

Foreign Exchange Position

Positions as at: 04 March 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	496,168.53	1,007,138.83	1,503,307.36
Total	496,168.53	1,007,138.83	1,503,307.36

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,259	160,341	229,599
Total	69,259	160,341	229,599

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	113,670.51	47,889.94	262,723.40	435,626.91	14,786.57	44,384.51	530,038.97	54,186.56	1,503,307.36
Total	113,670.51	47,889.94	262,723.40	435,626.91	14,786.57	44,384.51	530,038.97	54,186.56	1,503,307.36

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,936	16,558	46,966	80,850	4,076	10,815	58,494	5,904	229,599
Total	5,936	16,558	46,966	80,850	4,076	10,815	58,494	5,904	229,599

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	1,125,448.87	208,836.87	73,110.54	61,333.97	23,326.37	9,644.88	1,605.85	1,503,307.36
Total	1,125,448.87	208,836.87	73,110.54	61,333.97	23,326.37	9,644.88	1,605.85	1,503,307.36

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	203,538	13,862	4,799	3,843	2,298	1,116	143	229,599
Total	203,538	13,862	4,799	3,843	2,298	1,116	143	229,599

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	90.96	Afghani
ALL	109.6	Lek
AMD	487.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	484.564	Kwanza
ARS	107.82	Argentine Peso
AUD	1.3701	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7586	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	85.78	Taka
BGN	1.7587	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	1998.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

04 March 2022

BND	1.3533	Brunei Dollar
BOB	6.79	Boliviano
BRL	5.0995	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.699	Ngultrum
BWP	11.6686	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.2628	Canadian Dollar
CDF	1992.1	Congolese Franc
CHF	0.9205	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	804.18	Chilean Peso
CNY	6.321	Yuan Renminbi
COP	3834.01	Colombian Peso
COU	0.0761	Unidad de Valor Real
CRC	641.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.15	Cape Verde Escudo
CZK	22.969	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.6888	Danish Krone
DOP	54.42	Dominican Peso
DZD	141.395	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	50.7871	Ethiopian Birr
EUR	0.899	Euro
FJD	2.1035	Fiji Dollar
FKP	0.7465	Falkland Islands Pound
GBP	0.7457	Pound Sterling
GEL	3.1528	Lari
GHS	6.7	Cedi
GIP	0.7501	Gibraltar Pound
GMD	53.25	Dalasi
GNF	8884	Guinea Franc
GTQ	7.7	Quetzal
GYD	208.09	Guyana Dollar
HKD	7.8128	Hong Kong Dollar
HNL	24.4472	Lempira
HRK	6.7986	Croatian Kuna
HTG	103	Gourde
HUF	339.44	Forint
IDR	14385	Rupiah
ILS	3.2214	New Israeli Sheqel
INR	75.611	Indian Rupee

Foreign Exchange Position

Positions as at:

04 March 2022

IQD	1458.54	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	128.58	Iceland Krona
JMD	153.25	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	115.5	Yen
KES	113.8	Kenyan Shilling
KGS	84.5	Som
KHR	4051.944	Riel
KMF	443.26	Comoro Franc
KPW	130	North Korean Won
KRW	1203.16	Won
KWD	0.3028	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	495.09	Tenge
LAK	11388.9	Kip
LBP	1503.99	Lebanese Pound
LKR	201.74	Sri Lanka Rupee
LRD	153.3	Liberian Dollar
LSL	15.3013	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.6107	Libyan Dinar
MAD	9.5835	Moroccan Dirham
MDL	18.3067	Moldovan Leu
MGA	3977	Malagasy Ariary
MKD	55.53	Denar
MMK	1769.5	Kyat
MNT	2859	Tugrik
MOP	8.047	Pataca
MRO	356	Ouguiya
MUR	44.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	795.9	Kwacha
MXN	20.593	Mexican Peso
MXV	2.8694	Mexican Unidad de Inversion (UDI)
MYR	4.194	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.3048	Namibia Dollar
NGN	415.59	Naira
NIO	35.51	Cordoba Oro
NOK	8.8513	Norwegian Krone
NPR	121.12	Nepalese Rupee
NZD	1.4732	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.7453	Nuevo Sol

Foreign Exchange Position

Positions as at:

04 March 2022

PGK	3.4305	Kina
PHP	51.42	Philippine Peso
PKR	177.35	Pakistan Rupee
PLN	4.2605	Zloty
PYG	6948	Guarani
QAR	3.6473	Qatari Rial
RON	4.4461	Leu
RSD	105.52	Serbian Dinar
RUB	97.6	Russian Ruble
RWF	1004.7	Rwanda Franc
SAR	3.7517	Saudi Riyal
SBD	7.77	Solomon Islands Dollar
SCR	13.8	Seychelles Rupee
SDG	444.5992	Sudanese Pound
SEK	9.6765	Swedish Krona
SGD	1.3533	Singapore Dollar
SHP	0.7468	Saint Helena Pound
SLL	11580	Leone
SOS	575	Somali Shilling
SRD	20.362	Surinam Dollar
SSP	426.6902	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	2511	Syrian Pound
SZL	15.3073	Lilangeni
THB	32.51	Baht
TJS	11.27	Somoni
TMT	3.49	New Manat
TND	2.905	Tunisian Dinar
TOP	2.2002	Pa'anga
TRY	14.0084	Turkish Lira
TTD	6.7376	Trinidad and Tobago Dollar
TWD	28.014	New Taiwan Dollar
TZS	2311	Tanzanian Shilling
UAH	29.7	Hryvnia
UGX	3551.82	Uganda Shilling
USD	1	US Dollar
UYU	42.53	Peso Uruguayo
UZS	10871.9	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22840	Dong
VUV	111.56	Vatu
WST	2.5151	Tala
XAF	589.68	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	587.99	CFA Franc BCEAO
XPF	107.02	CFP Franc

Foreign Exchange Position

Positions as at:

04 March 2022

YER	249.7	Yemeni Rial
ZAR	15.3071	Rand
ZMK	5185	Zambian Kwacha
ZWL	124.2992	Zimbabwe Dollar

Interest Rate Position

Positions as at:

04 March 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,057,763.84	683,974.92	1,741,738.75
Floating vs. Fixed	9,633,713.44	2,939,688.05	12,573,401.49
Overnight Index Swap	1,561,377.79	602,894.93	2,164,272.72
Total	12,252,855.07	4,226,557.90	16,479,412.97

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18,741	5,040	23,780
Floating vs. Fixed	284,007	112,164	396,171
Overnight Index Swap	42,835	9,864	52,699
Total	345,582	127,067	472,649

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	474,941.90	0.00	79,544.70	26,763.46	392,896.19	144,214.25	623,378.25	1,741,738.75
Floating vs. Fixed	2,907,211.54	2,745,881.60	282,855.27	32,254.48	203,145.70	1,691,133.12	4,710,919.78	12,573,401.49
Overnight Index Swap	615,091.69	3,957.44	127,786.30	52,029.85	536,156.37	706.61	828,544.46	2,164,272.72
Total	3,997,245.13	2,749,839.04	490,186.27	111,047.79	1,132,198.26	1,836,053.98	6,162,842.49	16,479,412.97

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,928	0	385	662	6,799	4,806	6,201	23,780
Floating vs. Fixed	89,999	81,637	5,778	641	4,762	67,106	146,249	396,171
Overnight Index Swap	9,265	87	729	1,266	10,509	28	30,815	52,699
Total	104,191	81,724	6,892	2,569	22,070	71,939	183,265	472,649

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	860,463.91	261,152.42	371,525.73	172,327.92	36,054.50	21,968.09	18,246.19	1,741,738.75
Floating vs. Fixed	4,507,324.29	2,202,958.19	3,817,355.65	1,580,903.20	199,219.81	101,658.06	163,982.29	12,573,401.49
Overnight Index Swap	1,006,709.57	338,671.83	442,567.06	238,201.18	59,000.72	49,358.15	29,764.22	2,164,272.72
Total	6,374,497.77	2,802,782.44	4,631,448.43	1,991,432.31	294,275.03	172,984.30	211,992.70	16,479,412.97

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	8,969	2,483	5,685	3,882	1,078	811	874	23,780
Floating vs. Fixed	64,580	56,636	163,154	88,110	10,378	5,248	8,067	396,171
Overnight Index Swap	9,379	9,384	18,864	9,513	2,246	1,808	1,506	52,699
Total	82,927	68,502	187,703	101,504	13,701	7,866	10,447	472,649

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	90.96	Afghani
ALL	109.6	Lek
AMD	487.5	Armenian Dram
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DZD	141.395	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa

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ETB	50.7871	Ethiopian Birr
EUR	0.899	Euro
FJD	2.1035	Fiji Dollar
FKP	0.7465	Falkland Islands Pound
GBP	0.7457	Pound Sterling
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LSL	15.3013	Loti
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LVL	0.5078	Latvian Lats
LYD	4.6107	Libyan Dinar

Interest Rate Position

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MAD	9.5835 Moroccan Dirham
MDL	18.3067 Moldovan Leu
MGA	3977 Malagasy Ariary
MKD	55.53 Denar
MMK	1769.5 Kyat
MNT	2859 Tugrik
MOP	8.047 Pataca
MRO	356 Ouguiya
MUR	44.15 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	795.9 Kwacha
MXN	20.593 Mexican Peso
MXV	2.8694 Mexican Unidad de Inversion (UDI)
MYR	4.194 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.3048 Namibia Dollar
NGN	415.59 Naira
NIO	35.51 Cordoba Oro
NOK	8.8513 Norwegian Krone
NPR	121.12 Nepalese Rupee
NZD	1.4732 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.7453 Nuevo Sol
PGK	3.4305 Kina
PHP	51.42 Philippine Peso
PKR	177.35 Pakistan Rupee
PLN	4.2605 Zloty
PYG	6948 Guarani
QAR	3.6473 Qatari Rial
RON	4.4461 Leu
RSD	105.52 Serbian Dinar
RUB	97.6 Russian Ruble
RWF	1004.7 Rwanda Franc
SAR	3.7517 Saudi Riyal
SBD	7.77 Solomon Islands Dollar
SCR	13.8 Seychelles Rupee
SDG	444.5992 Sudanese Pound
SEK	9.6765 Swedish Krona
SGD	1.3533 Singapore Dollar
SHP	0.7468 Saint Helena Pound
SLL	11580 Leone
SOS	575 Somali Shilling

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Positions as at:

04 March 2022

SRD	20.362 Surinam Dollar
SSP	426.6902 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	2511 Syrian Pound
SZL	15.3073 Lilangeni
THB	32.51 Baht
TJS	11.27 Somoni
TMT	3.49 New Manat
TND	2.905 Tunisian Dinar
TOP	2.2002 Pa'anga
TRY	14.0084 Turkish Lira
TTD	6.7376 Trinidad and Tobago Dollar
TWD	28.014 New Taiwan Dollar
TZS	2311 Tanzanian Shilling
UAH	29.7 Hryvnia
UGX	3551.82 Uganda Shilling
USD	1 US Dollar
UYU	42.53 Peso Uruguayo
UZS	10871.9 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22840 Dong
VUV	111.56 Vatu
WST	2.5151 Tala
XAF	589.68 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	587.99 CFA Franc BCEAO
XPF	107.02 CFP Franc
YER	249.7 Yemeni Rial
ZAR	15.3071 Rand
ZMK	5185 Zambian Kwacha
ZWL	124.2992 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

28 February 2022 to

04 March 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	125,523.78	180,516.78	306,040.56
Total	125,523.78	180,516.78	306,040.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,591	35,031	59,622
Total	24,591	35,031	59,622

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	19,482.96	12,691.13	55,105.22	94,367.60	5,309.37	10,482.74	97,922.69	10,678.85	306,040.56
Total	19,482.96	12,691.13	55,105.22	94,367.60	5,309.37	10,482.74	97,922.69	10,678.85	306,040.56

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,271	4,269	11,526	24,709	1,473	3,120	12,311	944	59,622
Total	1,271	4,269	11,526	24,709	1,473	3,120	12,311	944	59,622

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	256,873.11	34,841.86	6,921.80	2,731.53	4,575.92	96.34	0.00	306,040.56
Total	256,873.11	34,841.86	6,921.80	2,731.53	4,575.92	96.34	0.00	306,040.56

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	54,665	4,098	347	188	304	21	0	59,622
Total	54,665	4,098	347	188	304	21	0	59,622

Interest Rate Turnover

Turnover for the period:

28 February 2022 to

04 March 2022

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,396.88	550,531.22	569,928.09
Floating vs. Fixed	408,702.63	510,233.84	918,936.46
Overnight Index Swap	168,017.87	157,970.56	325,988.43
Total	596,117.37	1,218,735.61	1,814,852.98

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	174	2,528	2,702
Floating vs. Fixed	7,679	7,928	15,607
Overnight Index Swap	2,760	1,399	4,159
Total	10,613	11,854	22,467

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	198,197.38	0.00	36,160.52	0.00	338.69	2,270.52	332,960.97	569,928.09
Floating vs. Fixed	45,670.06	235,171.03	14,749.99	2,816.27	941.05	99,648.42	519,939.64	918,936.46
Overnight Index Swap	172,004.53	3.16	9,703.67	337.54	15,009.22	0.00	128,930.30	325,988.43
Total	415,871.98	235,174.20	60,614.19	3,153.80	16,288.96	101,918.94	981,830.91	1,814,852.98

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	876	0	303	0	10	137	1,376	2,702
Floating vs. Fixed	940	4,067	292	45	36	2,430	7,799	15,607
Overnight Index Swap	2,070	2	39	24	238	0	1,786	4,159
Total	3,886	4,069	633	69	284	2,567	10,961	22,467

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	332,406.41	91,419.02	96,924.37	24,430.15	9,960.18	6,322.97	8,464.99	569,928.09
Floating vs. Fixed	434,647.59	209,646.79	179,652.45	73,083.57	17,125.04	2,081.42	2,699.61	918,936.46
Overnight Index Swap	170,344.43	41,548.73	64,891.82	33,323.22	11,021.19	1,695.47	3,163.57	325,988.43
Total	937,398.43	342,614.54	341,468.64	130,836.94	38,106.41	10,099.86	14,328.16	1,814,852.98

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	292	238	664	557	302	186	463	2,702
Floating vs. Fixed	3,576	1,931	4,772	3,976	791	164	399	15,607
Overnight Index Swap	555	425	1,248	1,154	404	94	281	4,159
Total	4,422	2,594	6,683	5,686	1,497	444	1,142	22,467