

Foreign Exchange Position

Positions as at: 11 February 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	475,138.29	978,973.35	1,454,111.64
Total	475,138.29	978,973.35	1,454,111.64

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,763	154,175	219,938
Total	65,763	154,175	219,938

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	118,764.47	43,243.65	249,560.24	405,005.41	11,605.54	48,296.76	525,530.16	52,105.40	1,454,111.64
Total	118,764.47	43,243.65	249,560.24	405,005.41	11,605.54	48,296.76	525,530.16	52,105.40	1,454,111.64

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,871	14,858	45,417	74,810	2,980	12,960	57,278	5,764	219,938
Total	5,871	14,858	45,417	74,810	2,980	12,960	57,278	5,764	219,938

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	1,117,973.94	176,961.98	68,923.73	55,838.69	22,883.98	9,909.32	1,619.99	1,454,111.64
Total	1,117,973.94	176,961.98	68,923.73	55,838.69	22,883.98	9,909.32	1,619.99	1,454,111.64

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	198,618	9,511	4,748	3,466	2,300	1,145	150	219,938
Total	198,618	9,511	4,748	3,466	2,300	1,145	150	219,938

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	93.32	Afghani
ALL	106	Lek
AMD	478.11	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	521	Kwanza
ARS	105.88	Argentine Peso
AUD	1.3928	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.712	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.86	Taka
BGN	1.712	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1996.2	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

11 February 2022

BND	1.3415	Brunei Dollar
BOB	6.8	Boliviano
BRL	5.2354	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.78	Ngultrum
BWP	11.5473	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.267	Canadian Dollar
CDF	1996.08	Congolese Franc
CHF	0.9243	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	811.8	Chilean Peso
CNY	6.3619	Yuan Renminbi
COP	3930.16	Colombian Peso
COU	0.0739	Unidad de Valor Real
CRC	641.875	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.51	Cape Verde Escudo
CZK	21.285	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5132	Danish Krone
DOP	57.25	Dominican Peso
DZD	140.001	Algerian Dinar
EGP	15.71	Egyptian Pound
ERN	15	Nakfa
ETB	50.2071	Ethiopian Birr
EUR	0.8752	Euro
FJD	2.1191	Fiji Dollar
FKP	0.7375	Falkland Islands Pound
GBP	0.7388	Pound Sterling
GEL	2.895	Lari
GHS	6.26	Cedi
GIP	0.7374	Gibraltar Pound
GMD	53.2	Dalasi
GNF	8990	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7904	Hong Kong Dollar
HNL	24.4359	Lempira
HRK	6.5882	Croatian Kuna
HTG	102	Gourde
HUF	308.74	Forint
IDR	14355	Rupiah
ILS	3.2064	New Israeli Sheqel
INR	74.778	Indian Rupee

Foreign Exchange Position

Positions as at:

11 February 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.95	Iceland Krona
JMD	156.52	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	115.49	Yen
KES	113.55	Kenyan Shilling
KGS	84.8	Som
KHR	4059	Riel
KMF	430.1	Comoro Franc
KPW	130	North Korean Won
KRW	1194.05	Won
KWD	0.3018	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	425.83	Tenge
LAK	11417.6	Kip
LBP	1505.5	Lebanese Pound
LKR	199.92	Sri Lanka Rupee
LRD	152.6	Liberian Dollar
LSL	15.2013	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5703	Libyan Dinar
MAD	9.3186	Moroccan Dirham
MDL	17.8125	Moldovan Leu
MGA	3970	Malagasy Ariary
MKD	53.68	Denar
MMK	1769.5	Kyat
MNT	2840	Tugrik
MOP	8.024	Pataca
MRO	356	Ouguiya
MUR	43.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	801	Kwacha
MXN	20.462	Mexican Peso
MXV	2.869	Mexican Unidad de Inversion (UDI)
MYR	4.183	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.1983	Namibia Dollar
NGN	416.25	Naira
NIO	35.41	Cordoba Oro
NOK	8.8019	Norwegian Krone
NPR	119.69	Nepalese Rupee
NZD	1.4963	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.7924	Nuevo Sol

Foreign Exchange Position

Positions as at:

11 February 2022

PGK	3.4072	Kina
PHP	51.24	Philippine Peso
PKR	174.15	Pakistan Rupee
PLN	3.9295	Zloty
PYG	6963.74	Guarani
QAR	3.64	Qatari Rial
RON	4.3244	Leu
RSD	102.9	Serbian Dinar
RUB	74.6447	Russian Ruble
RWF	1028.83	Rwanda Franc
SAR	3.7516	Saudi Riyal
SBD	7.7942	Solomon Islands Dollar
SCR	13.5613	Seychelles Rupee
SDG	441.0002	Sudanese Pound
SEK	9.1123	Swedish Krona
SGD	1.3415	Singapore Dollar
SHP	0.7357	Saint Helena Pound
SLL	11303.6	Leone
SOS	575	Somali Shilling
SRD	20.732	Surinam Dollar
SSP	426.686	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2510	Syrian Pound
SZL	15.2073	Lilangeni
THB	32.7	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.8699	Tunisian Dinar
TOP	2.2316	Pa'anga
TRY	13.5245	Turkish Lira
TTD	6.7659	Trinidad and Tobago Dollar
TWD	27.782	New Taiwan Dollar
TZS	2309	Tanzanian Shilling
UAH	27.8916	Hryvnia
UGX	3520	Uganda Shilling
USD	1	US Dollar
UYU	43.45	Peso Uruguayo
UZS	10830	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22680	Dong
VUV	112.27	Vatu
WST	2.5342	Tala
XAF	574.04	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	571.5	CFA Franc BCEAO
XPF	104.27	CFP Franc

Foreign Exchange Position

Positions as at:

11 February 2022

YER	250	Yemeni Rial
ZAR	15.2068	Rand
ZMK	5185	Zambian Kwacha
ZWL	113.7338	Zimbabwe Dollar

Interest Rate Position

Positions as at:

11 February 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,125,655.82	427,061.22	1,552,717.04
Floating vs. Fixed	9,342,026.05	2,802,185.47	12,144,211.52
Overnight Index Swap	1,552,565.83	511,819.63	2,064,385.46
Total	12,020,247.69	3,741,066.33	15,761,314.02

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,110	3,894	24,004
Floating vs. Fixed	276,916	110,047	386,963
Overnight Index Swap	39,928	8,916	48,844
Total	336,954	122,856	459,810

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	366,121.54	0.00	64,804.08	30,971.86	449,507.43	147,425.47	493,886.67	1,552,717.04
Floating vs. Fixed	2,930,494.12	2,534,537.40	286,133.27	31,661.70	227,716.04	1,637,227.53	4,496,441.46	12,144,211.52
Overnight Index Swap	454,473.52	3,578.33	124,994.92	53,264.91	535,577.57	706.07	891,790.14	2,064,385.46
Total	3,751,089.18	2,538,115.74	475,932.26	115,898.47	1,212,801.03	1,785,359.07	5,882,118.27	15,761,314.02

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,493	0	239	759	7,933	4,814	5,766	24,004
Floating vs. Fixed	90,102	77,403	5,599	648	5,166	65,465	142,580	386,963
Overnight Index Swap	6,885	82	677	1,234	10,359	26	29,581	48,844
Total	101,480	77,485	6,515	2,641	23,458	70,305	177,927	459,810

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	765,228.36	218,809.54	333,559.66	167,670.16	33,768.77	19,551.87	14,128.68	1,552,717.04
Floating vs. Fixed	4,301,396.74	2,121,989.61	3,722,714.89	1,545,890.00	191,008.90	98,383.27	162,828.10	12,144,211.52
Overnight Index Swap	989,863.83	309,841.08	415,481.24	222,441.75	55,508.81	46,258.21	24,990.53	2,064,385.46
Total	6,056,488.94	2,650,640.24	4,471,755.80	1,936,001.91	280,286.47	164,193.36	201,947.31	15,761,314.02

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	10,044	2,431	5,431	3,702	984	746	667	24,004
Floating vs. Fixed	63,839	54,995	159,232	86,060	9,846	5,133	7,859	386,963
Overnight Index Swap	9,077	8,806	17,405	8,457	2,120	1,666	1,314	48,844
Total	82,960	66,232	182,068	98,218	12,949	7,544	9,840	459,810

Foreign Exchange Rate

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AED	3.6726	UAE Dirham

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AFN	93.32	Afghani
ALL	106	Lek
AMD	478.11	Armenian Dram
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LRD	152.6	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5703	Libyan Dinar

Interest Rate Position

Positions as at:

11 February 2022

MAD	9.3186 Moroccan Dirham
MDL	17.8125 Moldovan Leu
MGA	3970 Malagasy Ariary
MKD	53.68 Denar
MMK	1769.5 Kyat
MNT	2840 Tugrik
MOP	8.024 Pataca
MRO	356 Ouguiya
MUR	43.55 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	801 Kwacha
MXN	20.462 Mexican Peso
MXV	2.869 Mexican Unidad de Inversion (UDI)
MYR	4.183 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.1983 Namibia Dollar
NGN	416.25 Naira
NIO	35.41 Cordoba Oro
NOK	8.8019 Norwegian Krone
NPR	119.69 Nepalese Rupee
NZD	1.4963 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.7924 Nuevo Sol
PGK	3.4072 Kina
PHP	51.24 Philippine Peso
PKR	174.15 Pakistan Rupee
PLN	3.9295 Zloty
PYG	6963.74 Guarani
QAR	3.64 Qatari Rial
RON	4.3244 Leu
RSD	102.9 Serbian Dinar
RUB	74.6447 Russian Ruble
RWF	1028.83 Rwanda Franc
SAR	3.7516 Saudi Riyal
SBD	7.7942 Solomon Islands Dollar
SCR	13.5613 Seychelles Rupee
SDG	441.0002 Sudanese Pound
SEK	9.1123 Swedish Krona
SGD	1.3415 Singapore Dollar
SHP	0.7357 Saint Helena Pound
SLL	11303.6 Leone
SOS	575 Somali Shilling

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Positions as at:

11 February 2022

SRD	20.732 Surinam Dollar
SSP	426.686 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2510 Syrian Pound
SZL	15.2073 Lilangeni
THB	32.7 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.8699 Tunisian Dinar
TOP	2.2316 Pa'anga
TRY	13.5245 Turkish Lira
TTD	6.7659 Trinidad and Tobago Dollar
TWD	27.782 New Taiwan Dollar
TZS	2309 Tanzanian Shilling
UAH	27.8916 Hryvnia
UGX	3520 Uganda Shilling
USD	1 US Dollar
UYU	43.45 Peso Uruguayo
UZS	10830 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22680 Dong
VUV	112.27 Vatu
WST	2.5342 Tala
XAF	574.04 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	571.5 CFA Franc BCEAO
XPF	104.27 CFP Franc
YER	250 Yemeni Rial
ZAR	15.2068 Rand
ZMK	5185 Zambian Kwacha
ZWL	113.7338 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

07 February 2022 to

11 February 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	124,701.42	166,281.28	290,982.70
Total	124,701.42	166,281.28	290,982.70

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,212	34,811	55,022
Total	20,212	34,811	55,022

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	26,452.58	11,626.06	47,021.62	86,658.14	2,445.13	10,502.61	97,401.78	8,874.78	290,982.70
Total	26,452.58	11,626.06	47,021.62	86,658.14	2,445.13	10,502.61	97,401.78	8,874.78	290,982.70

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,372	4,256	14,511	17,889	560	2,710	13,008	719	55,022
Total	1,372	4,256	14,511	17,889	560	2,710	13,008	719	55,022

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	261,685.25	15,117.45	3,981.84	3,008.89	6,543.01	644.26	2.00	290,982.70
Total	261,685.25	15,117.45	3,981.84	3,008.89	6,543.01	644.26	2.00	290,982.70

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	53,452	787	179	190	357	58	1	55,022
Total	53,452	787	179	190	357	58	1	55,022

Interest Rate Turnover

Turnover for the period:

07 February 2022 to

11 February 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	25,266.80	499,579.04	524,845.84
Floating vs. Fixed	398,021.13	412,545.05	810,566.18
Overnight Index Swap	227,643.50	145,041.00	372,684.50
Total	650,931.44	1,057,165.08	1,708,096.52

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	256	1,506	1,761
Floating vs. Fixed	8,412	4,694	13,106
Overnight Index Swap	3,271	1,065	4,336
Total	11,938	7,265	19,202

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	141,589.30	0.00	34,430.34	0.00	25.98	6,816.38	341,983.85	524,845.84
Floating vs. Fixed	66,000.81	173,059.51	19,668.76	2,037.04	3,102.28	76,549.33	470,148.45	810,566.18
Overnight Index Swap	132,349.05	44.00	6,389.54	939.47	13,147.80	0.00	219,814.65	372,684.50
Total	339,939.16	173,103.51	60,488.64	2,976.50	16,276.06	83,365.71	1,031,946.94	1,708,096.52

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	490	0	205	0	1	260	806	1,761
Floating vs. Fixed	767	4,238	243	36	40	2,132	5,650	13,106
Overnight Index Swap	1,533	2	39	40	316	0	2,407	4,336
Total	2,789	4,240	487	76	357	2,392	8,862	19,202

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	301,756.44	85,342.70	85,950.11	26,848.25	8,967.84	7,402.59	8,577.91	524,845.84
Floating vs. Fixed	368,483.25	175,815.36	149,051.61	99,358.53	14,041.77	1,876.97	1,938.69	810,566.18
Overnight Index Swap	210,100.09	60,391.16	53,227.77	32,434.38	11,006.27	2,043.19	3,481.64	372,684.50
Total	880,339.77	321,549.22	288,229.50	158,641.16	34,015.88	11,322.75	13,998.24	1,708,096.52

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	242	239	424	323	158	113	263	1,761
Floating vs. Fixed	1,784	2,098	3,710	4,565	521	135	294	13,106
Overnight Index Swap	329	674	1,182	1,523	335	58	236	4,336
Total	2,355	3,011	5,315	6,411	1,013	306	793	19,202