

Foreign Exchange Position

Positions as at: 17 June 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	458,667.03	898,033.48	1,356,700.52
Total	458,667.03	898,033.48	1,356,700.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	68,723	126,755	195,478
Total	68,723	126,755	195,478

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	137,126.99	47,708.01	217,336.10	367,944.67	13,321.08	38,690.52	476,241.52	58,331.62	1,356,700.52
Total	137,126.99	47,708.01	217,336.10	367,944.67	13,321.08	38,690.52	476,241.52	58,331.62	1,356,700.52

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,088	12,970	38,753	60,746	2,831	8,765	59,407	4,918	195,478
Total	7,088	12,970	38,753	60,746	2,831	8,765	59,407	4,918	195,478

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	977,208.05	201,492.64	89,497.47	52,302.02	24,340.98	10,321.81	1,537.55	1,356,700.52
Total	977,208.05	201,492.64	89,497.47	52,302.02	24,340.98	10,321.81	1,537.55	1,356,700.52

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	164,333	17,918	5,811	3,665	2,437	1,195	119	195,478
Total	164,333	17,918	5,811	3,665	2,437	1,195	119	195,478

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	89.22	Afghani
ALL	114.45	Lek
AMD	423.42	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	427	Kwanza
ARS	122.69	Argentine Peso
AUD	1.4278	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8719	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	92.81	Taka
BGN	1.8724	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2013.85	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

17 June 2022

BND	1.386	Brunei Dollar
BOB	6.8	Boliviano
BRL	5.0536	Brazilian Real
BSD	1	Bahamian Dollar
BTN	78.1185	Ngultrum
BWP	12.1359	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.289	Canadian Dollar
CDF	1994.14	Congolese Franc
CHF	0.9941	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	856.08	Chilean Peso
CNY	6.7128	Yuan Renminbi
COP	3883.5	Colombian Peso
COU	0.0785	Unidad de Valor Real
CRC	682.07	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	105.54	Cape Verde Escudo
CZK	23.655	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.1221	Danish Krone
DOP	54.76	Dominican Peso
DZD	145.753	Algerian Dinar
EGP	18.74	Egyptian Pound
ERN	15	Nakfa
ETB	51.7852	Ethiopian Birr
EUR	0.9573	Euro
FJD	2.1589	Fiji Dollar
FKP	0.8306	Falkland Islands Pound
GBP	0.8209	Pound Sterling
GEL	2.88	Lari
GHS	7.85	Cedi
GIP	0.8305	Gibraltar Pound
GMD	53.9	Dalasi
GNF	8651	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8499	Hong Kong Dollar
HNL	24.3359	Lempira
HRK	7.2002	Croatian Kuna
HTG	111.171	Gourde
HUF	380.25	Forint
IDR	14740	Rupiah
ILS	3.435	New Israeli Sheqel
INR	78.1485	Indian Rupee

Foreign Exchange Position

Positions as at:

17 June 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	131.49	Iceland Krona
JMD	151.97	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	133.83	Yen
KES	117.2	Kenyan Shilling
KGS	79.501	Som
KHR	4053	Riel
KMF	471.58	Comoro Franc
KPW	130	North Korean Won
KRW	1277.9	Won
KWD	0.307	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	439.28	Tenge
LAK	14650.6	Kip
LBP	1505.5	Lebanese Pound
LKR	355	Sri Lanka Rupee
LRD	150	Liberian Dollar
LSL	15.7613	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8182	Libyan Dinar
MAD	10.1305	Moroccan Dirham
MDL	19.0808	Moldovan Leu
MGA	4010	Malagasy Ariary
MKD	58.9	Denar
MMK	1850	Kyat
MNT	3111	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.25	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1011.98	Kwacha
MXN	20.245	Mexican Peso
MXV	2.7609	Mexican Unidad de Inversion (UDI)
MYR	4.412	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.753	Namibia Dollar
NGN	414.72	Naira
NIO	35.7	Cordoba Oro
NOK	9.9466	Norwegian Krone
NPR	124.9	Nepalese Rupee
NZD	1.5901	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7047	Nuevo Sol

Foreign Exchange Position

Positions as at:

17 June 2022

PGK	3.5211	Kina
PHP	53.37	Philippine Peso
PKR	206.5	Pakistan Rupee
PLN	4.4572	Zloty
PYG	6858.77	Guarani
QAR	3.6633	Qatari Rial
RON	4.7277	Leu
RSD	112.24	Serbian Dinar
RUB	53	Russian Ruble
RWF	1012.88	Rwanda Franc
SAR	3.7519	Saudi Riyal
SBD	8.0192	Solomon Islands Dollar
SCR	13.663	Seychelles Rupee
SDG	568	Sudanese Pound
SEK	10.1776	Swedish Krona
SGD	1.386	Singapore Dollar
SHP	0.7952	Saint Helena Pound
SLL	13075	Leone
SOS	575	Somali Shilling
SRD	21.668	Surinam Dollar
SSP	479.9585	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	15.7673	Lilangeni
THB	34.76	Baht
TJS	10.6	Somoni
TMT	3.49	New Manat
TND	3.0907	Tunisian Dinar
TOP	2.2931	Pa'anga
TRY	17.2254	Turkish Lira
TTD	6.7625	Trinidad and Tobago Dollar
TWD	29.611	New Taiwan Dollar
TZS	2326	Tanzanian Shilling
UAH	29.25	Hryvnia
UGX	3755	Uganda Shilling
USD	1	US Dollar
UYU	40.04	Peso Uruguayo
UZS	10955.11	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23230	Dong
VUV	116.24	Vatu
WST	2.5126	Tala
XAF	627.89	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	621.72	CFA Franc BCEAO
XPF	113.92	CFP Franc

Foreign Exchange Position

Positions as at: 17 June 2022

YER	249.97	Yemeni Rial
ZAR	15.7829	Rand
ZMK	5185	Zambian Kwacha
ZWL	330.0298	Zimbabwe Dollar

Interest Rate Position

Positions as at: 17 June 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	820,042.35	386,570.95	1,206,613.30
Floating vs. Fixed	9,523,632.57	2,940,648.83	12,464,281.40
Overnight Index Swap	1,984,600.33	777,264.20	2,761,864.53
Total	12,328,275.24	4,104,483.99	16,432,759.23

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,317	3,717	18,033
Floating vs. Fixed	290,640	115,406	406,046
Overnight Index Swap	62,391	13,007	75,398
Total	367,348	132,129	499,477

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	371,776.25	0.00	59,828.17	2,080.61	122,847.04	158,317.50	491,763.73	1,206,613.30
Floating vs. Fixed	2,839,461.40	2,396,453.03	271,945.35	22,442.22	106,552.86	1,962,166.97	4,865,259.57	12,464,281.40
Overnight Index Swap	946,157.66	9,019.34	164,994.08	56,489.29	410,475.47	703.32	1,174,025.37	2,761,864.53
Total	4,157,395.32	2,405,472.36	496,767.60	81,012.11	639,875.37	2,121,187.80	6,531,048.67	16,432,759.23

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,468	0	219	51	2,232	4,860	6,204	18,033
Floating vs. Fixed	88,499	75,702	6,275	522	3,767	74,413	156,869	406,046
Overnight Index Swap	19,666	166	1,124	1,407	9,744	32	43,260	75,398
Total	112,633	75,868	7,617	1,980	15,743	79,304	206,333	499,477

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	446,046.98	220,790.42	316,471.44	158,430.78	32,360.51	18,132.78	14,380.39	1,206,613.30
Floating vs. Fixed	4,725,685.34	2,220,830.56	3,557,768.67	1,502,699.52	191,742.75	99,045.17	166,509.40	12,464,281.40
Overnight Index Swap	1,378,926.10	466,192.51	541,496.49	243,108.42	57,071.30	40,824.18	34,245.54	2,761,864.53
Total	6,550,658.41	2,907,813.48	4,415,736.61	1,904,238.71	281,174.56	158,002.13	215,135.33	16,432,759.23

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	3,882	2,596	5,496	3,671	985	732	672	18,033
Floating vs. Fixed	68,395	64,157	162,389	87,139	9,981	5,428	8,559	406,046
Overnight Index Swap	14,189	14,189	28,108	12,601	2,379	1,881	2,052	75,398
Total	86,465	80,942	195,993	103,410	13,344	8,040	11,283	499,477

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	89.22	Afghani
ALL	114.45	Lek
AMD	423.42	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	427	Kwanza
ARS	122.69	Argentine Peso
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DKK	7.1221	Danish Krone
DOP	54.76	Dominican Peso
DZD	145.753	Algerian Dinar
EGP	18.74	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	51.7852	Ethiopian Birr
EUR	0.9573	Euro
FJD	2.1589	Fiji Dollar
FKP	0.8306	Falkland Islands Pound
GBP	0.8209	Pound Sterling
GEL	2.88	Lari
GHS	7.85	Cedi
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GMD	53.9	Dalasi
GNF	8651	Guinea Franc
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LAK	14650.6	Kip
LBP	1505.5	Lebanese Pound
LKR	355	Sri Lanka Rupee
LRD	150	Liberian Dollar
LSL	15.7613	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8182	Libyan Dinar

Interest Rate Position

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17 June 2022

MAD	10.1305 Moroccan Dirham
MDL	19.0808 Moldovan Leu
MGA	4010 Malagasy Ariary
MKD	58.9 Denar
MMK	1850 Kyat
MNT	3111 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	44.25 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1011.98 Kwacha
MXN	20.245 Mexican Peso
MXV	2.7609 Mexican Unidad de Inversion (UDI)
MYR	4.412 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.753 Namibia Dollar
NGN	414.72 Naira
NIO	35.7 Cordoba Oro
NOK	9.9466 Norwegian Krone
NPR	124.9 Nepalese Rupee
NZD	1.5901 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7047 Nuevo Sol
PGK	3.5211 Kina
PHP	53.37 Philippine Peso
PKR	206.5 Pakistan Rupee
PLN	4.4572 Zloty
PYG	6858.77 Guarani
QAR	3.6633 Qatari Rial
RON	4.7277 Leu
RSD	112.24 Serbian Dinar
RUB	53 Russian Ruble
RWF	1012.88 Rwanda Franc
SAR	3.7519 Saudi Riyal
SBD	8.0192 Solomon Islands Dollar
SCR	13.663 Seychelles Rupee
SDG	568 Sudanese Pound
SEK	10.1776 Swedish Krona
SGD	1.386 Singapore Dollar
SHP	0.7952 Saint Helena Pound
SLL	13075 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

17 June 2022

SRD	21.668	Surinam Dollar
SSP	479.9585	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	15.7673	Lilangeni
THB	34.76	Baht
TJS	10.6	Somoni
TMT	3.49	New Manat
TND	3.0907	Tunisian Dinar
TOP	2.2931	Pa'anga
TRY	17.2254	Turkish Lira
TTD	6.7625	Trinidad and Tobago Dollar
TWD	29.611	New Taiwan Dollar
TZS	2326	Tanzanian Shilling
UAH	29.25	Hryvnia
UGX	3755	Uganda Shilling
USD	1	US Dollar
UYU	40.04	Peso Uruguayo
UZS	10955.11	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23230	Dong
VUV	116.24	Vatu
WST	2.5126	Tala
XAF	627.89	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	621.72	CFA Franc BCEAO
XPF	113.92	CFP Franc
YER	249.97	Yemeni Rial
ZAR	15.7829	Rand
ZMK	5185	Zambian Kwacha
ZWL	330.0298	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 13 June 2022 to 17 June 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	122,501.18	183,448.60	305,949.78
Total	122,501.18	183,448.60	305,949.78

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,165	32,989	54,153
Total	21,165	32,989	54,153

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	27,965.23	15,378.35	53,484.85	83,974.74	3,594.40	9,923.81	97,781.85	13,846.55	305,949.78
Total	27,965.23	15,378.35	53,484.85	83,974.74	3,594.40	9,923.81	97,781.85	13,846.55	305,949.78

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,540	4,541	12,796	16,028	826	2,302	15,402	720	54,153
Total	1,540	4,541	12,796	16,028	826	2,302	15,402	720	54,153

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	266,268.70	25,990.54	4,933.99	2,005.21	5,870.24	794.79	86.31	305,949.78
Total	266,268.70	25,990.54	4,933.99	2,005.21	5,870.24	794.79	86.31	305,949.78

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	49,571	3,617	396	180	337	51	2	54,153
Total	49,571	3,617	396	180	337	51	2	54,153

Interest Rate Turnover

Turnover for the period: 13 June 2022 to 17 June 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	126,748.73	290,221.99	416,970.72
Floating vs. Fixed	853,686.75	422,099.87	1,275,786.62
Overnight Index Swap	297,208.13	206,588.53	503,796.66
Total	1,277,643.61	918,910.39	2,196,554.00

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	952	1,449	2,401
Floating vs. Fixed	15,353	6,555	21,907
Overnight Index Swap	5,061	1,718	6,779
Total	21,366	9,722	31,087

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	99,948.55	0.00	19,705.41	0.00	13.08	4,057.04	293,246.65	416,970.72
Floating vs. Fixed	212,232.34	151,165.84	23,039.76	724.25	3,371.91	90,447.24	794,805.29	1,275,786.62
Overnight Index Swap	229,617.82	1,167.88	17,183.72	249.94	14,541.62	0.00	241,035.68	503,796.66
Total	541,798.70	152,333.71	59,928.89	974.19	17,926.61	94,504.28	1,329,087.62	2,196,554.00

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	525	0	133	0	1	118	1,624	2,401
Floating vs. Fixed	2,209	3,407	366	18	42	2,509	13,357	21,907
Overnight Index Swap	2,969	17	81	16	396	0	3,301	6,779
Total	5,703	3,424	579	34	439	2,627	18,282	31,087

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	217,260.84	75,066.02	78,266.28	30,171.93	7,055.97	3,568.27	5,581.41	416,970.72
Floating vs. Fixed	365,440.42	271,426.68	397,491.41	187,273.74	40,647.83	3,585.82	9,920.73	1,275,786.62
Overnight Index Swap	294,316.85	69,169.83	84,850.01	32,291.79	15,935.86	813.92	6,418.40	503,796.66
Total	877,018.10	415,662.53	560,607.70	249,737.46	63,639.66	7,968.01	21,920.54	2,196,554.00

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	314	315	620	584	173	105	291	2,401
Floating vs. Fixed	1,681	2,998	7,435	6,876	1,984	266	668	21,907
Overnight Index Swap	877	998	2,107	1,692	623	69	415	6,779
Total	2,871	4,310	10,162	9,152	2,780	439	1,374	31,087