

Foreign Exchange Position

Positions as at: 24 June 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	448,108.19	911,580.34	1,359,688.53
Total	448,108.19	911,580.34	1,359,688.53

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,967	127,433	195,400
Total	67,967	127,433	195,400

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	141,024.13	46,359.91	220,951.74	361,947.96	14,638.73	41,232.60	477,272.19	56,261.27	1,359,688.53
Total	141,024.13	46,359.91	220,951.74	361,947.96	14,638.73	41,232.60	477,272.19	56,261.27	1,359,688.53

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,186	13,059	39,165	58,468	2,895	9,878	59,822	4,927	195,400
Total	7,186	13,059	39,165	58,468	2,895	9,878	59,822	4,927	195,400

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	1,035,651.80	148,706.58	86,900.92	53,040.96	23,792.44	10,153.71	1,442.11	1,359,688.53
Total	1,035,651.80	148,706.58	86,900.92	53,040.96	23,792.44	10,153.71	1,442.11	1,359,688.53

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	173,318	9,317	5,339	3,759	2,381	1,173	113	195,400
Total	173,318	9,317	5,339	3,759	2,381	1,173	113	195,400

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	89.35	Afghani
ALL	112.81	Lek
AMD	411.62	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	419	Kwanza
ARS	123.85	Argentine Peso
AUD	1.4434	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8503	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	92.86	Taka
BGN	1.8503	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2015	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

24 June 2022

BND	1.386	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.194	Brazilian Real
BSD	1	Bahamian Dollar
BTN	78.292	Ngultrum
BWP	12.1951	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2945	Canadian Dollar
CDF	1994.14	Congolese Franc
CHF	0.9614	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	888.88	Chilean Peso
CNY	6.6983	Yuan Renminbi
COP	4014.88	Colombian Peso
COU	0.0766	Unidad de Valor Real
CRC	690.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.32	Cape Verde Escudo
CZK	23.387	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.038	Danish Krone
DOP	54.53	Dominican Peso
DZD	145.4991	Algerian Dinar
EGP	18.69	Egyptian Pound
ERN	15	Nakfa
ETB	51.8774	Ethiopian Birr
EUR	0.9463	Euro
FJD	2.1654	Fiji Dollar
FKP	0.8173	Falkland Islands Pound
GBP	0.815	Pound Sterling
GEL	2.87	Lari
GHS	7.8	Cedi
GIP	0.8173	Gibraltar Pound
GMD	53.95	Dalasi
GNF	8653	Guinea Franc
GTQ	7.74	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8499	Hong Kong Dollar
HNL	24.3422	Lempira
HRK	7.1117	Croatian Kuna
HTG	112	Gourde
HUF	374.35	Forint
IDR	14865	Rupiah
ILS	3.4364	New Israeli Sheqel
INR	78.16	Indian Rupee

Foreign Exchange Position

Positions as at:

24 June 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	131.28	Iceland Krona
JMD	151.06	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	136.26	Yen
KES	117.5	Kenyan Shilling
KGS	79.505	Som
KHR	4055	Riel
KMF	465.97	Comoro Franc
KPW	130	North Korean Won
KRW	1297.58	Won
KWD	0.3067	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	455.39	Tenge
LAK	14955	Kip
LBP	1505.5	Lebanese Pound
LKR	355	Sri Lanka Rupee
LRD	150	Liberian Dollar
LSL	15.9025	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8138	Libyan Dinar
MAD	10.0225	Moroccan Dirham
MDL	19.1305	Moldovan Leu
MGA	4022.35	Malagasy Ariary
MKD	58.24	Denar
MMK	1850	Kyat
MNT	3105	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1011.98	Kwacha
MXN	20.0442	Mexican Peso
MXV	2.7295	Mexican Unidad de Inversion (UDI)
MYR	4.403	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.907	Namibia Dollar
NGN	414.64	Naira
NIO	35.71	Cordoba Oro
NOK	9.909	Norwegian Krone
NPR	125.42	Nepalese Rupee
NZD	1.5934	New Zealand Dollar
OMR	0.384	Rial Omani
PAB	1	Balboa
PEN	3.7155	Nuevo Sol

Foreign Exchange Position

Positions as at:

24 June 2022

PGK	3.4188	Kina
PHP	54.36	Philippine Peso
PKR	211.25	Pakistan Rupee
PLN	4.4448	Zloty
PYG	6886.25	Guarani
QAR	3.64	Qatari Rial
RON	4.6757	Leu
RSD	111.04	Serbian Dinar
RUB	52.25	Russian Ruble
RWF	1013.32	Rwanda Franc
SAR	3.7521	Saudi Riyal
SBD	7.8309	Solomon Islands Dollar
SCR	13.7775	Seychelles Rupee
SDG	567.0002	Sudanese Pound
SEK	10.0944	Swedish Krona
SGD	1.3867	Singapore Dollar
SHP	0.7968	Saint Helena Pound
SLL	13100	Leone
SOS	575	Somali Shilling
SRD	21.815	Surinam Dollar
SSP	484.8152	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.9085	Lilangeni
THB	35.39	Baht
TJS	10.5724	Somoni
TMT	3.49	New Manat
TND	3.0614	Tunisian Dinar
TOP	2.2594	Pa'anga
TRY	17.337	Turkish Lira
TTD	6.7669	Trinidad and Tobago Dollar
TWD	29.764	New Taiwan Dollar
TZS	2328	Tanzanian Shilling
UAH	29.25	Hryvnia
UGX	3740	Uganda Shilling
USD	1	US Dollar
UYU	39.81	Peso Uruguayo
UZS	10843.08	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23235	Dong
VUV	114	Vatu
WST	2.5126	Tala
XAF	620.64	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	618.5	CFA Franc BCEAO
XPF	112.6	CFP Franc

Foreign Exchange Position

Positions as at: 24 June 2022

YER	249.98	Yemeni Rial
ZAR	15.9067	Rand
ZMK	5185	Zambian Kwacha
ZWL	330.0298	Zimbabwe Dollar

Interest Rate Position

Positions as at:

24 June 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	803,636.87	368,392.51	1,172,029.38
Floating vs. Fixed	9,548,118.31	2,786,636.52	12,334,754.83
Overnight Index Swap	2,016,957.60	727,407.23	2,744,364.83
Total	12,368,712.78	3,882,436.26	16,251,149.04

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,027	3,291	17,317
Floating vs. Fixed	290,689	110,025	400,714
Overnight Index Swap	64,147	13,033	77,180
Total	368,862	126,348	495,210

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	369,859.82	0.00	58,860.33	1,599.86	110,916.96	156,767.97	474,024.43	1,172,029.38
Floating vs. Fixed	2,853,537.30	2,427,527.49	275,661.43	22,577.34	100,175.82	1,954,660.63	4,700,614.83	12,334,754.83
Overnight Index Swap	929,340.97	9,337.44	172,675.68	56,726.81	406,779.57	703.32	1,168,801.04	2,744,364.83
Total	4,152,738.09	2,436,864.93	507,197.44	80,904.01	617,872.35	2,112,131.92	6,343,440.29	16,251,149.04

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,337	0	203	40	1,977	4,784	5,977	17,317
Floating vs. Fixed	88,507	76,176	6,261	521	3,710	74,174	151,366	400,714
Overnight Index Swap	20,057	168	1,155	1,411	9,878	32	44,480	77,180
Total	112,901	76,344	7,618	1,972	15,565	78,989	201,822	495,210

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	418,624.70	225,433.88	308,464.25	157,218.22	29,782.64	18,702.23	13,803.46	1,172,029.38
Floating vs. Fixed	4,732,009.07	2,225,393.36	3,451,473.57	1,474,983.92	188,181.87	97,216.86	165,496.18	12,334,754.83
Overnight Index Swap	1,348,859.11	477,919.07	535,972.87	247,934.85	57,580.45	41,154.87	34,943.61	2,744,364.83
Total	6,499,492.89	2,928,746.32	4,295,910.68	1,880,136.99	275,544.96	157,073.96	214,243.25	16,251,149.04

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	3,486	2,621	5,346	3,605	938	723	599	17,317
Floating vs. Fixed	69,295	65,155	158,020	84,775	9,819	5,282	8,369	400,714
Overnight Index Swap	14,703	14,503	28,577	12,947	2,438	1,922	2,091	77,180
Total	87,484	82,279	191,943	101,326	13,194	7,926	11,059	495,210

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

Positions as at:

24 June 2022

AFN	89.35	Afghani
ALL	112.81	Lek
AMD	411.62	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	419	Kwanza
ARS	123.85	Argentine Peso
AUD	1.4434	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.8503	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	92.86	Taka
BGN	1.8503	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2015	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.386	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.194	Brazilian Real
BSD	1	Bahamian Dollar
BTN	78.292	Ngultrum
BWP	12.1951	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2945	Canadian Dollar
CDF	1994.14	Congolese Franc
CHF	0.9614	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	888.88	Chilean Peso
CNY	6.6983	Yuan Renminbi
COP	4014.88	Colombian Peso
COU	0.0766	Unidad de Valor Real
CRC	690.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.32	Cape Verde Escudo
CZK	23.387	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.038	Danish Krone
DOP	54.53	Dominican Peso
DZD	145.4991	Algerian Dinar
EGP	18.69	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

24 June 2022

ETB	51.8774	Ethiopian Birr
EUR	0.9463	Euro
FJD	2.1654	Fiji Dollar
FKP	0.8173	Falkland Islands Pound
GBP	0.815	Pound Sterling
GEL	2.87	Lari
GHS	7.8	Cedi
GIP	0.8173	Gibraltar Pound
GMD	53.95	Dalasi
GNF	8653	Guinea Franc
GTQ	7.74	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.8499	Hong Kong Dollar
HNL	24.3422	Lempira
HRK	7.1117	Croatian Kuna
HTG	112	Gourde
HUF	374.35	Forint
IDR	14865	Rupiah
ILS	3.4364	New Israeli Sheqel
INR	78.16	Indian Rupee
IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	131.28	Iceland Krona
JMD	151.06	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	136.26	Yen
KES	117.5	Kenyan Shilling
KGS	79.505	Som
KHR	4055	Riel
KMF	465.97	Comoro Franc
KPW	130	North Korean Won
KRW	1297.58	Won
KWD	0.3067	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	455.39	Tenge
LAK	14955	Kip
LBP	1505.5	Lebanese Pound
LKR	355	Sri Lanka Rupee
LRD	150	Liberian Dollar
LSL	15.9025	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8138	Libyan Dinar

Interest Rate Position

Positions as at:

24 June 2022

MAD	10.0225 Moroccan Dirham
MDL	19.1305 Moldovan Leu
MGA	4022.35 Malagasy Ariary
MKD	58.24 Denar
MMK	1850 Kyat
MNT	3105 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1011.98 Kwacha
MXN	20.0442 Mexican Peso
MXV	2.7295 Mexican Unidad de Inversion (UDI)
MYR	4.403 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.907 Namibia Dollar
NGN	414.64 Naira
NIO	35.71 Cordoba Oro
NOK	9.909 Norwegian Krone
NPR	125.42 Nepalese Rupee
NZD	1.5934 New Zealand Dollar
OMR	0.384 Rial Omani
PAB	1 Balboa
PEN	3.7155 Nuevo Sol
PGK	3.4188 Kina
PHP	54.36 Philippine Peso
PKR	211.25 Pakistan Rupee
PLN	4.4448 Zloty
PYG	6886.25 Guarani
QAR	3.64 Qatari Rial
RON	4.6757 Leu
RSD	111.04 Serbian Dinar
RUB	52.25 Russian Ruble
RWF	1013.32 Rwanda Franc
SAR	3.7521 Saudi Riyal
SBD	7.8309 Solomon Islands Dollar
SCR	13.7775 Seychelles Rupee
SDG	567.0002 Sudanese Pound
SEK	10.0944 Swedish Krona
SGD	1.3867 Singapore Dollar
SHP	0.7968 Saint Helena Pound
SLL	13100 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

24 June 2022

SRD	21.815 Surinam Dollar
SSP	484.8152 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.9085 Lilangeni
THB	35.39 Baht
TJS	10.5724 Somoni
TMT	3.49 New Manat
TND	3.0614 Tunisian Dinar
TOP	2.2594 Pa'anga
TRY	17.337 Turkish Lira
TTD	6.7669 Trinidad and Tobago Dollar
TWD	29.764 New Taiwan Dollar
TZS	2328 Tanzanian Shilling
UAH	29.25 Hryvnia
UGX	3740 Uganda Shilling
USD	1 US Dollar
UYU	39.81 Peso Uruguayo
UZS	10843.08 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23235 Dong
VUV	114 Vatu
WST	2.5126 Tala
XAF	620.64 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	618.5 CFA Franc BCEAO
XPF	112.6 CFP Franc
YER	249.98 Yemeni Rial
ZAR	15.9067 Rand
ZMK	5185 Zambian Kwacha
ZWL	330.0298 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

20 June 2022 to

24 June 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	116,962.00	179,797.50	296,759.49
Total	116,962.00	179,797.50	296,759.49

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,000	29,655	49,655
Total	20,000	29,655	49,655

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	32,380.41	11,959.43	56,699.46	81,620.81	4,483.62	11,624.95	88,595.49	9,395.32	296,759.49
Total	32,380.41	11,959.43	56,699.46	81,620.81	4,483.62	11,624.95	88,595.49	9,395.32	296,759.49

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,337	3,598	10,691	15,945	728	3,667	12,974	717	49,655
Total	1,337	3,598	10,691	15,945	728	3,667	12,974	717	49,655

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	265,917.52	18,496.96	5,704.99	2,607.44	3,510.86	521.72	0.00	296,759.49
Total	265,917.52	18,496.96	5,704.99	2,607.44	3,510.86	521.72	0.00	296,759.49

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	47,353	1,618	244	184	235	23	0	49,655
Total	47,353	1,618	244	184	235	23	0	49,655

Interest Rate Turnover

Turnover for the period:

20 June 2022 to

24 June 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,682.86	431,601.09	444,283.95
Floating vs. Fixed	488,499.22	491,881.47	980,380.69
Overnight Index Swap	151,897.56	145,987.84	297,885.40
Total	653,079.64	1,069,470.40	1,722,550.04

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	141	1,419	1,559
Floating vs. Fixed	9,813	6,707	16,520
Overnight Index Swap	3,764	1,166	4,929
Total	13,717	9,291	23,008

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	156,041.56	0.00	30,801.81	0.00	0.00	2,336.99	255,103.59	444,283.95
Floating vs. Fixed	140,331.49	125,408.03	17,029.59	1,542.53	2,906.34	76,928.84	616,233.87	980,380.69
Overnight Index Swap	161,029.83	998.17	12,537.75	319.24	12,463.05	0.00	110,537.36	297,885.40
Total	457,402.87	126,406.20	60,369.16	1,861.77	15,369.39	79,265.83	981,874.82	1,722,550.04

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	471	0	183	0	0	101	805	1,559
Floating vs. Fixed	984	2,548	234	37	67	1,910	10,741	16,520
Overnight Index Swap	1,979	10	50	11	378	0	2,502	4,929
Total	3,434	2,558	467	48	445	2,010	14,047	23,008

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	231,024.09	79,405.48	79,697.78	26,974.31	9,099.90	8,061.41	10,020.99	444,283.95
Floating vs. Fixed	491,519.02	195,655.78	171,882.20	83,612.24	32,387.72	2,131.54	3,192.19	980,380.69
Overnight Index Swap	116,143.46	72,291.61	54,340.71	37,236.75	12,220.57	1,728.19	3,924.12	297,885.40
Total	838,686.56	347,352.87	305,920.69	147,823.29	53,708.19	11,921.14	17,137.30	1,722,550.04

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	134	177	352	323	171	119	283	1,559
Floating vs. Fixed	2,732	2,295	4,495	4,411	1,967	134	488	16,520
Overnight Index Swap	358	733	1,456	1,582	413	87	301	4,929
Total	3,224	3,205	6,302	6,316	2,551	339	1,072	23,008