

Foreign Exchange Position

Positions as at: 18 February 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	478,150.23	986,437.39	1,464,587.62
Total	478,150.23	986,437.39	1,464,587.62

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,611	154,979	220,590
Total	65,611	154,979	220,590

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	116,645.23	47,146.92	257,841.49	407,143.09	11,859.41	46,877.56	523,068.58	54,005.33	1,464,587.62
Total	116,645.23	47,146.92	257,841.49	407,143.09	11,859.41	46,877.56	523,068.58	54,005.33	1,464,587.62

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,816	16,552	46,933	75,078	3,283	12,176	54,907	5,846	220,590
Total	5,816	16,552	46,933	75,078	3,283	12,176	54,907	5,846	220,590

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	1,121,529.88	184,722.15	68,344.53	56,119.51	22,526.54	9,727.24	1,617.76	1,464,587.62
Total	1,121,529.88	184,722.15	68,344.53	56,119.51	22,526.54	9,727.24	1,617.76	1,464,587.62

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	10,102	4,749	3,589	2,253	1,130	149	220,590
Total	198,618	10,102	4,749	3,589	2,253	1,130	149	220,590

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	91.1	Afghani
ALL	106.53	Lek
AMD	477.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	522	Kwanza
ARS	106.46	Argentine Peso
AUD	1.3895	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7193	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.86	Taka
BGN	1.7198	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1997.02	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

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BND	1.3442	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.1365	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.0622	Ngultrum
BWP	11.4679	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2681	Canadian Dollar
CDF	1997.6	Congolese Franc
CHF	0.9226	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	797.3	Chilean Peso
CNY	6.3332	Yuan Renminbi
COP	3960.41	Colombian Peso
COU	0.0735	Unidad de Valor Real
CRC	637.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.94	Cape Verde Escudo
CZK	21.401	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.5402	Danish Krone
DOP	56.64	Dominican Peso
DZD	139.86	Algerian Dinar
EGP	15.66	Egyptian Pound
ERN	15	Nakfa
ETB	50.5	Ethiopian Birr
EUR	0.8791	Euro
FJD	2.1177	Fiji Dollar
FKP	0.7377	Falkland Islands Pound
GBP	0.7359	Pound Sterling
GEL	2.975	Lari
GHS	6.35	Cedi
GIP	0.7377	Gibraltar Pound
GMD	53.1	Dalasi
GNF	8934	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.8005	Hong Kong Dollar
HNL	24.4471	Lempira
HRK	6.6186	Croatian Kuna
HTG	102	Gourde
HUF	311.97	Forint
IDR	14255	Rupiah
ILS	3.1886	New Israeli Sheqel
INR	75.0222	Indian Rupee

Foreign Exchange Position

Positions as at:

18 February 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.36	Iceland Krona
JMD	156.17	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	115.46	Yen
KES	113.5	Kenyan Shilling
KGS	84.7985	Som
KHR	4057	Riel
KMF	433.17	Comoro Franc
KPW	130	North Korean Won
KRW	1196.53	Won
KWD	0.3022	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	427.58	Tenge
LAK	11420.6	Kip
LBP	1505.7	Lebanese Pound
LKR	199.64	Sri Lanka Rupee
LRD	153	Liberian Dollar
LSL	14.9813	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5765	Libyan Dinar
MAD	9.3616	Moroccan Dirham
MDL	17.775	Moldovan Leu
MGA	3963	Malagasy Ariary
MKD	54.06	Denar
MMK	1769.5	Kyat
MNT	2849	Tugrik
MOP	8.035	Pataca
MRO	356	Ouguiya
MUR	43.75	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	795.55	Kwacha
MXN	20.2703	Mexican Peso
MXV	2.8338	Mexican Unidad de Inversion (UDI)
MYR	4.1835	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.0759	Namibia Dollar
NGN	415.31	Naira
NIO	35.41	Cordoba Oro
NOK	8.8736	Norwegian Krone
NPR	120.12	Nepalese Rupee
NZD	1.4968	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.7423	Nuevo Sol

Foreign Exchange Position

Positions as at:

18 February 2022

PGK	3.4072	Kina
PHP	51.37	Philippine Peso
PKR	175.5	Pakistan Rupee
PLN	3.949	Zloty
PYG	6926	Guarani
QAR	3.6486	Qatari Rial
RON	4.3425	Leu
RSD	103.29	Serbian Dinar
RUB	74.978	Russian Ruble
RWF	1029.5	Rwanda Franc
SAR	3.7523	Saudi Riyal
SBD	7.7821	Solomon Islands Dollar
SCR	14.069	Seychelles Rupee
SDG	442.5972	Sudanese Pound
SEK	9.2719	Swedish Krona
SGD	1.3435	Singapore Dollar
SHP	0.7375	Saint Helena Pound
SLL	11467.9	Leone
SOS	575	Somali Shilling
SRD	20.451	Surinam Dollar
SSP	426.686	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.9873	Lilangeni
THB	32.25	Baht
TJS	11.29	Somoni
TMT	3.49	New Manat
TND	2.872	Tunisian Dinar
TOP	2.2207	Pa'anga
TRY	13.5973	Turkish Lira
TTD	6.7474	Trinidad and Tobago Dollar
TWD	27.827	New Taiwan Dollar
TZS	2310	Tanzanian Shilling
UAH	28.099	Hryvnia
UGX	3508.6	Uganda Shilling
USD	1	US Dollar
UYU	43.07	Peso Uruguayo
UZS	10840.08	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22750	Dong
VUV	112.32	Vatu
WST	2.5336	Tala
XAF	576.67	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	573.25	CFA Franc BCEAO
XPF	104.78	CFP Franc

Foreign Exchange Position

Positions as at:

18 February 2022

YER	250 Yemeni Rial
ZAR	14.9878 Rand
ZMK	5185 Zambian Kwacha
ZWL	117.5045 Zimbabwe Dollar

Interest Rate Position

Positions as at:

18 February 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,089,831.15	704,458.71	1,794,289.86
Floating vs. Fixed	9,448,943.96	2,955,043.74	12,403,987.70
Overnight Index Swap	1,504,934.78	601,618.71	2,106,553.49
Total	12,043,709.89	4,261,121.16	16,304,831.05

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,543	5,165	24,707
Floating vs. Fixed	279,541	112,359	391,900
Overnight Index Swap	41,503	9,644	51,147
Total	340,586	127,167	467,753

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	447,660.35	0.00	89,783.36	29,894.66	437,156.17	148,005.42	641,789.91	1,794,289.86
Floating vs. Fixed	2,952,488.08	2,610,873.84	294,053.51	32,126.24	222,572.80	1,664,181.45	4,627,691.78	12,403,987.70
Overnight Index Swap	557,320.77	3,976.49	125,666.55	52,694.05	534,096.67	708.94	832,090.03	2,106,553.49
Total	3,957,469.19	2,614,850.33	509,503.41	114,714.94	1,193,825.64	1,812,895.81	6,101,571.72	16,304,831.05

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,917	0	419	733	7,620	4,853	6,166	24,707
Floating vs. Fixed	90,354	78,762	5,734	652	5,063	66,495	144,840	391,900
Overnight Index Swap	7,905	88	690	1,245	10,410	29	30,780	51,147
Total	103,176	78,850	6,843	2,630	23,093	71,377	181,786	467,753

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	906,498.95	261,900.61	372,127.01	175,532.41	37,085.04	22,768.63	18,377.21	1,794,289.86
Floating vs. Fixed	4,455,937.95	2,152,608.67	3,772,969.74	1,561,597.41	197,857.26	99,226.15	163,790.51	12,403,987.70
Overnight Index Swap	948,811.25	342,964.75	445,672.73	235,575.83	60,550.35	47,261.17	25,717.41	2,106,553.49
Total	6,311,248.16	2,757,474.03	4,590,769.49	1,972,705.64	295,492.65	169,255.95	207,885.13	16,304,831.05

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	9,835	2,501	5,695	3,889	1,071	824	894	24,707
Floating vs. Fixed	64,463	55,808	161,203	87,013	10,125	5,229	8,061	391,900
Overnight Index Swap	9,362	9,117	18,188	9,129	2,213	1,726	1,413	51,147
Total	83,659	67,426	185,085	100,030	13,408	7,778	10,368	467,753

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	91.1 Afghani
ALL	106.53 Lek
AMD	477.5 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
AOA	522 Kwanza
ARS	106.46 Argentine Peso
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DKK	6.5402 Danish Krone
DOP	56.64 Dominican Peso
DZD	139.86 Algerian Dinar
EGP	15.66 Egyptian Pound
ERN	15 Nakfa

Interest Rate Position

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ETB	50.5 Ethiopian Birr
EUR	0.8791 Euro
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FKP	0.7377 Falkland Islands Pound
GBP	0.7359 Pound Sterling
GEL	2.975 Lari
GHS	6.35 Cedi
GIP	0.7377 Gibraltar Pound
GMD	53.1 Dalasi
GNF	8934 Guinea Franc
GTQ	7.68 Quetzal
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LYD	4.5765 Libyan Dinar

Interest Rate Position

Positions as at:

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MAD	9.3616 Moroccan Dirham
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MGA	3963 Malagasy Ariary
MKD	54.06 Denar
MMK	1769.5 Kyat
MNT	2849 Tugrik
MOP	8.035 Pataca
MRO	356 Ouguiya
MUR	43.75 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	795.55 Kwacha
MXN	20.2703 Mexican Peso
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MZN	63.2 Metical
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NGN	415.31 Naira
NIO	35.41 Cordoba Oro
NOK	8.8736 Norwegian Krone
NPR	120.12 Nepalese Rupee
NZD	1.4968 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.7423 Nuevo Sol
PGK	3.4072 Kina
PHP	51.37 Philippine Peso
PKR	175.5 Pakistan Rupee
PLN	3.949 Zloty
PYG	6926 Guarani
QAR	3.6486 Qatari Rial
RON	4.3425 Leu
RSD	103.29 Serbian Dinar
RUB	74.978 Russian Ruble
RWF	1029.5 Rwanda Franc
SAR	3.7523 Saudi Riyal
SBD	7.7821 Solomon Islands Dollar
SCR	14.069 Seychelles Rupee
SDG	442.5972 Sudanese Pound
SEK	9.2719 Swedish Krona
SGD	1.3435 Singapore Dollar
SHP	0.7375 Saint Helena Pound
SLL	11467.9 Leone
SOS	575 Somali Shilling

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SRD	20.451 Surinam Dollar
SSP	426.686 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	14.9873 Lilangeni
THB	32.25 Baht
TJS	11.29 Somoni
TMT	3.49 New Manat
TND	2.872 Tunisian Dinar
TOP	2.2207 Pa'anga
TRY	13.5973 Turkish Lira
TTD	6.7474 Trinidad and Tobago Dollar
TWD	27.827 New Taiwan Dollar
TZS	2310 Tanzanian Shilling
UAH	28.099 Hryvnia
UGX	3508.6 Uganda Shilling
USD	1 US Dollar
UYU	43.07 Peso Uruguayo
UZS	10840.08 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22750 Dong
VUV	112.32 Vatu
WST	2.5336 Tala
XAF	576.67 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	573.25 CFA Franc BCEAO
XPF	104.78 CFP Franc
YER	250 Yemeni Rial
ZAR	14.9878 Rand
ZMK	5185 Zambian Kwacha
ZWL	117.5045 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

14 February 2022 to

18 February 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	126,408.46	173,575.30	299,983.77
Total	126,408.46	173,575.30	299,983.77

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,811	31,997	52,807
Total	20,811	31,997	52,807

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	19,604.33	14,893.69	52,199.78	85,383.46	2,730.53	8,139.96	105,515.05	11,516.96	299,983.77
Total	19,604.33	14,893.69	52,199.78	85,383.46	2,730.53	8,139.96	105,515.05	11,516.96	299,983.77

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,087	5,926	11,220	19,159	793	1,931	11,845	848	52,807
Total	1,087	5,926	11,220	19,159	793	1,931	11,845	848	52,807

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	272,179.88	17,803.71	3,244.46	1,927.78	4,474.21	353.73	0.00	299,983.77
Total	272,179.88	17,803.71	3,244.46	1,927.78	4,474.21	353.73	0.00	299,983.77

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	50,851	1,327	195	169	242	24	0	52,807
Total	50,851	1,327	195	169	242	24	0	52,807

Interest Rate Turnover

Turnover for the period:

14 February 2022 to

18 February 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,824.40	569,701.80	590,526.20
Floating vs. Fixed	492,239.98	494,710.22	986,950.20
Overnight Index Swap	205,750.44	194,953.48	400,703.92
Total	718,814.82	1,259,365.49	1,978,180.31

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	240	2,612	2,852
Floating vs. Fixed	9,296	7,823	17,119
Overnight Index Swap	3,336	1,836	5,172
Total	12,871	12,271	25,142

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	169,980.10	0.00	51,313.49	0.00	4,783.29	2,872.36	361,576.95	590,526.20
Floating vs. Fixed	96,748.71	201,279.41	21,803.46	1,988.24	3,222.16	86,830.52	575,077.69	986,950.20
Overnight Index Swap	201,047.77	769.68	1,768.32	495.77	8,868.93	3.85	187,749.61	400,703.92
Total	467,776.58	202,049.08	74,885.28	2,484.01	16,874.38	89,706.73	1,124,404.24	1,978,180.31

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	865	0	360	0	46	140	1,441	2,852
Floating vs. Fixed	1,138	3,957	301	36	46	2,700	8,941	17,119
Overnight Index Swap	1,929	12	22	21	326	3	2,860	5,172
Total	3,931	3,969	683	57	418	2,843	13,242	25,142

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	334,095.28	100,435.99	97,446.33	30,583.93	11,055.71	7,726.76	9,182.20	590,526.20
Floating vs. Fixed	494,616.94	192,841.38	172,163.21	103,421.17	18,996.04	1,808.14	3,103.31	986,950.20
Overnight Index Swap	194,100.65	71,783.46	69,768.80	44,746.82	15,371.40	1,398.77	3,534.02	400,703.92
Total	1,022,812.87	365,060.84	339,378.34	178,751.92	45,423.14	10,933.68	15,819.53	1,978,180.31

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	296	276	695	607	287	194	497	2,852
Floating vs. Fixed	3,831	2,453	4,854	4,484	834	159	505	17,119
Overnight Index Swap	738	568	1,101	1,906	469	82	310	5,172
Total	4,865	3,296	6,650	6,996	1,590	434	1,312	25,142