

Foreign Exchange Position

Positions as at: 25 February 2022

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	494,799.14	1,022,797.27	1,517,596.41
Total	494,799.14	1,022,797.27	1,517,596.41

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,553	156,433	221,986
Total	65,553	156,433	221,986

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	125,025.53	44,880.65	281,771.44	432,504.17	12,757.76	47,111.79	510,326.54	63,218.52	1,517,596.41
Total	125,025.53	44,880.65	281,771.44	432,504.17	12,757.76	47,111.79	510,326.54	63,218.52	1,517,596.41

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,043	15,077	51,691	76,127	3,409	12,086	51,682	5,871	221,986
Total	6,043	15,077	51,691	76,127	3,409	12,086	51,682	5,871	221,986

By Product and Residual Maturity

Outstanding Notional (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	1,155,104.54	195,274.38	72,143.50	58,799.15	24,868.93	9,793.16	1,612.74	1,517,596.41
Total	1,155,104.54	195,274.38	72,143.50	58,799.15	24,868.93	9,793.16	1,612.74	1,517,596.41

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	198,771	11,087	4,814	3,737	2,316	1,114	147	221,986
Total	198,771	11,087	4,814	3,737	2,316	1,114	147	221,986

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	91.76	Afghani
ALL	107.11	Lek
AMD	476.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	493.614	Kwanza
ARS	107.28	Argentine Peso
AUD	1.3822	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.73	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.86	Taka
BGN	1.7296	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1998	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 25 February 2022

BND	1.3463	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.0097	Brazilian Real
BSD	1	Bahamian Dollar
BTN	74.551	Ngultrum
BWP	11.4679	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2731	Canadian Dollar
CDF	1996.86	Congolese Franc
CHF	0.9181	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	790.2	Chilean Peso
CNY	6.3134	Yuan Renminbi
COP	3909.01	Colombian Peso
COU	0.0748	Unidad de Valor Real
CRC	639.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.54	Cape Verde Escudo
CZK	21.747	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.579	Danish Krone
DOP	55.47	Dominican Peso
DZD	140.3614	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	50.7479	Ethiopian Birr
EUR	0.8839	Euro
FJD	2.1088	Fiji Dollar
FKP	0.7353	Falkland Islands Pound
GBP	0.7382	Pound Sterling
GEL	2.97	Lari
GHS	6.55	Cedi
GIP	0.7352	Gibraltar Pound
GMD	53.2	Dalasi
GNF	8907	Guinea Franc
GTQ	7.695	Quetzal
GYD	207.99	Guyana Dollar
HKD	7.8048	Hong Kong Dollar
HNL	24.4479	Lempira
HRK	6.6653	Croatian Kuna
HTG	102	Gourde
HUF	319.55	Forint
IDR	14335	Rupiah
ILS	3.2324	New Israeli Sheqel
INR	74.63	Indian Rupee

Foreign Exchange Position

Positions as at:

25 February 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.71	Iceland Krona
JMD	154.84	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	114.97	Yen
KES	113.7	Kenyan Shilling
KGS	84.8	Som
KHR	4056	Riel
KMF	433.65	Comoro Franc
KPW	130	North Korean Won
KRW	1192.44	Won
KWD	0.302	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	437.38	Tenge
LAK	11340	Kip
LBP	1505.7	Lebanese Pound
LKR	202	Sri Lanka Rupee
LRD	153	Liberian Dollar
LSL	15.125	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.5768	Libyan Dinar
MAD	9.4391	Moroccan Dirham
MDL	17.902	Moldovan Leu
MGA	3970	Malagasy Ariary
MKD	54.26	Denar
MMK	1769.5	Kyat
MNT	2845	Tugrik
MOP	8.039	Pataca
MRO	356	Ouguiya
MUR	43.85	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	795.95	Kwacha
MXN	20.226	Mexican Peso
MXV	2.8227	Mexican Unidad de Inversion (UDI)
MYR	4.184	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.052	Namibia Dollar
NGN	415.39	Naira
NIO	35.41	Cordoba Oro
NOK	8.8924	Norwegian Krone
NPR	119.29	Nepalese Rupee
NZD	1.4758	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.7185	Nuevo Sol

Foreign Exchange Position

Positions as at:	25 February 2022
PGK	3.4602 Kina
PHP	51.11 Philippine Peso
PKR	176 Pakistan Rupee
PLN	4.0497 Zloty
PYG	6927.54 Guarani
QAR	3.6543 Qatari Rial
RON	4.3715 Leu
RSD	103.9 Serbian Dinar
RUB	81.148 Russian Ruble
RWF	1030.18 Rwanda Franc
SAR	3.7517 Saudi Riyal
SBD	7.9491 Solomon Islands Dollar
SCR	14.0872 Seychelles Rupee
SDG	443.1002 Sudanese Pound
SEK	9.3863 Swedish Krona
SGD	1.3463 Singapore Dollar
SHP	0.7351 Saint Helena Pound
SLL	11446.1 Leone
SOS	575 Somali Shilling
SRD	20.55 Surinam Dollar
SSP	425.7248 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.131 Lilangeni
THB	32.26 Baht
TJS	11.27 Somoni
TMT	3.49 New Manat
TND	2.8874 Tunisian Dinar
TOP	2.1683 Pa'anga
TRY	13.8081 Turkish Lira
TTD	6.7606 Trinidad and Tobago Dollar
TWD	27.884 New Taiwan Dollar
TZS	2309 Tanzanian Shilling
UAH	29.7914 Hryvnia
UGX	3510 Uganda Shilling
USD	1 US Dollar
UYU	42.19 Peso Uruguayo
UZS	10835.28 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22825 Dong
VUV	111.66 Vatu
WST	2.5126 Tala
XAF	579.98 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	575 CFA Franc BCEAO
XPF	105.4 CFP Franc

Foreign Exchange Position

Positions as at: 25 February 2022

YER	249.95	Yemeni Rial
ZAR	15.1071	Rand
ZMK	5185	Zambian Kwacha
ZWL	120.9184	Zimbabwe Dollar

Interest Rate Position

Positions as at: 25 February 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,083,052.59	535,040.35	1,618,092.94
Floating vs. Fixed	9,517,461.17	2,877,302.92	12,394,764.09
Overnight Index Swap	1,523,847.06	577,748.95	2,101,596.01
Total	12,124,360.82	3,990,092.22	16,114,453.04

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,225	4,495	23,719
Floating vs. Fixed	281,670	110,657	392,327
Overnight Index Swap	41,845	9,604	51,449
Total	342,739	124,755	467,494

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	390,048.99	0.00	78,628.18	28,785.12	423,177.78	148,105.03	549,347.84	1,618,092.94
Floating vs. Fixed	2,912,247.35	2,675,308.75	293,565.83	31,569.94	217,654.26	1,667,820.10	4,596,597.87	12,394,764.09
Overnight Index Swap	559,515.95	3,992.30	124,588.94	52,612.02	537,917.09	707.33	822,262.38	2,101,596.01
Total	3,861,812.29	2,679,301.06	496,782.94	112,967.08	1,178,749.12	1,816,632.46	5,968,208.08	16,114,453.04

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,724	0	330	702	7,268	4,836	5,860	23,719
Floating vs. Fixed	90,027	80,302	5,711	637	4,955	66,464	144,232	392,327
Overnight Index Swap	8,418	88	710	1,256	10,499	28	30,450	51,449
Total	103,168	80,390	6,751	2,595	22,722	71,327	180,542	467,494

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	797,568.88	238,702.38	342,467.11	170,589.23	34,368.04	20,028.65	14,368.65	1,618,092.94
Floating vs. Fixed	4,395,271.74	2,170,519.25	3,789,210.64	1,575,947.59	198,468.89	99,304.25	166,041.73	12,394,764.09
Overnight Index Swap	950,092.38	334,125.83	442,282.62	235,711.63	61,039.07	48,260.44	30,084.04	2,101,596.01
Total	6,142,933.01	2,743,347.45	4,573,960.37	1,982,248.45	293,876.01	167,593.34	210,494.42	16,114,453.04

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	9,411	2,464	5,539	3,759	1,005	771	772	23,719
Floating vs. Fixed	64,265	56,252	160,902	87,459	10,235	5,210	8,005	392,327
Overnight Index Swap	9,310	9,122	18,403	9,156	2,255	1,764	1,440	51,449
Total	82,985	67,838	184,843	100,374	13,494	7,744	10,217	467,494

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	91.76	Afghani
ALL	107.11	Lek
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DZD	140.3614	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	50.7479	Ethiopian Birr
EUR	0.8839	Euro
FJD	2.1088	Fiji Dollar
FKP	0.7353	Falkland Islands Pound
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MVR	15.42 Rufiyaa
MWK	795.95 Kwacha
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MXV	2.8227 Mexican Unidad de Inversion (UDI)
MYR	4.184 Malaysian Ringgit
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PEN	3.7185 Nuevo Sol
PGK	3.4602 Kina
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PKR	176 Pakistan Rupee
PLN	4.0497 Zloty
PYG	6927.54 Guarani
QAR	3.6543 Qatari Rial
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RUB	81.148 Russian Ruble
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SEK	9.3863 Swedish Krona
SGD	1.3463 Singapore Dollar
SHP	0.7351 Saint Helena Pound
SLL	11446.1 Leone
SOS	575 Somali Shilling

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STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.131 Lilangeni
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TJS	11.27 Somoni
TMT	3.49 New Manat
TND	2.8874 Tunisian Dinar
TOP	2.1683 Pa'anga
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TWD	27.884 New Taiwan Dollar
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WST	2.5126 Tala
XAF	579.98 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	575 CFA Franc BCEAO
XPF	105.4 CFP Franc
YER	249.95 Yemeni Rial
ZAR	15.1071 Rand
ZMK	5185 Zambian Kwacha
ZWL	120.9184 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 21 February 2022 to 25 February 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	150,074.35	228,677.89	378,752.25
Total	150,074.35	228,677.89	378,752.25

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,517	37,925	62,442
Total	24,517	37,925	62,442

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	28,651.11	12,677.29	79,082.29	106,623.32	3,337.88	9,486.82	121,903.91	16,989.63	378,752.25
Total	28,651.11	12,677.29	79,082.29	106,623.32	3,337.88	9,486.82	121,903.91	16,989.63	378,752.25

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,479	4,018	14,079	22,222	757	2,571	16,512	805	62,442
Total	1,479	4,018	14,079	22,222	757	2,571	16,512	805	62,442

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	332,912.64	25,788.64	7,638.93	4,925.69	6,785.18	701.16	0.00	378,752.25
Total	332,912.64	25,788.64	7,638.93	4,925.69	6,785.18	701.16	0.00	378,752.25

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	59,638	1,846	308	250	348	52	0	62,442
Total	59,638	1,846	308	250	348	52	0	62,442

Interest Rate Turnover

Turnover for the period: 21 February 2022 to 25 February 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,608.29	391,700.98	407,309.27
Floating vs. Fixed	319,857.21	401,887.87	721,745.09
Overnight Index Swap	165,514.61	159,516.32	325,030.93
Total	500,980.11	953,105.17	1,454,085.29

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	203	1,928	2,131
Floating vs. Fixed	7,661	5,416	13,077
Overnight Index Swap	2,906	1,483	4,389
Total	10,769	8,827	19,596

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	101,940.31	0.00	39,105.58	882.22	1,415.94	2,145.01	261,820.19	407,309.27
Floating vs. Fixed	41,500.40	178,468.74	28,364.82	1,535.58	3,312.26	52,627.92	415,935.37	721,745.09
Overnight Index Swap	164,131.73	0.00	7,004.25	1,327.01	11,574.14	64.09	140,929.70	325,030.93
Total	307,572.43	178,468.74	74,474.65	3,744.82	16,302.35	54,837.03	818,685.27	1,454,085.29

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	644	0	269	2	18	92	1,106	2,131
Floating vs. Fixed	706	4,242	313	27	79	1,702	6,010	13,077
Overnight Index Swap	1,727	0	37	42	340	1	2,242	4,389
Total	3,077	4,242	619	71	437	1,795	9,357	19,596

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	229,695.82	72,961.75	62,508.19	24,988.81	7,706.00	4,474.23	4,974.46	407,309.27
Floating vs. Fixed	288,155.78	153,869.97	147,376.70	103,964.42	16,692.12	2,142.60	9,543.50	721,745.09
Overnight Index Swap	155,330.47	54,835.42	58,950.34	32,321.67	12,909.42	1,069.31	9,614.30	325,030.93
Total	673,182.07	281,667.14	268,835.23	161,274.91	37,307.54	7,686.14	24,132.26	1,454,085.29

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	212	198	521	476	218	143	364	2,131
Floating vs. Fixed	1,812	2,027	3,877	4,182	656	163	362	13,077
Overnight Index Swap	620	576	1,083	1,312	431	76	293	4,389
Total	2,643	2,801	5,480	5,969	1,305	381	1,019	19,596