

Foreign Exchange Position

Positions as at: 27 May 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	493,236.21	997,784.57	1,491,020.79
Total	493,236.21	997,784.57	1,491,020.79

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,648	150,052	217,700
Total	67,648	150,052	217,700

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	146,800.60	49,552.63	240,634.76	441,461.74	16,175.27	41,696.40	493,794.13	60,905.26	1,491,020.79
Total	146,800.60	49,552.63	240,634.76	441,461.74	16,175.27	41,696.40	493,794.13	60,905.26	1,491,020.79

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,790	13,623	40,618	79,558	3,828	9,745	57,165	5,373	217,700
Total	7,790	13,623	40,618	79,558	3,828	9,745	57,165	5,373	217,700

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	1,138,661.38	174,661.23	84,437.39	57,169.96	24,065.35	10,571.77	1,453.70	1,491,020.79
Total	1,138,661.38	174,661.23	84,437.39	57,169.96	24,065.35	10,571.77	1,453.70	1,491,020.79

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	193,345	11,460	5,320	3,874	2,330	1,253	118	217,700
Total	193,345	11,460	5,320	3,874	2,330	1,253	118	217,700

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	88.76	Afghani
ALL	112.36	Lek
AMD	449.71	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	404.91	Kwanza
ARS	119.05	Argentine Peso
AUD	1.4094	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8309	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	87.81	Taka
BGN	1.8309	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2011	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

27 May 2022

BND	1.3754	Brunei Dollar
BOB	6.81	Boliviano
BRL	4.8275	Brazilian Real
BSD	1	Bahamian Dollar
BTN	77.5782	Ngultrum
BWP	12.0482	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2815	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.9615	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	831.7	Chilean Peso
CNY	6.6916	Yuan Renminbi
COP	3930.55	Colombian Peso
COU	0.0769	Unidad de Valor Real
CRC	672.57	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.23	Cape Verde Escudo
CZK	23.081	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.9642	Danish Krone
DOP	55.11	Dominican Peso
DZD	145.3373	Algerian Dinar
EGP	18.58	Egyptian Pound
ERN	15	Nakfa
ETB	51.5358	Ethiopian Birr
EUR	0.936	Euro
FJD	2.1308	Fiji Dollar
FKP	0.7962	Falkland Islands Pound
GBP	0.7957	Pound Sterling
GEL	2.825	Lari
GHS	7.6	Cedi
GIP	0.7961	Gibraltar Pound
GMD	53.75	Dalasi
GNF	8586	Guinea Franc
GTQ	7.663	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8497	Hong Kong Dollar
HNL	24.3422	Lempira
HRK	7.0495	Croatian Kuna
HTG	109	Gourde
HUF	367.33	Forint
IDR	14630	Rupiah
ILS	3.3398	New Israeli Sheqel
INR	77.5082	Indian Rupee

Foreign Exchange Position

Positions as at:

27 May 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.14	Iceland Krona
JMD	153.84	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	127.31	Yen
KES	116.5	Kenyan Shilling
KGS	79.5	Som
KHR	4053	Riel
KMF	461.68	Comoro Franc
KPW	130	North Korean Won
KRW	1266.41	Won
KWD	0.3058	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	415.58	Tenge
LAK	13245	Kip
LBP	1505.7	Lebanese Pound
LKR	359	Sri Lanka Rupee
LRD	150	Liberian Dollar
LSL	15.73	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7518	Libyan Dinar
MAD	9.9177	Moroccan Dirham
MDL	19.02	Moldovan Leu
MGA	3985	Malagasy Ariary
MKD	57.57	Denar
MMK	1850	Kyat
MNT	3106	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	43.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	808.05	Kwacha
MXN	19.818	Mexican Peso
MXV	2.703	Mexican Unidad de Inversion (UDI)
MYR	4.393	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.73	Namibia Dollar
NGN	414.68	Naira
NIO	35.7	Cordoba Oro
NOK	9.5733	Norwegian Krone
NPR	124.04	Nepalese Rupee
NZD	1.5439	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.68	Nuevo Sol

Foreign Exchange Position

Positions as at:

27 May 2022

PGK	3.5211	Kina
PHP	52.41	Philippine Peso
PKR	202	Pakistan Rupee
PLN	4.3033	Zloty
PYG	6835.85	Guarani
QAR	3.64	Qatari Rial
RON	4.6237	Leu
RSD	109.9	Serbian Dinar
RUB	57.85	Russian Ruble
RWF	1011.63	Rwanda Franc
SAR	3.7509	Saudi Riyal
SBD	7.9681	Solomon Islands Dollar
SCR	13.7701	Seychelles Rupee
SDG	445.1802	Sudanese Pound
SEK	9.8505	Swedish Krona
SGD	1.3747	Singapore Dollar
SHP	0.7993	Saint Helena Pound
SLL	12875	Leone
SOS	575	Somali Shilling
SRD	20.816	Surinam Dollar
SSP	452.0594	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	2510	Syrian Pound
SZL	15.736	Lilangeni
THB	34.28	Baht
TJS	11.38	Somoni
TMT	3.49	New Manat
TND	3.0464	Tunisian Dinar
TOP	2.2543	Pa'anga
TRY	16.3383	Turkish Lira
TTD	6.7397	Trinidad and Tobago Dollar
TWD	29.511	New Taiwan Dollar
TZS	2322	Tanzanian Shilling
UAH	29.5	Hryvnia
UGX	3685	Uganda Shilling
USD	1	US Dollar
UYU	40.02	Peso Uruguayo
UZS	11057.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23190	Dong
VUV	113	Vatu
WST	2.5126	Tala
XAF	614.02	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	610.5	CFA Franc BCEAO
XPF	111.42	CFP Franc

Foreign Exchange Position

Positions as at:

27 May 2022

YER	249.98	Yemeni Rial
ZAR	15.7308	Rand
ZMK	5185	Zambian Kwacha
ZWL	252.0769	Zimbabwe Dollar

Interest Rate Position

Positions as at:

27 May 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	868,828.59	585,427.96	1,454,256.55
Floating vs. Fixed	9,494,834.57	2,985,441.32	12,480,275.89
Overnight Index Swap	1,787,366.20	700,843.78	2,488,209.98
Total	12,151,029.35	4,271,713.06	16,422,742.42

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,095	4,347	19,441
Floating vs. Fixed	290,406	116,811	407,217
Overnight Index Swap	56,810	12,274	69,084
Total	362,310	133,431	495,741

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	419,316.82	0.00	74,912.19	4,447.47	177,071.52	157,986.22	620,522.33	1,454,256.55
Floating vs. Fixed	2,880,790.99	2,412,493.29	277,110.13	25,194.55	118,990.12	1,916,339.07	4,849,357.74	12,480,275.89
Overnight Index Swap	845,525.38	7,977.91	146,485.82	58,231.18	435,237.94	741.51	994,010.25	2,488,209.98
Total	4,145,633.19	2,420,471.20	498,508.13	87,873.20	731,299.58	2,075,066.80	6,463,890.31	16,422,742.42

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,663	0	315	115	3,116	4,842	6,391	19,441
Floating vs. Fixed	88,757	77,349	6,186	547	3,917	73,574	156,888	407,217
Overnight Index Swap	17,513	152	1,034	1,387	9,743	29	39,227	69,084
Total	110,933	77,501	7,534	2,049	16,776	78,444	202,505	495,741

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	613,000.04	242,092.30	357,460.66	169,334.46	33,751.47	20,880.94	17,736.68	1,454,256.55
Floating vs. Fixed	4,629,878.76	2,258,531.94	3,574,191.31	1,545,957.57	204,018.99	100,073.71	167,623.61	12,480,275.89
Overnight Index Swap	1,160,704.22	436,072.32	513,962.40	243,007.86	60,126.87	42,498.61	31,837.70	2,488,209.98
Total	6,403,583.02	2,936,696.55	4,445,614.38	1,958,299.89	297,897.32	163,453.26	217,198.00	16,422,742.42

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	4,827	2,590	5,642	3,786	1,052	777	768	19,441
Floating vs. Fixed	67,786	63,188	162,272	89,149	10,781	5,396	8,647	407,217
Overnight Index Swap	12,610	12,900	25,278	12,122	2,399	1,865	1,911	69,084
Total	85,222	78,678	193,192	105,057	14,231	8,037	11,326	495,741

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at:

27 May 2022

AFN	88.76	Afghani
ALL	112.36	Lek
AMD	449.71	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	404.91	Kwanza
ARS	119.05	Argentine Peso
AUD	1.4094	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8309	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	87.81	Taka
BGN	1.8309	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2011	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3754	Brunei Dollar
BOB	6.81	Boliviano
BRL	4.8275	Brazilian Real
BSD	1	Bahamian Dollar
BTN	77.5782	Ngultrum
BWP	12.0482	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2815	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.9615	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	831.7	Chilean Peso
CNY	6.6916	Yuan Renminbi
COP	3930.55	Colombian Peso
COU	0.0769	Unidad de Valor Real
CRC	672.57	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.23	Cape Verde Escudo
CZK	23.081	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.9642	Danish Krone
DOP	55.11	Dominican Peso
DZD	145.3373	Algerian Dinar
EGP	18.58	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

27 May 2022

ETB	51.5358	Ethiopian Birr
EUR	0.936	Euro
FJD	2.1308	Fiji Dollar
FKP	0.7962	Falkland Islands Pound
GBP	0.7957	Pound Sterling
GEL	2.825	Lari
GHS	7.6	Cedi
GIP	0.7961	Gibraltar Pound
GMD	53.75	Dalasi
GNF	8586	Guinea Franc
GTQ	7.663	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.8497	Hong Kong Dollar
HNL	24.3422	Lempira
HRK	7.0495	Croatian Kuna
HTG	109	Gourde
HUF	367.33	Forint
IDR	14630	Rupiah
ILS	3.3398	New Israeli Sheqel
INR	77.5082	Indian Rupee
IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.14	Iceland Krona
JMD	153.84	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	127.31	Yen
KES	116.5	Kenyan Shilling
KGS	79.5	Som
KHR	4053	Riel
KMF	461.68	Comoro Franc
KPW	130	North Korean Won
KRW	1266.41	Won
KWD	0.3058	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	415.58	Tenge
LAK	13245	Kip
LBP	1505.7	Lebanese Pound
LKR	359	Sri Lanka Rupee
LRD	150	Liberian Dollar
LSL	15.73	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7518	Libyan Dinar

Interest Rate Position

Positions as at:

27 May 2022

MAD	9.9177 Moroccan Dirham
MDL	19.02 Moldovan Leu
MGA	3985 Malagasy Ariary
MKD	57.57 Denar
MMK	1850 Kyat
MNT	3106 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	43.1 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	808.05 Kwacha
MXN	19.818 Mexican Peso
MXV	2.703 Mexican Unidad de Inversion (UDI)
MYR	4.393 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.73 Namibia Dollar
NGN	414.68 Naira
NIO	35.7 Cordoba Oro
NOK	9.5733 Norwegian Krone
NPR	124.04 Nepalese Rupee
NZD	1.5439 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.68 Nuevo Sol
PGK	3.5211 Kina
PHP	52.41 Philippine Peso
PKR	202 Pakistan Rupee
PLN	4.3033 Zloty
PYG	6835.85 Guarani
QAR	3.64 Qatari Rial
RON	4.6237 Leu
RSD	109.9 Serbian Dinar
RUB	57.85 Russian Ruble
RWF	1011.63 Rwanda Franc
SAR	3.7509 Saudi Riyal
SBD	7.9681 Solomon Islands Dollar
SCR	13.7701 Seychelles Rupee
SDG	445.1802 Sudanese Pound
SEK	9.8505 Swedish Krona
SGD	1.3747 Singapore Dollar
SHP	0.7993 Saint Helena Pound
SLL	12875 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

27 May 2022

SRD	20.816 Surinam Dollar
SSP	452.0594 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	15.736 Lilangeni
THB	34.28 Baht
TJS	11.38 Somoni
TMT	3.49 New Manat
TND	3.0464 Tunisian Dinar
TOP	2.2543 Pa'anga
TRY	16.3383 Turkish Lira
TTD	6.7397 Trinidad and Tobago Dollar
TWD	29.511 New Taiwan Dollar
TZS	2322 Tanzanian Shilling
UAH	29.5 Hryvnia
UGX	3685 Uganda Shilling
USD	1 US Dollar
UYU	40.02 Peso Uruguayo
UZS	11057.01 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23190 Dong
VUV	113 Vatu
WST	2.5126 Tala
XAF	614.02 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	610.5 CFA Franc BCEAO
XPF	111.42 CFP Franc
YER	249.98 Yemeni Rial
ZAR	15.7308 Rand
ZMK	5185 Zambian Kwacha
ZWL	252.0769 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

23 May 2022 to

27 May 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	129,259.40	193,143.96	322,403.37
Total	129,259.40	193,143.96	322,403.37

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,898	28,023	46,921
Total	18,898	28,023	46,921

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	23,022.72	13,222.96	71,271.60	91,833.88	3,349.77	11,611.41	93,115.83	14,975.20	322,403.37
Total	23,022.72	13,222.96	71,271.60	91,833.88	3,349.77	11,611.41	93,115.83	14,975.20	322,403.37

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,272	2,922	9,464	15,767	774	2,566	13,466	691	46,921
Total	1,272	2,922	9,464	15,767	774	2,566	13,466	691	46,921

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	282,525.56	25,154.87	6,457.65	2,918.00	5,114.49	232.80	0.00	322,403.37
Total	282,525.56	25,154.87	6,457.65	2,918.00	5,114.49	232.80	0.00	322,403.37

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	44,347	1,834	299	158	258	27	0	46,921
Total	44,347	1,834	299	158	258	27	0	46,921

Interest Rate Turnover

Turnover for the period:

23 May 2022 to

27 May 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,948.61	547,989.83	560,938.44
Floating vs. Fixed	654,403.55	491,279.04	1,145,682.59
Overnight Index Swap	210,456.99	162,875.85	373,332.84
Total	877,809.15	1,202,144.72	2,079,953.87

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	204	2,342	2,546
Floating vs. Fixed	11,173	6,895	18,067
Overnight Index Swap	3,569	1,210	4,779
Total	14,946	10,446	25,392

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	164,877.85	0.00	54,491.04	485.11	0.00	4,149.76	336,934.68	560,938.44
Floating vs. Fixed	164,940.70	147,921.91	21,566.69	1,872.04	1,695.24	172,638.52	635,047.49	1,145,682.59
Overnight Index Swap	137,200.40	864.80	6,138.79	363.91	22,554.84	38.22	206,171.88	373,332.84
Total	467,018.96	148,786.71	82,196.51	2,721.06	24,250.08	176,826.49	1,178,154.06	2,079,953.87

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	801	0	245	7	0	202	1,292	2,546
Floating vs. Fixed	1,052	3,283	290	35	69	3,746	9,594	18,067
Overnight Index Swap	2,030	7	40	12	531	1	2,159	4,779
Total	3,882	3,290	575	54	600	3,948	13,044	25,392

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	317,661.29	91,849.44	100,289.25	27,839.80	8,297.14	6,605.36	8,396.16	560,938.44
Floating vs. Fixed	527,558.62	247,067.09	232,022.28	100,779.08	30,362.81	3,032.76	4,859.96	1,145,682.59
Overnight Index Swap	203,260.38	55,921.16	63,266.80	29,667.22	13,507.08	3,175.57	4,534.63	373,332.84
Total	1,048,480.30	394,837.68	395,578.33	158,286.09	52,167.04	12,813.69	17,790.75	2,079,953.87

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	233	226	693	519	273	176	428	2,546
Floating vs. Fixed	2,827	2,305	5,472	5,167	1,435	209	653	18,067
Overnight Index Swap	424	634	1,648	1,237	423	123	292	4,779
Total	3,483	3,165	7,812	6,923	2,131	507	1,372	25,392