

Foreign Exchange Position

Positions as at: 11 March 2022

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	534,171.29	1,083,190.07	1,617,361.37
Total	534,171.29	1,083,190.07	1,617,361.37

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,365	174,141	248,505
Total	74,365	174,141	248,505

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	117,411.19	52,879.33	290,207.27	474,000.23	16,326.63	49,369.08	557,307.30	59,860.34	1,617,361.37
Total	117,411.19	52,879.33	290,207.27	474,000.23	16,326.63	49,369.08	557,307.30	59,860.34	1,617,361.37

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,022	17,605	51,975	87,808	4,496	12,293	61,941	6,365	248,505
Total	6,022	17,605	51,975	87,808	4,496	12,293	61,941	6,365	248,505

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	1,214,492.85	224,558.09	78,823.02	64,463.15	23,533.09	9,918.11	1,573.07	1,617,361.37
Total	1,214,492.85	224,558.09	78,823.02	64,463.15	23,533.09	9,918.11	1,573.07	1,617,361.37

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	218,677	17,085	5,136	3,976	2,340	1,150	141	248,505
Total	218,677	17,085	5,136	3,976	2,340	1,150	141	248,505

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	88.41	Afghani
ALL	110.84	Lek
AMD	511.41	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	470.436	Kwanza
ARS	108.69	Argentine Peso
AUD	1.3654	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7653	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.91	Taka
BGN	1.7655	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2000	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

11 March 2022

BND	1.3578	Brunei Dollar
BOB	6.8	Boliviano
BRL	5.0123	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.625	Ngultrum
BWP	11.5607	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2804	Canadian Dollar
CDF	1996.14	Congolese Franc
CHF	0.9262	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	803.9	Chilean Peso
CNY	6.3174	Yuan Renminbi
COP	3739.01	Colombian Peso
COU	0.0788	Unidad de Valor Real
CRC	647.88	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.52	Cape Verde Escudo
CZK	22.739	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7189	Danish Krone
DOP	54.77	Dominican Peso
DZD	142.1452	Algerian Dinar
EGP	15.72	Egyptian Pound
ERN	15	Nakfa
ETB	50.836	Ethiopian Birr
EUR	0.9027	Euro
FJD	2.0973	Fiji Dollar
FKP	0.7639	Falkland Islands Pound
GBP	0.7586	Pound Sterling
GEL	3.34	Lari
GHS	6.95	Cedi
GIP	0.7639	Gibraltar Pound
GMD	53.35	Dalasi
GNF	8846	Guinea Franc
GTQ	7.69	Quetzal
GYP	207.77	Guyana Dollar
HKD	7.8192	Hong Kong Dollar
HNL	24.4466	Lempira
HRK	6.826	Croatian Kuna
HTG	103.6014	Gourde
HUF	340.5	Forint
IDR	14345	Rupiah
ILS	3.2554	New Israeli Sheqel
INR	76.355	Indian Rupee

Foreign Exchange Position

Positions as at:

11 March 2022

IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	131.03	Iceland Krona
JMD	152	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	115.82	Yen
KES	114	Kenyan Shilling
KGS	97.6945	Som
KHR	4048	Riel
KMF	444.4	Comoro Franc
KPW	130	North Korean Won
KRW	1223.13	Won
KWD	0.3034	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	510.1	Tenge
LAK	11425	Kip
LBP	1507	Lebanese Pound
LKR	223.8	Sri Lanka Rupee
LRD	153	Liberian Dollar
LSL	14.9888	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.643	Libyan Dinar
MAD	9.8485	Moroccan Dirham
MDL	18.2995	Moldovan Leu
MGA	3998	Malagasy Ariary
MKD	55.53	Denar
MMK	1769.5	Kyat
MNT	2860	Tugrik
MOP	8.052	Pataca
MRO	356	Ouguiya
MUR	44	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	789	Kwacha
MXN	20.892	Mexican Peso
MXV	2.9042	Mexican Unidad de Inversion (UDI)
MYR	4.185	Malaysian Ringgit
MZN	63.2	Metical
NAD	14.997	Namibia Dollar
NGN	415.34	Naira
NIO	35.53	Cordoba Oro
NOK	8.8925	Norwegian Krone
NPR	122.5	Nepalese Rupee
NZD	1.4622	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.727	Nuevo Sol

Foreign Exchange Position

Positions as at:

11 March 2022

PGK	3.4188	Kina
PHP	51.98	Philippine Peso
PKR	178.5	Pakistan Rupee
PLN	4.3045	Zloty
PYG	6964	Guarani
QAR	3.6473	Qatari Rial
RON	4.4648	Leu
RSD	106.19	Serbian Dinar
RUB	130	Russian Ruble
RWF	1010.75	Rwanda Franc
SAR	3.7516	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.83	Seychelles Rupee
SDG	445.3992	Sudanese Pound
SEK	9.6726	Swedish Krona
SGD	1.3578	Singapore Dollar
SHP	0.7583	Saint Helena Pound
SLL	11517.7	Leone
SOS	575	Somali Shilling
SRD	20.518	Surinam Dollar
SSP	424.4368	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.9948	Lilangeni
THB	33.02	Baht
TJS	11.27	Somoni
TMT	3.49	New Manat
TND	2.9325	Tunisian Dinar
TOP	2.1739	Pa'anga
TRY	14.6378	Turkish Lira
TTD	6.7675	Trinidad and Tobago Dollar
TWD	28.295	New Taiwan Dollar
TZS	2310	Tanzanian Shilling
UAH	29.7	Hryvnia
UGX	3608	Uganda Shilling
USD	1	US Dollar
UYU	42.75	Peso Uruguayo
UZS	10913.68	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22835	Dong
VUV	111.58	Vatu
WST	2.51	Tala
XAF	591.97	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	597.5	CFA Franc BCEAO
XPF	107.59	CFP Franc

Foreign Exchange Position

Positions as at: 11 March 2022

YER	250 Yemeni Rial
ZAR	15.0015 Rand
ZMK	5185 Zambian Kwacha
ZWL	126.9028 Zimbabwe Dollar

Interest Rate Position

Positions as at: 11 March 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,044,864.24	668,102.70	1,712,966.94
Floating vs. Fixed	9,776,339.59	2,992,207.80	12,768,547.39
Overnight Index Swap	1,600,541.08	608,672.91	2,209,213.99
Total	12,421,744.90	4,268,983.42	16,690,728.32

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18,396	4,532	22,927
Floating vs. Fixed	286,022	112,683	398,704
Overnight Index Swap	43,802	10,093	53,895
Total	348,219	127,307	475,526

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	442,327.33	0.00	78,431.52	25,431.96	371,625.30	147,593.91	647,556.93	1,712,966.94
Floating vs. Fixed	3,023,652.45	2,764,948.62	282,167.61	31,010.01	195,169.02	1,700,730.49	4,770,869.19	12,768,547.39
Overnight Index Swap	635,381.50	4,314.27	138,429.87	52,238.15	521,116.63	706.03	857,027.53	2,209,213.99
Total	4,101,361.28	2,769,262.89	499,029.00	108,680.12	1,087,910.95	1,849,030.43	6,275,453.66	16,690,728.32

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,771	0	339	640	6,402	4,803	5,973	22,927
Floating vs. Fixed	90,074	81,903	5,792	630	4,625	67,354	148,327	398,704
Overnight Index Swap	9,975	93	765	1,281	10,307	28	31,446	53,895
Total	104,820	81,996	6,895	2,551	21,334	72,185	185,746	475,526

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	843,024.89	258,444.71	361,910.32	174,899.33	34,697.49	21,656.34	18,333.86	1,712,966.94
Floating vs. Fixed	4,655,302.59	2,215,475.72	3,821,410.76	1,609,394.55	202,905.94	99,399.08	164,658.75	12,768,547.39
Overnight Index Swap	1,042,884.84	340,115.74	449,359.54	237,558.74	59,898.70	49,863.00	29,533.44	2,209,213.99
Total	6,541,212.32	2,814,036.16	4,632,680.62	2,021,852.62	297,502.13	170,918.41	212,526.05	16,690,728.32

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	8,552	2,452	5,568	3,793	1,014	777	773	22,927
Floating vs. Fixed	64,929	57,353	163,213	89,259	10,671	5,204	8,077	398,704
Overnight Index Swap	9,534	9,589	19,478	9,688	2,287	1,777	1,542	53,895
Total	83,014	69,394	188,259	102,739	13,971	7,757	10,392	475,526

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at: 11 March 2022

AFN	88.41	Afghani
ALL	110.84	Lek
AMD	511.41	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	470.436	Kwanza
ARS	108.69	Argentine Peso
AUD	1.3654	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7653	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	85.91	Taka
BGN	1.7655	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2000	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3578	Brunei Dollar
BOB	6.8	Boliviano
BRL	5.0123	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.625	Ngultrum
BWP	11.5607	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2804	Canadian Dollar
CDF	1996.14	Congolese Franc
CHF	0.9262	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	803.9	Chilean Peso
CNY	6.3174	Yuan Renminbi
COP	3739.01	Colombian Peso
COU	0.0788	Unidad de Valor Real
CRC	647.88	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.52	Cape Verde Escudo
CZK	22.739	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7189	Danish Krone
DOP	54.77	Dominican Peso
DZD	142.1452	Algerian Dinar
EGP	15.72	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 11 March 2022

ETB	50.836	Ethiopian Birr
EUR	0.9027	Euro
FJD	2.0973	Fiji Dollar
FKP	0.7639	Falkland Islands Pound
GBP	0.7586	Pound Sterling
GEL	3.34	Lari
GHS	6.95	Cedi
GIP	0.7639	Gibraltar Pound
GMD	53.35	Dalasi
GNF	8846	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.8192	Hong Kong Dollar
HNL	24.4466	Lempira
HRK	6.826	Croatian Kuna
HTG	103.6014	Gourde
HUF	340.5	Forint
IDR	14345	Rupiah
ILS	3.2554	New Israeli Shegel
INR	76.355	Indian Rupee
IQD	1458	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	131.03	Iceland Krona
JMD	152	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	115.82	Yen
KES	114	Kenyan Shilling
KGS	97.6945	Som
KHR	4048	Riel
KMF	444.4	Comoro Franc
KPW	130	North Korean Won
KRW	1223.13	Won
KWD	0.3034	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	510.1	Tenge
LAK	11425	Kip
LBP	1507	Lebanese Pound
LKR	223.8	Sri Lanka Rupee
LRD	153	Liberian Dollar
LSL	14.9888	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.643	Libyan Dinar

Interest Rate Position

Positions as at:

11 March 2022

MAD	9.8485 Moroccan Dirham
MDL	18.2995 Moldovan Leu
MGA	3998 Malagasy Ariary
MKD	55.53 Denar
MMK	1769.5 Kyat
MNT	2860 Tugrik
MOP	8.052 Pataca
MRO	356 Ouguiya
MUR	44 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	789 Kwacha
MXN	20.892 Mexican Peso
MXV	2.9042 Mexican Unidad de Inversion (UDI)
MYR	4.185 Malaysian Ringgit
MZN	63.2 Metical
NAD	14.997 Namibia Dollar
NGN	415.34 Naira
NIO	35.53 Cordoba Oro
NOK	8.8925 Norwegian Krone
NPR	122.5 Nepalese Rupee
NZD	1.4622 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.727 Nuevo Sol
PGK	3.4188 Kina
PHP	51.98 Philippine Peso
PKR	178.5 Pakistan Rupee
PLN	4.3045 Zloty
PYG	6964 Guarani
QAR	3.6473 Qatari Rial
RON	4.4648 Leu
RSD	106.19 Serbian Dinar
RUB	130 Russian Ruble
RWF	1010.75 Rwanda Franc
SAR	3.7516 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.83 Seychelles Rupee
SDG	445.3992 Sudanese Pound
SEK	9.6726 Swedish Krona
SGD	1.3578 Singapore Dollar
SHP	0.7583 Saint Helena Pound
SLL	11517.7 Leone
SOS	575 Somali Shilling

Interest Rate Position

Positions as at:

11 March 2022

SRD	20.518	Surinam Dollar
SSP	424.4368	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.9948	Lilangeni
THB	33.02	Baht
TJS	11.27	Somoni
TMT	3.49	New Manat
TND	2.9325	Tunisian Dinar
TOP	2.1739	Pa'anga
TRY	14.6378	Turkish Lira
TTD	6.7675	Trinidad and Tobago Dollar
TWD	28.295	New Taiwan Dollar
TZS	2310	Tanzanian Shilling
UAH	29.7	Hryvnia
UGX	3608	Uganda Shilling
USD	1	US Dollar
UYU	42.75	Peso Uruguayo
UZS	10913.68	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22835	Dong
VUV	111.58	Vatu
WST	2.51	Tala
XAF	591.97	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	597.5	CFA Franc BCEAO
XPF	107.59	CFP Franc
YER	250	Yemeni Rial
ZAR	15.0015	Rand
ZMK	5185	Zambian Kwacha
ZWL	126.9028	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 07 March 2022 to 11 March 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	165,564.84	244,879.64	410,444.48
Total	165,564.84	244,879.64	410,444.48

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	26,075	43,960	70,035
Total	26,075	43,960	70,035

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	27,403.87	16,865.00	79,542.07	111,807.81	4,255.26	15,325.51	143,161.44	12,083.52	410,444.48
Total	27,403.87	16,865.00	79,542.07	111,807.81	4,255.26	15,325.51	143,161.44	12,083.52	410,444.48

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,441	4,836	14,800	23,765	966	4,312	18,870	1,046	70,035
Total	1,441	4,836	14,800	23,765	966	4,312	18,870	1,046	70,035

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	335,296.34	53,318.77	11,040.46	3,049.49	6,974.17	765.25	0.00	410,444.48
Total	335,296.34	53,318.77	11,040.46	3,049.49	6,974.17	765.25	0.00	410,444.48

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	63,790	5,034	563	164	418	67	0	70,035
Total	63,790	5,034	563	164	418	67	0	70,035

Interest Rate Turnover

Turnover for the period: 07 March 2022 to 11 March 2022

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	31,452.00	704,904.79	736,356.79
Floating vs. Fixed	699,844.18	598,983.14	1,298,827.32
Overnight Index Swap	274,152.13	224,337.49	498,489.61
Total	1,005,448.32	1,528,225.42	2,533,673.73

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	201	2,685	2,886
Floating vs. Fixed	11,453	6,150	17,602
Overnight Index Swap	2,829	1,418	4,246
Total	14,482	10,252	24,734

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	223,131.32	0.00	44,769.96	0.00	121.11	11,573.16	456,761.24	736,356.79
Floating vs. Fixed	247,347.96	237,915.54	26,199.12	2,007.59	2,162.17	93,500.89	689,694.06	1,298,827.32
Overnight Index Swap	228,870.07	503.36	17,231.85	2,051.50	12,522.16	0.00	237,310.68	498,489.61
Total	699,349.35	238,418.90	88,200.93	4,059.09	14,805.44	105,074.05	1,383,765.97	2,533,673.73

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	912	0	330	0	1	151	1,493	2,886
Floating vs. Fixed	1,514	4,406	366	36	52	2,725	8,505	17,602
Overnight Index Swap	1,995	11	58	30	262	0	1,890	4,246
Total	4,420	4,417	754	66	315	2,876	11,887	24,734

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	452,912.40	118,255.98	101,862.99	37,202.44	10,144.61	7,024.84	8,953.53	736,356.79
Floating vs. Fixed	670,161.15	212,393.56	237,725.60	141,245.43	31,045.47	2,190.98	4,065.15	1,298,827.32
Overnight Index Swap	315,438.74	48,089.21	79,785.25	34,762.38	12,555.38	2,600.14	5,258.51	498,489.61
Total	1,438,512.29	378,738.75	419,373.84	213,210.25	53,745.46	11,815.96	18,277.19	2,533,673.73

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	334	281	692	606	292	194	489	2,886
Floating vs. Fixed	2,166	2,099	4,902	6,169	1,568	151	548	17,602
Overnight Index Swap	410	399	1,347	1,208	454	99	330	4,246
Total	2,910	2,778	6,940	7,983	2,314	443	1,367	24,734