

Foreign Exchange Position

Positions as at: 04 February 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	488,823.45	1,006,219.93	1,495,043.38
Total	488,823.45	1,006,219.93	1,495,043.38

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,092	153,260	222,352
Total	69,092	153,260	222,352

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	126,935.97	42,715.95	244,641.44	390,256.55	11,266.27	48,437.64	581,788.83	49,000.73	1,495,043.38
Total	126,935.97	42,715.95	244,641.44	390,256.55	11,266.27	48,437.64	581,788.83	49,000.73	1,495,043.38

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,060	15,119	41,435	73,773	2,986	13,671	63,691	5,617	222,352
Total	6,060	15,119	41,435	73,773	2,986	13,671	63,691	5,617	222,352

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	1,164,073.73	174,977.67	69,915.91	52,396.21	22,584.46	9,467.54	1,627.85	1,495,043.38
Total	1,164,073.73	174,977.67	69,915.91	52,396.21	22,584.46	9,467.54	1,627.85	1,495,043.38

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	201,392	9,318	4,766	3,355	2,256	1,115	150	222,352
Total	201,392	9,318	4,766	3,355	2,256	1,115	150	222,352

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	103.11	Afghani
ALL	108.12	Lek
AMD	480	Armenian Dram
ANG	1.77	Netherlands Antillean Guilder
AOA	529	Kwanza
ARS	104.83	Argentine Peso
AUD	1.431	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.754	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.86	Taka
BGN	1.7542	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1993.92	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

04 February 2022

BND	1.3547	Brunei Dollar
BOB	6.82	Boliviano
BRL	5.3674	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.088	Ngultrum
BWP	11.6959	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2761	Canadian Dollar
CDF	1996.07	Congolese Franc
CHF	0.9307	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	812.55	Chilean Peso
CNY	6.3605	Yuan Renminbi
COP	3951.63	Colombian Peso
COU	0.0736	Unidad de Valor Real
CRC	640.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.9	Cape Verde Escudo
CZK	21.962	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6757	Danish Krone
DOP	57.57	Dominican Peso
DZD	139.827	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa
ETB	49.7684	Ethiopian Birr
EUR	0.8971	Euro
FJD	2.1427	Fiji Dollar
FKP	0.7457	Falkland Islands Pound
GBP	0.7459	Pound Sterling
GEL	3.025	Lari
GHS	6.15	Cedi
GIP	0.7457	Gibraltar Pound
GMD	53	Dalasi
GNF	8965	Guinea Franc
GTQ	7.675	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7918	Hong Kong Dollar
HNL	24.4283	Lempira
HRK	6.7522	Croatian Kuna
HTG	101	Gourde
HUF	321.37	Forint
IDR	14385	Rupiah
ILS	3.1972	New Israeli Sheqel
INR	75.0343	Indian Rupee

Foreign Exchange Position

Positions as at:

04 February 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.03	Iceland Krona
JMD	155.89	Jamaican Dollar
JOD	0.7076	Jordanian Dinar
JPY	115.24	Yen
KES	113.45	Kenyan Shilling
KGS	84.7992	Som
KHR	4056	Riel
KMF	441.01	Comoro Franc
KPW	130	North Korean Won
KRW	1209.56	Won
KWD	0.3029	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	434.78	Tenge
LAK	11310	Kip
LBP	1505.7	Lebanese Pound
LKR	201	Sri Lanka Rupee
LRD	151	Liberian Dollar
LSL	15.5724	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5956	Libyan Dinar
MAD	9.4372	Moroccan Dirham
MDL	17.84	Moldovan Leu
MGA	3978	Malagasy Ariary
MKD	55.05	Denar
MMK	1769.5	Kyat
MNT	2840	Tugrik
MOP	8.026	Pataca
MRO	356	Ouguiya
MUR	43	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	808.9	Kwacha
MXN	20.789	Mexican Peso
MXV	2.9208	Mexican Unidad de Inversion (UDI)
MYR	4.188	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.685	Namibia Dollar
NGN	415.16	Naira
NIO	35.41	Cordoba Oro
NOK	8.9869	Norwegian Krone
NPR	120.06	Nepalese Rupee
NZD	1.5295	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8385	Nuevo Sol

Foreign Exchange Position

Positions as at:

04 February 2022

PGK	3.4188	Kina
PHP	51.12	Philippine Peso
PKR	176.5	Pakistan Rupee
PLN	4.1054	Zloty
PYG	7068.66	Guarani
QAR	3.648	Qatari Rial
RON	4.4336	Leu
RSD	105.37	Serbian Dinar
RUB	78.0765	Russian Ruble
RWF	1027.49	Rwanda Franc
SAR	3.7518	Saudi Riyal
SBD	7.9114	Solomon Islands Dollar
SCR	13.2254	Seychelles Rupee
SDG	439.0002	Sudanese Pound
SEK	9.4317	Swedish Krona
SGD	1.3547	Singapore Dollar
SHP	0.7455	Saint Helena Pound
SLL	11347	Leone
SOS	575	Somali Shilling
SRD	21.064	Surinam Dollar
SSP	427.5408	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.5724	Lilangeni
THB	33.42	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.9099	Tunisian Dinar
TOP	2.2148	Pa'anga
TRY	13.5507	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	27.827	New Taiwan Dollar
TZS	2305	Tanzanian Shilling
UAH	28.6918	Hryvnia
UGX	3505	Uganda Shilling
USD	1	US Dollar
UYU	43.93	Peso Uruguayo
UZS	10810.16	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22645	Dong
VUV	113.5	Vatu
WST	2.5031	Tala
XAF	587.41	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	585.75	CFA Franc BCEAO
XPF	106.75	CFP Franc

Foreign Exchange Position

Positions as at:

04 February 2022

YER	249.98	Yemeni Rial
ZAR	15.5804	Rand
ZMK	5185	Zambian Kwacha
ZWL	112.5367	Zimbabwe Dollar

Interest Rate Position

Positions as at:

04 February 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,125,685.84	513,430.60	1,639,116.44
Floating vs. Fixed	9,132,142.28	2,860,349.78	11,992,492.06
Overnight Index Swap	1,486,213.41	449,720.43	1,935,933.84
Total	11,744,041.53	3,823,500.81	15,567,542.34

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,350	4,793	25,143
Floating vs. Fixed	273,889	111,070	384,958
Overnight Index Swap	39,227	8,557	47,784
Total	333,466	124,419	457,884

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	387,676.31	0.00	73,022.85	31,780.19	466,149.62	145,910.03	534,577.43	1,639,116.44
Floating vs. Fixed	2,952,696.33	2,460,336.63	281,061.01	31,506.23	236,225.43	1,616,921.74	4,413,744.70	11,992,492.06
Overnight Index Swap	384,116.50	3,557.11	116,450.12	52,251.69	534,432.26	705.95	844,420.21	1,935,933.84
Total	3,724,489.14	2,463,893.74	470,533.97	115,538.12	1,236,807.31	1,763,537.72	5,792,742.34	15,567,542.34

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,812	0	384	787	8,273	4,726	6,161	25,143
Floating vs. Fixed	90,128	75,547	5,644	658	5,327	65,028	142,627	384,958
Overnight Index Swap	5,957	81	654	1,213	10,295	26	29,558	47,784
Total	100,897	75,628	6,682	2,658	23,895	69,780	178,346	457,884

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	828,306.12	221,153.10	350,279.90	169,789.04	33,334.90	20,607.29	15,646.10	1,639,116.44
Floating vs. Fixed	4,264,298.22	2,087,045.39	3,669,329.99	1,521,835.85	189,958.44	97,462.44	162,561.73	11,992,492.06
Overnight Index Swap	901,820.29	291,885.98	406,055.02	214,322.68	52,387.53	45,411.29	24,051.05	1,935,933.84
Total	5,994,424.63	2,600,084.47	4,425,664.91	1,905,947.57	275,680.87	163,481.02	202,258.88	15,567,542.34

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	10,429	2,480	5,625	3,881	1,073	810	846	25,143
Floating vs. Fixed	63,363	54,774	158,526	85,352	9,832	5,167	7,946	384,958
Overnight Index Swap	9,026	8,649	17,253	7,963	2,029	1,628	1,237	47,784
Total	82,818	65,902	181,404	97,195	12,933	7,604	10,029	457,884

Foreign Exchange Rate

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AED	3.6729	UAE Dirham

Interest Rate Position

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LKR	201	Sri Lanka Rupee
LRD	151	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	4.5956	Libyan Dinar

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MAD	9.4372 Moroccan Dirham
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MGA	3978 Malagasy Ariary
MKD	55.05 Denar
MMK	1769.5 Kyat
MNT	2840 Tugrik
MOP	8.026 Pataca
MRO	356 Ouguiya
MUR	43 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	808.9 Kwacha
MXN	20.789 Mexican Peso
MXV	2.9208 Mexican Unidad de Inversion (UDI)
MYR	4.188 Malaysian Ringgit
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NOK	8.9869 Norwegian Krone
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NZD	1.5295 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8385 Nuevo Sol
PGK	3.4188 Kina
PHP	51.12 Philippine Peso
PKR	176.5 Pakistan Rupee
PLN	4.1054 Zloty
PYG	7068.66 Guarani
QAR	3.648 Qatari Rial
RON	4.4336 Leu
RSD	105.37 Serbian Dinar
RUB	78.0765 Russian Ruble
RWF	1027.49 Rwanda Franc
SAR	3.7518 Saudi Riyal
SBD	7.9114 Solomon Islands Dollar
SCR	13.2254 Seychelles Rupee
SDG	439.0002 Sudanese Pound
SEK	9.4317 Swedish Krona
SGD	1.3547 Singapore Dollar
SHP	0.7455 Saint Helena Pound
SLL	11347 Leone
SOS	575 Somali Shilling

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Positions as at:

04 February 2022

SRD	21.064	Surinam Dollar
SSP	427.5408	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.5724	Lilangeni
THB	33.42	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.9099	Tunisian Dinar
TOP	2.2148	Pa'anga
TRY	13.5507	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	27.827	New Taiwan Dollar
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UAH	28.6918	Hryvnia
UGX	3505	Uganda Shilling
USD	1	US Dollar
UYU	43.93	Peso Uruguayo
UZS	10810.16	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22645	Dong
VUV	113.5	Vatu
WST	2.5031	Tala
XAF	587.41	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	585.75	CFA Franc BCEAO
XPF	106.75	CFP Franc
YER	249.98	Yemeni Rial
ZAR	15.5804	Rand
ZMK	5185	Zambian Kwacha
ZWL	112.5367	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

31 January 2022 to

04 February 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	189,712.56	278,854.57	468,567.14
Total	189,712.56	278,854.57	468,567.14

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	29,676	49,986	79,662
Total	29,676	49,986	79,662

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	41,635.92	18,813.69	94,188.33	124,897.59	2,979.25	19,627.79	144,901.85	21,522.71	468,567.14
Total	41,635.92	18,813.69	94,188.33	124,897.59	2,979.25	19,627.79	144,901.85	21,522.71	468,567.14

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,813	6,559	19,257	27,136	806	6,044	16,476	1,572	79,662
Total	1,813	6,559	19,257	27,136	806	6,044	16,476	1,572	79,662

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	414,334.12	32,289.35	5,329.50	7,216.76	8,675.64	701.82	19.95	468,567.14
Total	414,334.12	32,289.35	5,329.50	7,216.76	8,675.64	701.82	19.95	468,567.14

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	77,373	1,148	240	288	549	54	11	79,662
Total	77,373	1,148	240	288	549	54	11	79,662

Interest Rate Turnover

Turnover for the period:

31 January 2022 to

04 February 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,791.50	757,254.42	777,045.92
Floating vs. Fixed	664,775.38	695,458.73	1,360,234.11
Overnight Index Swap	441,919.38	174,787.84	616,707.23
Total	1,126,486.27	1,627,500.99	2,753,987.26

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	225	4,044	4,269
Floating vs. Fixed	13,133	8,544	21,676
Overnight Index Swap	4,624	1,543	6,167
Total	17,981	14,131	32,111

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	239,252.59	0.00	61,660.56	1,273.91	0.00	6,270.96	468,587.90	777,045.92
Floating vs. Fixed	295,760.49	130,153.13	24,709.66	2,108.85	6,123.63	151,101.42	750,276.93	1,360,234.11
Overnight Index Swap	141,901.92	295.81	10,746.25	1,084.49	19,912.73	0.00	442,766.02	616,707.23
Total	676,915.01	130,448.94	97,116.47	4,467.25	26,036.36	157,372.38	1,661,630.85	2,753,987.26

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,444	0	502	11	0	223	2,089	4,269
Floating vs. Fixed	1,923	3,155	479	40	144	5,031	10,906	21,676
Overnight Index Swap	2,294	12	41	81	455	0	3,284	6,167
Total	5,660	3,167	1,022	132	599	5,254	16,279	32,111

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	461,481.82	100,596.87	144,841.08	36,411.66	10,768.72	10,784.40	12,161.37	777,045.92
Floating vs. Fixed	748,628.22	233,299.60	237,966.36	111,373.33	22,667.58	2,409.94	3,889.08	1,360,234.11
Overnight Index Swap	404,448.90	75,255.77	72,529.22	50,392.44	8,480.27	1,105.73	4,494.89	616,707.23
Total	1,614,558.94	409,152.23	455,336.66	198,177.43	41,916.57	14,300.08	20,545.34	2,753,987.26

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	454	449	1,098	814	423	284	747	4,269
Floating vs. Fixed	4,350	2,813	7,007	5,413	1,069	288	738	21,676
Overnight Index Swap	729	977	1,796	1,876	378	99	313	6,167
Total	5,533	4,238	9,900	8,103	1,870	670	1,798	32,111