

## Foreign Exchange Position

Positions as at: 20 May 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	491,071.53	979,748.95	1,470,820.48
<b>Total</b>	<b>491,071.53</b>	<b>979,748.95</b>	<b>1,470,820.48</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	68,938	151,234	220,172
<b>Total</b>	<b>68,938</b>	<b>151,234</b>	<b>220,172</b>

### 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	147,555.18	50,318.35	227,477.59	438,269.60	16,193.02	38,439.83	494,390.00	58,176.89	1,470,820.48
<b>Total</b>	<b>147,555.18</b>	<b>50,318.35</b>	<b>227,477.59</b>	<b>438,269.60</b>	<b>16,193.02</b>	<b>38,439.83</b>	<b>494,390.00</b>	<b>58,176.89</b>	<b>1,470,820.48</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,926	14,490	40,698	81,532	3,804	9,378	56,968	5,376	220,172
<b>Total</b>	<b>7,926</b>	<b>14,490</b>	<b>40,698</b>	<b>81,532</b>	<b>3,804</b>	<b>9,378</b>	<b>56,968</b>	<b>5,376</b>	<b>220,172</b>

### 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	1,131,167.29	166,434.27	80,561.81	57,640.72	23,085.80	10,456.91	1,473.67	1,470,820.48
<b>Total</b>	<b>1,131,167.29</b>	<b>166,434.27</b>	<b>80,561.81</b>	<b>57,640.72</b>	<b>23,085.80</b>	<b>10,456.91</b>	<b>1,473.67</b>	<b>1,470,820.48</b>

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	196,715	10,663	5,230	3,779	2,420	1,243	122	220,172
<b>Total</b>	<b>196,715</b>	<b>10,663</b>	<b>5,230</b>	<b>3,779</b>	<b>2,420</b>	<b>1,243</b>	<b>122</b>	<b>220,172</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	90.75	Afghani
ALL	114.77	Lek
AMD	456.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	406	Kwanza
ARS	118.01	Argentine Peso
AUD	1.4374	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.869	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	87.41	Taka
BGN	1.8693	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2009.75	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

20 May 2022

BND	1.3915	Brunei Dollar
BOB	6.8	Boliviano
BRL	4.9682	Brazilian Real
BSD	1	Bahamian Dollar
BTN	77.568	Ngultrum
BWP	12.1655	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2888	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.9877	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	854.04	Chilean Peso
CNY	6.754	Yuan Renminbi
COP	4065.91	Colombian Peso
COU	0.0751	Unidad de Valor Real
CRC	667.37	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	105.39	Cape Verde Escudo
CZK	23.557	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.1124	Danish Krone
DOP	55	Dominican Peso
DZD	145.379	Algerian Dinar
EGP	18.21	Egyptian Pound
ERN	15	Nakfa
ETB	51.491	Ethiopian Birr
EUR	0.9551	Euro
FJD	2.1594	Fiji Dollar
FKP	0.8048	Falkland Islands Pound
GBP	0.8102	Pound Sterling
GEL	2.91	Lari
GHS	7.5	Cedi
GIP	0.8048	Gibraltar Pound
GMD	53.8	Dalasi
GNF	8613	Guinea Franc
GTQ	7.663	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8491	Hong Kong Dollar
HNL	24.3302	Lempira
HRK	7.1939	Croatian Kuna
HTG	106.8495	Gourde
HUF	366.52	Forint
IDR	14685	Rupiah
ILS	3.3903	New Israeli Sheqel
INR	77.8	Indian Rupee

## Foreign Exchange Position

Positions as at:

20 May 2022

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	133.01	Iceland Krona
JMD	153.57	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	128.22	Yen
KES	116.25	Kenyan Shilling
KGS	80.2775	Som
KHR	4050	Riel
KMF	467.86	Comoro Franc
KPW	130	North Korean Won
KRW	1275.33	Won
KWD	0.3064	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	432.88	Tenge
LAK	13176.6	Kip
LBP	1505.5	Lebanese Pound
LKR	355	Sri Lanka Rupee
LRD	152.5	Liberian Dollar
LSL	16.0188	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7881	Libyan Dinar
MAD	10.0862	Moroccan Dirham
MDL	18.984	Moldovan Leu
MGA	3989	Malagasy Ariary
MKD	58.51	Denar
MMK	1850	Kyat
MNT	3107	Tugrik
MOP	8.084	Pataca
MRO	356	Ouguiya
MUR	43.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	808.75	Kwacha
MXN	20.029	Mexican Peso
MXV	2.7359	Mexican Unidad de Inversion (UDI)
MYR	4.3935	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.968	Namibia Dollar
NGN	414.68	Naira
NIO	35.67	Cordoba Oro
NOK	9.8902	Norwegian Krone
NPR	124.13	Nepalese Rupee
NZD	1.5876	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7725	Nuevo Sol

## Foreign Exchange Position

Positions as at:

20 May 2022

PGK	3.4305	Kina
PHP	52.45	Philippine Peso
PKR	197.5	Pakistan Rupee
PLN	4.4349	Zloty
PYG	6840.33	Guarani
QAR	3.64	Qatari Rial
RON	4.7264	Leu
RSD	112.23	Serbian Dinar
RUB	62.25	Russian Ruble
RWF	1011	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	14.05	Seychelles Rupee
SDG	452	Sudanese Pound
SEK	10.0431	Swedish Krona
SGD	1.3919	Singapore Dollar
SHP	0.8099	Saint Helena Pound
SLL	12850	Leone
SOS	575	Somali Shilling
SRD	20.847	Surinam Dollar
SSP	435.7726	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2510	Syrian Pound
SZL	16.0248	Lilangeni
THB	34.63	Baht
TJS	12.45	Somoni
TMT	3.49	New Manat
TND	3.0829	Tunisian Dinar
TOP	2.2795	Pa'anga
TRY	15.9272	Turkish Lira
TTD	6.7524	Trinidad and Tobago Dollar
TWD	29.814	New Taiwan Dollar
TZS	2320	Tanzanian Shilling
UAH	29.5	Hryvnia
UGX	3645	Uganda Shilling
USD	1	US Dollar
UYU	40.6	Peso Uruguayo
UZS	11125.57	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23139	Dong
VUV	114.64	Vatu
WST	2.5126	Tala
XAF	626.69	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	620.25	CFA Franc BCEAO
XPF	113.93	CFP Franc

## Foreign Exchange Position

Positions as at:

20 May 2022

YER	250	Yemeni Rial
ZAR	16.0183	Rand
ZMK	5185	Zambian Kwacha
ZWL	252.0769	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

20 May 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	868,827.26	486,577.54	1,355,404.80
Floating vs. Fixed	9,242,409.11	2,894,617.77	12,137,026.88
Overnight Index Swap	1,834,478.64	678,995.82	2,513,474.46
<b>Total</b>	<b>11,945,715.01</b>	<b>4,060,191.12</b>	<b>16,005,906.13</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,291	4,141	19,431
Floating vs. Fixed	286,747	115,383	402,130
Overnight Index Swap	56,169	12,058	68,227
<b>Total</b>	<b>358,206</b>	<b>131,581</b>	<b>489,787</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	378,697.06	0.00	71,973.82	4,447.83	183,742.72	158,936.16	557,607.21	1,355,404.80
Floating vs. Fixed	2,833,464.13	2,343,866.66	269,111.57	24,440.91	120,002.15	1,865,077.76	4,681,063.71	12,137,026.88
Overnight Index Swap	818,019.90	7,208.32	140,733.87	57,334.77	498,931.81	703.34	990,542.44	2,513,474.46
<b>Total</b>	<b>4,030,181.09</b>	<b>2,351,074.98</b>	<b>481,819.26</b>	<b>86,223.51</b>	<b>802,676.68</b>	<b>2,024,717.26</b>	<b>6,229,213.36</b>	<b>16,005,906.13</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,581	0	303	125	3,335	4,829	6,259	19,431
Floating vs. Fixed	88,553	76,296	6,101	536	3,945	72,704	153,996	402,130
Overnight Index Swap	16,703	147	1,002	1,388	10,662	28	38,298	68,227
<b>Total</b>	<b>109,837</b>	<b>76,443</b>	<b>7,405</b>	<b>2,049</b>	<b>17,942</b>	<b>77,560</b>	<b>198,552</b>	<b>489,787</b>

### 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	579,946.83	228,531.64	324,092.28	159,306.09	31,579.80	18,048.54	13,899.62	1,355,404.80
Floating vs. Fixed	4,463,706.96	2,187,122.74	3,507,969.32	1,515,215.55	197,683.98	99,168.98	166,159.34	12,137,026.88
Overnight Index Swap	1,159,265.46	418,528.46	519,857.30	269,369.99	68,064.11	45,416.19	32,972.94	2,513,474.46
<b>Total</b>	<b>6,202,919.25</b>	<b>2,834,182.85</b>	<b>4,351,918.90</b>	<b>1,943,891.63</b>	<b>297,327.89</b>	<b>162,633.71</b>	<b>213,031.90</b>	<b>16,005,906.13</b>

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	5,073	2,580	5,510	3,738	1,028	762	741	19,431
Floating vs. Fixed	66,831	62,618	161,037	87,343	10,539	5,369	8,394	402,130
Overnight Index Swap	12,316	12,609	24,642	12,154	2,593	1,949	1,965	68,227
<b>Total</b>	<b>84,220</b>	<b>77,807</b>	<b>191,188</b>	<b>103,235</b>	<b>14,159</b>	<b>8,079</b>	<b>11,100</b>	<b>489,787</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

## Interest Rate Position

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20 May 2022

AFN	90.75	Afghani
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AMD	456.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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DZD	145.379	Algerian Dinar
EGP	18.21	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

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20 May 2022

ETB	51.491	Ethiopian Birr
EUR	0.9551	Euro
FJD	2.1594	Fiji Dollar
FKP	0.8048	Falkland Islands Pound
GBP	0.8102	Pound Sterling
GEL	2.91	Lari
GHS	7.5	Cedi
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GMD	53.8	Dalasi
GNF	8613	Guinea Franc
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LAK	13176.6	Kip
LBP	1505.5	Lebanese Pound
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LRD	152.5	Liberian Dollar
LSL	16.0188	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7881	Libyan Dinar

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Positions as at:

20 May 2022

MAD	10.0862 Moroccan Dirham
MDL	18.984 Moldovan Leu
MGA	3989 Malagasy Ariary
MKD	58.51 Denar
MMK	1850 Kyat
MNT	3107 Tugrik
MOP	8.084 Pataca
MRO	356 Ouguiya
MUR	43.1 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	808.75 Kwacha
MXN	20.029 Mexican Peso
MXV	2.7359 Mexican Unidad de Inversion (UDI)
MYR	4.3935 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.968 Namibia Dollar
NGN	414.68 Naira
NIO	35.67 Cordoba Oro
NOK	9.8902 Norwegian Krone
NPR	124.13 Nepalese Rupee
NZD	1.5876 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7725 Nuevo Sol
PGK	3.4305 Kina
PHP	52.45 Philippine Peso
PKR	197.5 Pakistan Rupee
PLN	4.4349 Zloty
PYG	6840.33 Guarani
QAR	3.64 Qatari Rial
RON	4.7264 Leu
RSD	112.23 Serbian Dinar
RUB	62.25 Russian Ruble
RWF	1011 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	7.9428 Solomon Islands Dollar
SCR	14.05 Seychelles Rupee
SDG	452 Sudanese Pound
SEK	10.0431 Swedish Krona
SGD	1.3919 Singapore Dollar
SHP	0.8099 Saint Helena Pound
SLL	12850 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

20 May 2022

SRD	20.847 Surinam Dollar
SSP	435.7726 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	16.0248 Lilangeni
THB	34.63 Baht
TJS	12.45 Somoni
TMT	3.49 New Manat
TND	3.0829 Tunisian Dinar
TOP	2.2795 Pa'anga
TRY	15.9272 Turkish Lira
TTD	6.7524 Trinidad and Tobago Dollar
TWD	29.814 New Taiwan Dollar
TZS	2320 Tanzanian Shilling
UAH	29.5 Hryvnia
UGX	3645 Uganda Shilling
USD	1 US Dollar
UYU	40.6 Peso Uruguayo
UZS	11125.57 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23139 Dong
VUV	114.64 Vatu
WST	2.5126 Tala
XAF	626.69 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	620.25 CFA Franc BCEAO
XPF	113.93 CFP Franc
YER	250 Yemeni Rial
ZAR	16.0183 Rand
ZMK	5185 Zambian Kwacha
ZWL	252.0769 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

16 May 2022 to

20 May 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	129,761.86	200,309.81	330,071.68
Total	129,761.86	200,309.81	330,071.68

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,108	30,967	51,075
Total	20,108	30,967	51,075

### 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	57,696.04	13,123.17	47,914.97	86,803.70	4,079.07	9,479.28	100,812.74	10,162.69	330,071.68
Total	57,696.04	13,123.17	47,914.97	86,803.70	4,079.07	9,479.28	100,812.74	10,162.69	330,071.68

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,684	3,299	10,171	19,062	792	2,147	13,282	640	51,075
Total	1,684	3,299	10,171	19,062	792	2,147	13,282	640	51,075

### 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	296,621.13	21,874.26	5,458.76	2,489.19	3,384.98	243.36	0.00	330,071.68
Total	296,621.13	21,874.26	5,458.76	2,489.19	3,384.98	243.36	0.00	330,071.68

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	48,896	1,466	268	164	248	34	0	51,075
Total	48,896	1,466	268	164	248	34	0	51,075

## Interest Rate Turnover

Turnover for the period:

16 May 2022 to

20 May 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,781.88	502,069.11	511,850.99
Floating vs. Fixed	512,204.57	775,733.35	1,287,937.92
Overnight Index Swap	276,102.96	436,246.28	712,349.24
<b>Total</b>	<b>798,089.41</b>	<b>1,714,048.73</b>	<b>2,512,138.15</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	120	2,118	2,238
Floating vs. Fixed	9,932	8,739	18,670
Overnight Index Swap	3,382	1,772	5,153
<b>Total</b>	<b>13,433</b>	<b>12,628</b>	<b>26,061</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	130,433.27	0.00	43,752.72	0.00	0.00	3,127.68	334,537.32	511,850.99
Floating vs. Fixed	79,966.77	187,916.38	20,496.30	1,340.43	7,877.17	113,460.71	876,880.16	1,287,937.92
Overnight Index Swap	155,054.37	1,496.56	14,236.12	869.77	51,685.58	0.00	489,006.84	712,349.24
<b>Total</b>	<b>365,454.41</b>	<b>189,412.95</b>	<b>78,485.14</b>	<b>2,210.20</b>	<b>59,562.75</b>	<b>116,588.38</b>	<b>1,700,424.32</b>	<b>2,512,138.15</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	682	0	233	0	0	96	1,228	2,238
Floating vs. Fixed	1,132	3,927	248	28	113	2,399	10,824	18,670
Overnight Index Swap	1,996	21	46	17	685	0	2,389	5,153
<b>Total</b>	<b>3,810</b>	<b>3,948</b>	<b>527</b>	<b>45</b>	<b>797</b>	<b>2,495</b>	<b>14,441</b>	<b>26,061</b>

### 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	327,152.92	76,154.71	68,821.17	22,857.07	7,776.49	4,231.02	4,857.59	511,850.99
Floating vs. Fixed	754,931.25	202,232.29	190,926.67	104,925.55	27,966.74	2,921.42	4,034.00	1,287,937.92
Overnight Index Swap	521,250.46	49,118.84	72,198.18	45,961.93	15,608.18	3,458.52	4,753.13	712,349.24
<b>Total</b>	<b>1,603,334.63</b>	<b>327,505.84</b>	<b>331,946.02</b>	<b>173,744.56</b>	<b>51,351.41</b>	<b>10,610.96</b>	<b>13,644.72</b>	<b>2,512,138.15</b>

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	290	189	502	465	240	162	391	2,238
Floating vs. Fixed	5,554	2,322	4,626	4,438	1,102	193	437	18,670
Overnight Index Swap	1,044	503	1,384	1,266	507	134	317	5,153
<b>Total</b>	<b>6,887</b>	<b>3,013</b>	<b>6,512</b>	<b>6,168</b>	<b>1,849</b>	<b>489</b>	<b>1,144</b>	<b>26,061</b>