	8,722	17,770

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	175,131.52	0.00	44,992.76	0.00	0.00	2,835.73	393,973.28	616,933.29
Floating vs. Fixed	129,043.87	73,137.64	20,418.43	1,190.34	2,321.84	50,568.96	589,404.06	866,085.13
Overnight Index Swap	155,033.51	0.00	2,487.33	546.65	7,280.76	0.00	283,487.72	448,835.97
Total	459,208.90	73,137.64	67,898.53	1,736.99	9,602.59	53,404.69	1,266,865.05	1,931,854.39

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	788	0	217	0	0	91	1,459	2,555
Floating vs. Fixed	890	1,801	181	27	48	1,630	7,294	11,870
Overnight Index Swap	1,270	0	36	15	151	0	1,874	3,346
Total	2,947	1,801	434	42	199	1,721	10,626	17,770

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	368,527.07	92,453.18	100,574.47	30,547.02	8,727.99	7,024.65	9,078.91	616,933.29
Floating vs. Fixed	486,458.81	124,359.76	161,980.61	66,282.93	21,144.99	2,768.89	3,089.14	866,085.13
Overnight Index Swap	310,336.82	46,144.34	44,963.86	32,715.04	8,388.98	826.30	5,460.63	448,835.97
Total	1,165,322.70	262,957.28	307,518.93	129,545.00	38,261.95	10,619.84	17,628.68	1,931,854.39

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	308	218	612	546	273	181	418	2,555
Floating vs. Fixed	2,534	1,262	3,816	2,862	875	162	360	11,870
Overnight Index Swap	612	477	902	838	248	43	226	3,346
Total	3,454	1,957	5,329	4,246	1,396	386	1,004	17,770