

## Foreign Exchange Position

Positions as at: 18 March 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	487,119.00	968,845.47	1,455,964.47
<b>Total</b>	<b>487,119.00</b>	<b>968,845.47</b>	<b>1,455,964.47</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,979	144,357	219,335
<b>Total</b>	<b>74,979</b>	<b>144,357</b>	<b>219,335</b>

### 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	126,126.21	39,893.24	253,589.65	402,128.08	11,908.89	41,710.75	527,428.60	53,179.05	1,455,964.47
<b>Total</b>	<b>126,126.21</b>	<b>39,893.24</b>	<b>253,589.65</b>	<b>402,128.08</b>	<b>11,908.89</b>	<b>41,710.75</b>	<b>527,428.60</b>	<b>53,179.05</b>	<b>1,455,964.47</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,270	13,266	43,226	77,967	2,857	10,403	59,964	5,382	219,335
<b>Total</b>	<b>6,270</b>	<b>13,266</b>	<b>43,226</b>	<b>77,967</b>	<b>2,857</b>	<b>10,403</b>	<b>59,964</b>	<b>5,382</b>	<b>219,335</b>

### 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	1,110,153.68	166,448.52	78,696.42	64,538.40	24,343.22	10,211.17	1,573.06	1,455,964.47
<b>Total</b>	<b>1,110,153.68</b>	<b>166,448.52</b>	<b>78,696.42</b>	<b>64,538.40</b>	<b>24,343.22</b>	<b>10,211.17</b>	<b>1,573.06</b>	<b>1,455,964.47</b>

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	197,896	8,601	5,164	4,015	2,357	1,161	141	219,335
<b>Total</b>	<b>197,896</b>	<b>8,601</b>	<b>5,164</b>	<b>4,015</b>	<b>2,357</b>	<b>1,161</b>	<b>141</b>	<b>219,335</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	88.1	Afghani
ALL	110.98	Lek
AMD	498.04	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	453	Kwanza
ARS	109.41	Argentine Peso
AUD	1.3716	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7722	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	86	Taka
BGN	1.772	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2001	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

18 March 2022

BND	1.3585	Brunei Dollar
BOB	6.81	Boliviano
BRL	5.0757	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.148	Ngultrum
BWP	11.5741	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2676	Canadian Dollar
CDF	1996.14	Congolese Franc
CHF	0.9402	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	797.13	Chilean Peso
CNY	6.351	Yuan Renminbi
COP	3831.01	Colombian Peso
COU	0.0772	Unidad de Valor Real
CRC	638.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.9	Cape Verde Escudo
CZK	22.333	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7428	Danish Krone
DOP	54.8	Dominican Peso
DZD	141.902	Algerian Dinar
EGP	15.68	Egyptian Pound
ERN	15	Nakfa
ETB	50.8823	Ethiopian Birr
EUR	0.9063	Euro
FJD	2.0921	Fiji Dollar
FKP	0.7654	Falkland Islands Pound
GBP	0.7602	Pound Sterling
GEL	3.195	Lari
GHS	7.15	Cedi
GIP	0.7654	Gibraltar Pound
GMD	53.35	Dalasi
GNF	8800	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8191	Hong Kong Dollar
HNL	24.2906	Lempira
HRK	6.8616	Croatian Kuna
HTG	104	Gourde
HUF	335.2	Forint
IDR	14310	Rupiah
ILS	3.249	New Israeli Sheqel
INR	76.19	Indian Rupee

## Foreign Exchange Position

Positions as at:

18 March 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	128.96	Iceland Krona
JMD	152.2	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	118.72	Yen
KES	114.25	Kenyan Shilling
KGS	104.9626	Som
KHR	4023	Riel
KMF	447.54	Comoro Franc
KPW	130	North Korean Won
KRW	1225.35	Won
KWD	0.3037	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	508.3	Tenge
LAK	11450	Kip
LBP	1505.5	Lebanese Pound
LKR	260	Sri Lanka Rupee
LRD	152.6	Liberian Dollar
LSL	14.8948	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.6484	Libyan Dinar
MAD	9.7868	Moroccan Dirham
MDL	18.35	Moldovan Leu
MGA	3990	Malagasy Ariary
MKD	55.83	Denar
MMK	1769.5	Kyat
MNT	2880	Tugrik
MOP	8.06	Pataca
MRO	356	Ouguiya
MUR	44.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	798.08	Kwacha
MXN	20.632	Mexican Peso
MXV	2.8608	Mexican Unidad de Inversion (UDI)
MYR	4.1955	Malaysian Ringgit
MZN	63.2	Metical
NAD	15.01	Namibia Dollar
NGN	415.42	Naira
NIO	35.53	Cordoba Oro
NOK	8.8872	Norwegian Krone
NPR	122.02	Nepalese Rupee
NZD	1.4622	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.719	Nuevo Sol

## Foreign Exchange Position

Positions as at:

18 March 2022

PGK	3.4305	Kina
PHP	52.13	Philippine Peso
PKR	179.3	Pakistan Rupee
PLN	4.2184	Zloty
PYG	6964.78	Guarani
QAR	3.64	Qatari Rial
RON	4.4765	Leu
RSD	106.45	Serbian Dinar
RUB	90.5	Russian Ruble
RWF	1007.15	Rwanda Franc
SAR	3.7518	Saudi Riyal
SBD	7.764	Solomon Islands Dollar
SCR	13.83	Seychelles Rupee
SDG	445.3962	Sudanese Pound
SEK	9.4051	Swedish Krona
SGD	1.3585	Singapore Dollar
SHP	0.7631	Saint Helena Pound
SLL	11596.1	Leone
SOS	575	Somali Shilling
SRD	20.511	Surinam Dollar
SSP	423.258	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.8932	Lilangeni
THB	33.34	Baht
TJS	13	Somoni
TMT	3.49	New Manat
TND	2.943	Tunisian Dinar
TOP	2.1739	Pa'anga
TRY	14.6077	Turkish Lira
TTD	6.745	Trinidad and Tobago Dollar
TWD	28.479	New Taiwan Dollar
TZS	2312	Tanzanian Shilling
UAH	29.2549	Hryvnia
UGX	3580	Uganda Shilling
USD	1	US Dollar
UYU	42.8	Peso Uruguayo
UZS	11325.38	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22879	Dong
VUV	112.14	Vatu
WST	2.5126	Tala
XAF	594.27	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	594.75	CFA Franc BCEAO
XPF	107.98	CFP Franc

## Foreign Exchange Position

Positions as at:

18 March 2022

YER	249.95	Yemeni Rial
ZAR	14.9099	Rand
ZMK	5185	Zambian Kwacha
ZWL	130.73	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

18 March 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	988,219.11	516,867.97	1,505,087.08
Floating vs. Fixed	9,593,509.62	2,879,605.31	12,473,114.92
Overnight Index Swap	1,586,262.06	627,370.09	2,213,632.14
<b>Total</b>	<b>12,167,990.79</b>	<b>4,023,843.36</b>	<b>16,191,834.15</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,663	4,107	21,769
Floating vs. Fixed	287,046	111,419	398,465
Overnight Index Swap	44,986	10,375	55,361
<b>Total</b>	<b>349,694</b>	<b>125,901</b>	<b>475,594</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	424,569.75	0.00	72,120.44	14,859.44	321,739.80	149,095.86	522,701.79	1,505,087.08
Floating vs. Fixed	2,870,615.20	2,754,405.17	276,308.53	28,216.00	171,832.47	1,711,635.04	4,660,102.50	12,473,114.92
Overnight Index Swap	679,835.57	4,492.99	126,775.26	55,859.93	510,552.04	706.04	835,410.31	2,213,632.14
<b>Total</b>	<b>3,975,020.52</b>	<b>2,758,898.17</b>	<b>475,204.24</b>	<b>98,935.37</b>	<b>1,004,124.32</b>	<b>1,861,436.94</b>	<b>6,018,214.60</b>	<b>16,191,834.15</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,719	0	301	295	5,790	4,788	5,877	21,769
Floating vs. Fixed	89,449	82,491	5,794	586	4,472	67,772	147,901	398,465
Overnight Index Swap	11,017	99	784	1,296	10,331	28	31,806	55,361
<b>Total</b>	<b>105,185</b>	<b>82,590</b>	<b>6,878</b>	<b>2,177</b>	<b>20,593</b>	<b>72,588</b>	<b>185,584</b>	<b>475,594</b>

### 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	701,626.81	240,535.99	333,222.56	164,293.46	32,235.56	18,741.17	14,431.53	1,505,087.08
Floating vs. Fixed	4,504,380.67	2,181,441.65	3,833,634.85	1,501,972.99	187,821.29	99,412.57	164,450.90	12,473,114.92
Overnight Index Swap	1,035,373.56	349,904.56	459,435.81	231,947.97	57,951.15	49,320.79	29,698.31	2,213,632.14
<b>Total</b>	<b>6,241,381.04</b>	<b>2,771,882.20</b>	<b>4,626,293.22</b>	<b>1,898,214.42</b>	<b>278,008.00</b>	<b>167,474.53</b>	<b>208,580.74</b>	<b>16,191,834.15</b>

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	7,595	2,488	5,482	3,722	989	760	735	21,769
Floating vs. Fixed	64,225	58,937	169,294	83,329	9,353	5,236	8,093	398,465
Overnight Index Swap	9,722	10,032	20,763	9,211	2,207	1,836	1,590	55,361
<b>Total</b>	<b>81,541</b>	<b>71,457</b>	<b>195,539</b>	<b>96,261</b>	<b>12,548</b>	<b>7,831</b>	<b>10,418</b>	<b>475,594</b>

### Foreign Exchange Rate

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## Interest Rate Position

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CUC	1 Peso Convertible
CUP	24 Cuban Peso
CVE	99.9 Cape Verde Escudo
CZK	22.333 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.7428 Danish Krone
DOP	54.8 Dominican Peso
DZD	141.902 Algerian Dinar
EGP	15.68 Egyptian Pound
ERN	15 Nakfa

## Interest Rate Position

Positions as at:

18 March 2022

ETB	50.8823	Ethiopian Birr
EUR	0.9063	Euro
FJD	2.0921	Fiji Dollar
FKP	0.7654	Falkland Islands Pound
GBP	0.7602	Pound Sterling
GEL	3.195	Lari
GHS	7.15	Cedi
GIP	0.7654	Gibraltar Pound
GMD	53.35	Dalasi
GNF	8800	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.98	Guyana Dollar
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KYD	0.825	Cayman Islands Dollar
KZT	508.3	Tenge
LAK	11450	Kip
LBP	1505.5	Lebanese Pound
LKR	260	Sri Lanka Rupee
LRD	152.6	Liberian Dollar
LSL	14.8948	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.6484	Libyan Dinar

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Positions as at:

18 March 2022

MAD	9.7868 Moroccan Dirham
MDL	18.35 Moldovan Leu
MGA	3990 Malagasy Ariary
MKD	55.83 Denar
MMK	1769.5 Kyat
MNT	2880 Tugrik
MOP	8.06 Pataca
MRO	356 Ouguiya
MUR	44.2 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	798.08 Kwacha
MXN	20.632 Mexican Peso
MXV	2.8608 Mexican Unidad de Inversion (UDI)
MYR	4.1955 Malaysian Ringgit
MZN	63.2 Metical
NAD	15.01 Namibia Dollar
NGN	415.42 Naira
NIO	35.53 Cordoba Oro
NOK	8.8872 Norwegian Krone
NPR	122.02 Nepalese Rupee
NZD	1.4622 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.719 Nuevo Sol
PGK	3.4305 Kina
PHP	52.13 Philippine Peso
PKR	179.3 Pakistan Rupee
PLN	4.2184 Zloty
PYG	6964.78 Guarani
QAR	3.64 Qatari Rial
RON	4.4765 Leu
RSD	106.45 Serbian Dinar
RUB	90.5 Russian Ruble
RWF	1007.15 Rwanda Franc
SAR	3.7518 Saudi Riyal
SBD	7.764 Solomon Islands Dollar
SCR	13.83 Seychelles Rupee
SDG	445.3962 Sudanese Pound
SEK	9.4051 Swedish Krona
SGD	1.3585 Singapore Dollar
SHP	0.7631 Saint Helena Pound
SLL	11596.1 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

18 March 2022

SRD	20.511 Surinam Dollar
SSP	423.258 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	2511 Syrian Pound
SZL	14.8932 Lilangeni
THB	33.34 Baht
TJS	13 Somoni
TMT	3.49 New Manat
TND	2.943 Tunisian Dinar
TOP	2.1739 Pa'anga
TRY	14.6077 Turkish Lira
TTD	6.745 Trinidad and Tobago Dollar
TWD	28.479 New Taiwan Dollar
TZS	2312 Tanzanian Shilling
UAH	29.2549 Hryvnia
UGX	3580 Uganda Shilling
USD	1 US Dollar
UYU	42.8 Peso Uruguayo
UZS	11325.38 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22879 Dong
VUV	112.14 Vatu
WST	2.5126 Tala
XAF	594.27 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	594.75 CFA Franc BCEAO
XPF	107.98 CFP Franc
YER	249.95 Yemeni Rial
ZAR	14.9099 Rand
ZMK	5185 Zambian Kwacha
ZWL	130.73 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

14 March 2022 to

18 March 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	123,696.20	196,539.03	320,235.23
Total	123,696.20	196,539.03	320,235.23

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,847	38,971	62,818
Total	23,847	38,971	62,818

### 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	32,142.67	9,315.02	47,715.42	91,375.02	3,403.95	10,536.62	113,738.11	12,008.43	320,235.23
Total	32,142.67	9,315.02	47,715.42	91,375.02	3,403.95	10,536.62	113,738.11	12,008.43	320,235.23

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,623	3,035	9,232	25,596	733	2,816	19,110	674	62,818
Total	1,623	3,035	9,232	25,596	733	2,816	19,110	674	62,818

### 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	279,856.11	21,239.83	8,643.35	2,867.99	6,929.40	698.56	0.00	320,235.23
Total	279,856.11	21,239.83	8,643.35	2,867.99	6,929.40	698.56	0.00	320,235.23

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	59,788	2,031	392	206	356	46	0	62,818
Total	59,788	2,031	392	206	356	46	0	62,818

## Interest Rate Turnover

Turnover for the period:

14 March 2022 to

18 March 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	22,588.23	505,932.65	528,520.88
Floating vs. Fixed	485,300.61	448,027.29	933,327.90
Overnight Index Swap	227,426.17	227,255.13	454,681.30
<b>Total</b>	<b>735,315.01</b>	<b>1,181,215.06</b>	<b>1,916,530.07</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	210	2,373	2,583
Floating vs. Fixed	9,635	4,890	14,525
Overnight Index Swap	3,115	1,554	4,669
<b>Total</b>	<b>12,959</b>	<b>8,817</b>	<b>21,776</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	201,580.96	0.00	42,818.15	0.00	505.31	8,805.99	274,810.48	528,520.88
Floating vs. Fixed	103,319.84	162,599.34	23,858.36	1,618.14	7,257.92	112,343.93	522,330.37	933,327.90
Overnight Index Swap	224,488.57	607.30	6,000.14	8,284.53	16,476.15	0.00	198,824.61	454,681.30
<b>Total</b>	<b>529,389.36</b>	<b>163,206.64</b>	<b>72,676.64</b>	<b>9,902.67</b>	<b>24,239.37</b>	<b>121,149.92</b>	<b>995,965.46</b>	<b>1,916,530.07</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	818	0	289	0	6	130	1,340	2,583
Floating vs. Fixed	1,167	3,783	408	27	122	3,001	6,018	14,525
Overnight Index Swap	2,505	13	42	79	264	0	1,766	4,669
<b>Total</b>	<b>4,489</b>	<b>3,796</b>	<b>739</b>	<b>106</b>	<b>392</b>	<b>3,131</b>	<b>9,124</b>	<b>21,776</b>

### 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	315,130.41	103,988.95	74,408.65	18,280.10	7,385.55	4,018.03	5,309.19	528,520.88
Floating vs. Fixed	434,156.30	177,843.61	195,385.68	96,932.60	22,327.89	3,122.27	3,559.55	933,327.90
Overnight Index Swap	245,612.49	70,135.94	86,654.44	34,112.24	12,015.39	1,164.23	4,986.57	454,681.30
<b>Total</b>	<b>994,899.20</b>	<b>351,968.50</b>	<b>356,448.77</b>	<b>149,324.94</b>	<b>41,728.82</b>	<b>8,304.53</b>	<b>13,855.32</b>	<b>1,916,530.07</b>

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	280	289	612	496	277	180	450	2,583
Floating vs. Fixed	1,683	2,046	4,515	4,554	979	235	515	14,525
Overnight Index Swap	450	584	1,477	1,207	437	118	398	4,669
<b>Total</b>	<b>2,412</b>	<b>2,918</b>	<b>6,604</b>	<b>6,257</b>	<b>1,692</b>	<b>532</b>	<b>1,362</b>	<b>21,776</b>