

Foreign Exchange Position

Positions as at: 02 June 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	492,012.06	1,003,215.12	1,495,227.18
Total	492,012.06	1,003,215.12	1,495,227.18

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	71,181	156,710	227,891
Total	71,181	156,710	227,891

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	133,079.45	52,146.59	230,138.31	446,573.40	18,636.97	45,013.64	517,937.33	51,701.50	1,495,227.18
Total	133,079.45	52,146.59	230,138.31	446,573.40	18,636.97	45,013.64	517,937.33	51,701.50	1,495,227.18

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,297	14,735	40,688	80,358	4,440	10,706	64,403	5,264	227,891
Total	7,297	14,735	40,688	80,358	4,440	10,706	64,403	5,264	227,891

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	1,134,788.93	185,438.71	84,756.31	55,883.65	22,677.92	10,227.89	1,453.77	1,495,227.18
Total	1,134,788.93	185,438.71	84,756.31	55,883.65	22,677.92	10,227.89	1,453.77	1,495,227.18

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	201,941	13,082	5,404	3,832	2,300	1,214	118	227,891
Total	201,941	13,082	5,404	3,832	2,300	1,214	118	227,891

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	89.09	Afghani
ALL	112.08	Lek
AMD	447.18	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	411	Kwanza
ARS	120.19	Argentine Peso
AUD	1.3935	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8217	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	88.91	Taka
BGN	1.8218	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2011.7	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

02 June 2022

BND	1.3693	Brunei Dollar
BOB	6.81	Boliviano
BRL	4.7315	Brazilian Real
BSD	1	Bahamian Dollar
BTN	77.659	Ngultrum
BWP	11.9904	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2644	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.9592	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	823.38	Chilean Peso
CNY	6.6715	Yuan Renminbi
COP	3760.6	Colombian Peso
COU	0.0782	Unidad de Valor Real
CRC	681.52	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.72	Cape Verde Escudo
CZK	22.996	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.93	Danish Krone
DOP	55.04	Dominican Peso
DZD	145.2002	Algerian Dinar
EGP	18.58	Egyptian Pound
ERN	15	Nakfa
ETB	51.5678	Ethiopian Birr
EUR	0.9314	Euro
FJD	2.1209	Fiji Dollar
FKP	0.7943	Falkland Islands Pound
GBP	0.7934	Pound Sterling
GEL	2.94	Lari
GHS	7.65	Cedi
GIP	0.7942	Gibraltar Pound
GMD	53.8	Dalasi
GNF	8627	Guinea Franc
GTQ	7.675	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8469	Hong Kong Dollar
HNL	24.3502	Lempira
HRK	7.0222	Croatian Kuna
HTG	109	Gourde
HUF	369.85	Forint
IDR	14580	Rupiah
ILS	3.3221	New Israeli Sheqel
INR	77.569	Indian Rupee

Foreign Exchange Position

Positions as at:

02 June 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.82	Iceland Krona
JMD	152.98	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	128.68	Yen
KES	116.7	Kenyan Shilling
KGS	80.7737	Som
KHR	4052	Riel
KMF	459.12	Comoro Franc
KPW	130	North Korean Won
KRW	1242.26	Won
KWD	0.306	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.08	Tenge
LAK	13415	Kip
LBP	1505.5	Lebanese Pound
LKR	355	Sri Lanka Rupee
LRD	150.5	Liberian Dollar
LSL	15.6263	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7607	Libyan Dinar
MAD	9.8552	Moroccan Dirham
MDL	18.961	Moldovan Leu
MGA	3995	Malagasy Ariary
MKD	57.48	Denar
MMK	1850	Kyat
MNT	3100	Tugrik
MOP	8.082	Pataca
MRO	356	Ouguiya
MUR	42.95	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1009.1	Kwacha
MXN	19.6525	Mexican Peso
MXV	2.6807	Mexican Unidad de Inversion (UDI)
MYR	4.377	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.59	Namibia Dollar
NGN	414.7	Naira
NIO	35.7	Cordoba Oro
NOK	9.383	Norwegian Krone
NPR	124.22	Nepalese Rupee
NZD	1.5344	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.71	Nuevo Sol

Foreign Exchange Position

Positions as at:

02 June 2022

PGK	3.4305	Kina
PHP	52.44	Philippine Peso
PKR	198.7	Pakistan Rupee
PLN	4.2656	Zloty
PYG	6853.48	Guarani
QAR	3.64	Qatari Rial
RON	4.6026	Leu
RSD	109.36	Serbian Dinar
RUB	60.25	Russian Ruble
RWF	1011.66	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	7.9808	Solomon Islands Dollar
SCR	12.9295	Seychelles Rupee
SDG	445.1502	Sudanese Pound
SEK	9.7477	Swedish Krona
SGD	1.3693	Singapore Dollar
SHP	0.795	Saint Helena Pound
SLL	12975	Leone
SOS	575	Somali Shilling
SRD	20.863	Surinam Dollar
SSP	459.083	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.6323	Lilangeni
THB	34.3	Baht
TJS	11.35	Somoni
TMT	3.49	New Manat
TND	3.0232	Tunisian Dinar
TOP	2.2462	Pa'anga
TRY	16.3748	Turkish Lira
TTD	6.7375	Trinidad and Tobago Dollar
TWD	29.026	New Taiwan Dollar
TZS	2323	Tanzanian Shilling
UAH	29.54	Hryvnia
UGX	3775	Uganda Shilling
USD	1	US Dollar
UYU	39.88	Peso Uruguayo
UZS	11029.15	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23185	Dong
VUV	112.78	Vatu
WST	2.5126	Tala
XAF	610.99	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	606.98	CFA Franc BCEAO
XPF	111.02	CFP Franc

Foreign Exchange Position

Positions as at:

02 June 2022

YER	249.98	Yemeni Rial
ZAR	15.6258	Rand
ZMK	5185	Zambian Kwacha
ZWL	283.6154	Zimbabwe Dollar

Interest Rate Position

Positions as at:

02 June 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	861,799.19	573,636.42	1,435,435.62
Floating vs. Fixed	9,640,522.18	2,959,977.75	12,600,499.93
Overnight Index Swap	1,844,948.73	712,173.91	2,557,122.64
Total	12,347,270.10	4,245,788.09	16,593,058.19

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,868	4,273	19,140
Floating vs. Fixed	292,139	115,171	407,310
Overnight Index Swap	58,218	12,405	70,623
Total	365,224	131,848	497,072

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	413,274.49	0.00	69,955.13	3,545.61	163,804.27	158,653.38	626,202.74	1,435,435.62
Floating vs. Fixed	2,868,422.98	2,454,887.48	275,124.38	24,448.46	116,274.91	1,941,240.87	4,920,100.86	12,600,499.93
Overnight Index Swap	862,278.45	8,001.95	150,123.92	58,410.52	431,706.92	703.55	1,045,897.33	2,557,122.64
Total	4,143,975.93	2,462,889.43	495,203.44	86,404.58	711,786.10	2,100,597.80	6,592,200.93	16,593,058.19

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,659	0	307	92	2,857	4,862	6,364	19,140
Floating vs. Fixed	88,492	77,856	6,160	540	3,873	73,947	156,443	407,310
Overnight Index Swap	17,870	152	1,041	1,389	9,813	29	40,330	70,623
Total	111,021	78,008	7,507	2,021	16,543	78,837	203,136	497,072

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	601,960.97	245,166.84	350,757.04	167,253.35	33,867.56	20,089.54	16,340.31	1,435,435.62
Floating vs. Fixed	4,671,598.75	2,294,682.20	3,598,339.89	1,560,014.80	207,163.49	101,128.89	167,571.92	12,600,499.93
Overnight Index Swap	1,220,762.81	437,957.70	516,737.02	246,364.18	61,357.39	42,107.67	31,835.87	2,557,122.64
Total	6,494,322.52	2,977,806.74	4,465,833.95	1,973,632.34	302,388.44	163,326.11	215,748.10	16,593,058.19

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	4,575	2,604	5,620	3,768	1,041	775	758	19,140
Floating vs. Fixed	67,964	63,568	161,194	89,550	10,890	5,530	8,615	407,310
Overnight Index Swap	13,009	13,049	26,012	12,274	2,482	1,865	1,933	70,623
Total	85,548	79,221	192,826	105,591	14,412	8,169	11,306	497,072

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	89.09	Afghani
ALL	112.08	Lek
AMD	447.18	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	411	Kwanza
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DKK	6.93	Danish Krone
DOP	55.04	Dominican Peso
DZD	145.2002	Algerian Dinar
EGP	18.58	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

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ETB	51.5678	Ethiopian Birr
EUR	0.9314	Euro
FJD	2.1209	Fiji Dollar
FKP	0.7943	Falkland Islands Pound
GBP	0.7934	Pound Sterling
GEL	2.94	Lari
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ISK	126.82	Iceland Krona
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KMF	459.12	Comoro Franc
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KYD	0.825	Cayman Islands Dollar
KZT	425.08	Tenge
LAK	13415	Kip
LBP	1505.5	Lebanese Pound
LKR	355	Sri Lanka Rupee
LRD	150.5	Liberian Dollar
LSL	15.6263	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7607	Libyan Dinar

Interest Rate Position

Positions as at:

02 June 2022

MAD	9.8552 Moroccan Dirham
MDL	18.961 Moldovan Leu
MGA	3995 Malagasy Ariary
MKD	57.48 Denar
MMK	1850 Kyat
MNT	3100 Tugrik
MOP	8.082 Pataca
MRO	356 Ouguiya
MUR	42.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1009.1 Kwacha
MXN	19.6525 Mexican Peso
MXV	2.6807 Mexican Unidad de Inversion (UDI)
MYR	4.377 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.59 Namibia Dollar
NGN	414.7 Naira
NIO	35.7 Cordoba Oro
NOK	9.383 Norwegian Krone
NPR	124.22 Nepalese Rupee
NZD	1.5344 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.71 Nuevo Sol
PGK	3.4305 Kina
PHP	52.44 Philippine Peso
PKR	198.7 Pakistan Rupee
PLN	4.2656 Zloty
PYG	6853.48 Guarani
QAR	3.64 Qatari Rial
RON	4.6026 Leu
RSD	109.36 Serbian Dinar
RUB	60.25 Russian Ruble
RWF	1011.66 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	7.9808 Solomon Islands Dollar
SCR	12.9295 Seychelles Rupee
SDG	445.1502 Sudanese Pound
SEK	9.7477 Swedish Krona
SGD	1.3693 Singapore Dollar
SHP	0.795 Saint Helena Pound
SLL	12975 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

02 June 2022

SRD	20.863 Surinam Dollar
SSP	459.083 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.6323 Lilangeni
THB	34.3 Baht
TJS	11.35 Somoni
TMT	3.49 New Manat
TND	3.0232 Tunisian Dinar
TOP	2.2462 Pa'anga
TRY	16.3748 Turkish Lira
TTD	6.7375 Trinidad and Tobago Dollar
TWD	29.026 New Taiwan Dollar
TZS	2323 Tanzanian Shilling
UAH	29.54 Hryvnia
UGX	3775 Uganda Shilling
USD	1 US Dollar
UYU	39.88 Peso Uruguayo
UZS	11029.15 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23185 Dong
VUV	112.78 Vatu
WST	2.5126 Tala
XAF	610.99 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	606.98 CFA Franc BCEAO
XPF	111.02 CFP Franc
YER	249.98 Yemeni Rial
ZAR	15.6258 Rand
ZMK	5185 Zambian Kwacha
ZWL	283.6154 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

30 May 2022 to

02 June 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	76,614.85	145,958.88	222,573.73
Total	76,614.85	145,958.88	222,573.73

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,972	27,892	43,864
Total	15,972	27,892	43,864

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	12,373.99	8,562.63	34,183.48	53,825.21	4,960.91	7,689.72	96,215.52	4,762.26	222,573.73
Total	12,373.99	8,562.63	34,183.48	53,825.21	4,960.91	7,689.72	96,215.52	4,762.26	222,573.73

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	835	2,587	6,664	13,347	1,134	2,141	16,715	443	43,864
Total	835	2,587	6,664	13,347	1,134	2,141	16,715	443	43,864

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	194,206.40	20,249.87	3,698.64	1,062.25	3,077.27	279.30	0.00	222,573.73
Total	194,206.40	20,249.87	3,698.64	1,062.25	3,077.27	279.30	0.00	222,573.73

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	40,984	2,289	227	124	220	21	0	43,864
Total	40,984	2,289	227	124	220	21	0	43,864

Interest Rate Turnover

Turnover for the period:

30 May 2022 to

02 June 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,735.29	428,729.39	440,464.68
Floating vs. Fixed	334,050.15	303,422.75	637,472.89
Overnight Index Swap	171,078.42	128,063.56	299,141.98
Total	516,863.86	860,215.69	1,377,079.55

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	174	1,863	2,036
Floating vs. Fixed	6,631	4,436	11,067
Overnight Index Swap	2,534	866	3,400
Total	9,339	7,164	16,502

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	121,627.90	0.00	28,308.57	0.00	0.00	7,409.20	283,119.02	440,464.68
Floating vs. Fixed	30,853.35	137,750.40	11,363.73	1,101.59	1,424.55	78,717.68	376,261.59	637,472.89
Overnight Index Swap	121,276.95	705.74	6,481.94	13.41	5,464.60	0.01	165,199.33	299,141.98
Total	273,758.20	138,456.14	46,154.23	1,115.00	6,889.15	86,126.89	824,579.94	1,377,079.55

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	622	0	237	0	0	185	992	2,036
Floating vs. Fixed	450	2,373	198	28	66	1,497	6,456	11,067
Overnight Index Swap	1,251	5	26	3	193	1	1,921	3,400
Total	2,323	2,378	461	31	259	1,683	9,368	16,502

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	253,329.23	67,355.72	78,198.49	22,473.65	7,192.47	5,099.53	6,815.59	440,464.68
Floating vs. Fixed	268,871.99	139,252.58	140,788.96	63,114.13	20,837.18	2,259.89	2,348.17	637,472.89
Overnight Index Swap	194,651.25	34,833.08	35,404.27	23,274.66	8,482.21	879.15	1,617.37	299,141.98
Total	716,852.47	241,441.37	254,391.72	108,862.43	36,511.85	8,238.57	10,781.14	1,377,079.55

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	234	216	505	394	212	137	339	2,036
Floating vs. Fixed	1,469	1,407	3,087	3,375	1,046	210	475	11,067
Overnight Index Swap	422	439	958	987	344	66	186	3,400
Total	2,124	2,061	4,549	4,756	1,601	413	999	16,502