

Foreign Exchange Position

Positions as at: 25 March 2022

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	500,458.21	982,298.15	1,482,756.36
Total	500,458.21	982,298.15	1,482,756.36

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	75,114	145,157	220,270
Total	75,114	145,157	220,270

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	130,805.61	38,462.64	246,573.68	410,258.29	12,254.98	40,762.53	546,721.30	56,917.33	1,482,756.36
Total	130,805.61	38,462.64	246,573.68	410,258.29	12,254.98	40,762.53	546,721.30	56,917.33	1,482,756.36

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,467	12,634	40,004	78,256	2,993	10,670	63,826	5,420	220,270
Total	6,467	12,634	40,004	78,256	2,993	10,670	63,826	5,420	220,270

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	1,133,425.63	172,756.13	77,379.49	63,813.88	23,555.22	10,281.70	1,544.31	1,482,756.36
Total	1,133,425.63	172,756.13	77,379.49	63,813.88	23,555.22	10,281.70	1,544.31	1,482,756.36

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	198,624	9,080	5,085	3,829	2,333	1,181	138	220,270
Total	198,624	9,080	5,085	3,829	2,333	1,181	138	220,270

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	87.73	Afghani
ALL	111.15	Lek
AMD	488.15	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	448.867	Kwanza
ARS	110.17	Argentine Peso
AUD	1.333	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7768	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	86.19	Taka
BGN	1.7769	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2001.7	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

25 March 2022

BND	1.3575	Brunei Dollar
BOB	6.8	Boliviano
BRL	4.8258	Brazilian Real
BSD	1	Bahamian Dollar
BTN	76.352	Ngultrum
BWP	11.4943	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2559	Canadian Dollar
CDF	1994.14	Congolese Franc
CHF	0.9305	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	791.63	Chilean Peso
CNY	6.372	Yuan Renminbi
COP	3779.51	Colombian Peso
COU	0.079	Unidad de Valor Real
CRC	650.82	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.18	Cape Verde Escudo
CZK	22.389	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7582	Danish Krone
DOP	54.78	Dominican Peso
DZD	141.78	Algerian Dinar
EGP	18.32	Egyptian Pound
ERN	15	Nakfa
ETB	50.9322	Ethiopian Birr
EUR	0.9086	Euro
FJD	2.0674	Fiji Dollar
FKP	0.757	Falkland Islands Pound
GBP	0.7572	Pound Sterling
GEL	3.215	Lari
GHS	7.45	Cedi
GIP	0.757	Gibraltar Pound
GMD	53.8	Dalasi
GNF	8820	Guinea Franc
GTQ	7.678	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8235	Hong Kong Dollar
HNL	24.2946	Lempira
HRK	6.8762	Croatian Kuna
HTG	104	Gourde
HUF	339.52	Forint
IDR	14345	Rupiah
ILS	3.2199	New Israeli Sheqel
INR	76.52	Indian Rupee

Foreign Exchange Position

Positions as at:

25 March 2022

IQD	1458.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	128.33	Iceland Krona
JMD	152.01	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	121.15	Yen
KES	114.45	Kenyan Shilling
KGS	99.4437	Som
KHR	4037	Riel
KMF	447.51	Comoro Franc
KPW	130	North Korean Won
KRW	1218.62	Won
KWD	0.3038	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	508.2	Tenge
LAK	11575	Kip
LBP	1505.7	Lebanese Pound
LKR	280	Sri Lanka Rupee
LRD	152.1	Liberian Dollar
LSL	14.7399	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.6433	Libyan Dinar
MAD	9.6679	Moroccan Dirham
MDL	18.33	Moldovan Leu
MGA	3987	Malagasy Ariary
MKD	55.97	Denar
MMK	1769.5	Kyat
MNT	2890	Tugrik
MOP	8.058	Pataca
MRO	356	Ouguiya
MUR	44.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	808.9	Kwacha
MXN	20.2208	Mexican Peso
MXV	2.7994	Mexican Unidad de Inversion (UDI)
MYR	4.222	Malaysian Ringgit
MZN	63.2	Metical
NAD	14.75	Namibia Dollar
NGN	415.25	Naira
NIO	35.53	Cordoba Oro
NOK	8.683	Norwegian Krone
NPR	122.08	Nepalese Rupee
NZD	1.4339	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7655	Nuevo Sol

Foreign Exchange Position

Positions as at:

25 March 2022

PGK	3.4305	Kina
PHP	52.35	Philippine Peso
PKR	181.7	Pakistan Rupee
PLN	4.2844	Zloty
PYG	6957.05	Guarani
QAR	3.658	Qatari Rial
RON	4.4926	Leu
RSD	106.87	Serbian Dinar
RUB	89.25	Russian Ruble
RWF	1007.78	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.83	Seychelles Rupee
SDG	445.3992	Sudanese Pound
SEK	9.4358	Swedish Krona
SGD	1.3575	Singapore Dollar
SHP	0.758	Saint Helena Pound
SLL	11619.1	Leone
SOS	575	Somali Shilling
SRD	20.732	Surinam Dollar
SSP	423.6527	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	14.7399	Lilangeni
THB	33.61	Baht
TJS	12.96	Somoni
TMT	3.49	New Manat
TND	2.9332	Tunisian Dinar
TOP	2.1739	Pa'anga
TRY	14.8274	Turkish Lira
TTD	6.7656	Trinidad and Tobago Dollar
TWD	28.595	New Taiwan Dollar
TZS	2315	Tanzanian Shilling
UAH	29.25	Hryvnia
UGX	3605	Uganda Shilling
USD	1	US Dollar
UYU	42	Peso Uruguayo
UZS	11504.55	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22872	Dong
VUV	111.91	Vatu
WST	2.5126	Tala
XAF	595.95	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	591.5	CFA Franc BCEAO
XPF	108.13	CFP Franc

Foreign Exchange Position

Positions as at: 25 March 2022

YER	249.95	Yemeni Rial
ZAR	14.7534	Rand
ZMK	5185	Zambian Kwacha
ZWL	134.743	Zimbabwe Dollar

Interest Rate Position

Positions as at: 25 March 2022

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	965,853.52	667,411.79	1,633,265.31
Floating vs. Fixed	9,704,367.71	3,034,031.66	12,738,399.37
Overnight Index Swap	1,622,433.65	618,852.76	2,241,286.41
Total	12,292,654.88	4,320,296.22	16,612,951.10

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,252	4,297	21,548
Floating vs. Fixed	289,733	111,869	401,601
Overnight Index Swap	45,903	10,553	56,456
Total	352,887	126,718	479,605

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	452,652.67	0.00	79,430.23	13,807.64	294,835.93	147,513.10	645,025.74	1,633,265.31
Floating vs. Fixed	2,861,811.13	2,765,718.67	282,685.25	28,422.58	156,988.56	1,724,924.00	4,917,849.18	12,738,399.37
Overnight Index Swap	689,237.96	4,674.36	125,373.05	54,843.97	503,500.93	705.64	862,950.50	2,241,286.41
Total	4,003,701.76	2,770,393.03	487,488.54	97,074.20	955,325.41	1,873,142.74	6,425,825.41	16,612,951.10

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,725	0	337	282	5,394	4,778	6,033	21,548
Floating vs. Fixed	89,145	83,028	5,877	587	4,329	68,196	150,439	401,601
Overnight Index Swap	11,597	108	799	1,310	10,374	28	32,240	56,456
Total	105,467	83,136	7,012	2,179	20,097	73,002	188,712	479,605

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	768,541.22	257,537.21	359,760.50	172,169.70	34,998.02	21,648.41	18,610.25	1,633,265.31
Floating vs. Fixed	4,674,624.83	2,248,872.06	3,834,551.30	1,515,804.44	196,015.58	102,306.15	166,225.00	12,738,399.37
Overnight Index Swap	1,052,089.32	359,821.58	458,897.44	233,068.08	57,675.11	49,435.03	30,299.86	2,241,286.41
Total	6,495,255.37	2,866,230.85	4,653,209.24	1,921,042.22	288,688.71	173,389.59	215,135.12	16,612,951.10

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	7,199	2,506	5,510	3,771	1,019	770	775	21,548
Floating vs. Fixed	65,075	61,234	168,326	83,901	9,660	5,334	8,073	401,601
Overnight Index Swap	9,881	10,387	20,932	9,497	2,246	1,879	1,634	56,456
Total	82,155	74,127	194,768	97,168	12,924	7,982	10,482	479,605

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	87.73	Afghani
ALL	111.15	Lek
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ERN	15	Nakfa

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FJD	2.0674	Fiji Dollar
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LRD	152.1	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	4.6433	Libyan Dinar

Interest Rate Position

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MOP	8.058 Pataca
MRO	356 Ouguiya
MUR	44.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	808.9 Kwacha
MXN	20.2208 Mexican Peso
MXV	2.7994 Mexican Unidad de Inversion (UDI)
MYR	4.222 Malaysian Ringgit
MZN	63.2 Metical
NAD	14.75 Namibia Dollar
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NPR	122.08 Nepalese Rupee
NZD	1.4339 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7655 Nuevo Sol
PGK	3.4305 Kina
PHP	52.35 Philippine Peso
PKR	181.7 Pakistan Rupee
PLN	4.2844 Zloty
PYG	6957.05 Guarani
QAR	3.658 Qatari Rial
RON	4.4926 Leu
RSD	106.87 Serbian Dinar
RUB	89.25 Russian Ruble
RWF	1007.78 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	7.9428 Solomon Islands Dollar
SCR	13.83 Seychelles Rupee
SDG	445.3992 Sudanese Pound
SEK	9.4358 Swedish Krona
SGD	1.3575 Singapore Dollar
SHP	0.758 Saint Helena Pound
SLL	11619.1 Leone
SOS	575 Somali Shilling

Interest Rate Position

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SRD	20.732 Surinam Dollar
SSP	423.6527 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	14.7399 Lilangeni
THB	33.61 Baht
TJS	12.96 Somoni
TMT	3.49 New Manat
TND	2.9332 Tunisian Dinar
TOP	2.1739 Pa'anga
TRY	14.8274 Turkish Lira
TTD	6.7656 Trinidad and Tobago Dollar
TWD	28.595 New Taiwan Dollar
TZS	2315 Tanzanian Shilling
UAH	29.25 Hryvnia
UGX	3605 Uganda Shilling
USD	1 US Dollar
UYU	42 Peso Uruguayo
UZS	11504.55 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	22872 Dong
VUV	111.91 Vatu
WST	2.5126 Tala
XAF	595.95 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	591.5 CFA Franc BCEAO
XPF	108.13 CFP Franc
YER	249.95 Yemeni Rial
ZAR	14.7534 Rand
ZMK	5185 Zambian Kwacha
ZWL	134.743 Zimbabwe Dollar

Foreign Exchange Turnover

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

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	132,558.62	179,590.64	312,149.26
Total	132,558.62	179,590.64	312,149.26

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,162	30,550	50,711
Total	20,162	30,550	50,711

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	25,535.84	8,456.27	49,272.75	90,322.74	3,021.42	7,337.91	118,499.93	9,702.39	312,149.26
Total	25,535.84	8,456.27	49,272.75	90,322.74	3,021.42	7,337.91	118,499.93	9,702.39	312,149.26

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,337	2,460	8,625	18,527	746	2,270	16,025	724	50,711
Total	1,337	2,460	8,625	18,527	746	2,270	16,025	724	50,711

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	275,580.05	17,811.09	12,281.00	2,507.96	3,768.70	190.45	10.00	312,149.26
Total	275,580.05	17,811.09	12,281.00	2,507.96	3,768.70	190.45	10.00	312,149.26

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	48,973	800	477	161	270	30	1	50,711
Total	48,973	800	477	161	270	30	1	50,711

Interest Rate Turnover

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

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,454.59	707,037.03	719,491.62
Floating vs. Fixed	451,211.14	736,003.93	1,187,215.07
Overnight Index Swap	224,206.41	193,104.79	417,311.19
Total	687,872.14	1,636,145.75	2,324,017.89

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	162	2,612	2,774
Floating vs. Fixed	9,686	6,390	16,076
Overnight Index Swap	3,152	1,474	4,626
Total	13,000	10,476	23,475

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	245,677.97	0.00	45,711.74	0.00	373.61	1,836.39	425,891.91	719,491.62
Floating vs. Fixed	79,425.29	116,752.29	28,379.25	1,849.79	4,468.83	84,008.44	872,331.18	1,187,215.07
Overnight Index Swap	171,423.63	276.33	4,374.94	2,224.40	15,162.78	0.00	223,849.11	417,311.19
Total	496,526.90	117,028.61	78,465.93	4,074.19	20,005.22	85,844.83	1,522,072.20	2,324,017.89

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	861	0	321	0	13	85	1,495	2,774
Floating vs. Fixed	1,004	2,558	335	36	74	2,093	9,977	16,076
Overnight Index Swap	2,152	15	28	42	301	0	2,090	4,626
Total	4,016	2,573	684	78	387	2,178	13,561	23,475

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	440,592.62	118,259.27	103,321.99	30,317.05	10,570.60	7,342.26	9,087.82	719,491.62
Floating vs. Fixed	741,494.93	159,295.13	168,698.51	73,571.44	29,967.82	7,145.22	7,042.04	1,187,215.07
Overnight Index Swap	225,451.96	60,410.72	74,979.93	35,414.53	12,269.45	2,250.34	6,534.27	417,311.19
Total	1,407,539.51	337,965.11	347,000.42	139,303.03	52,807.87	16,737.81	22,664.12	2,324,017.89

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	279	258	671	583	296	200	488	2,774
Floating vs. Fixed	4,112	1,799	4,545	3,540	1,300	327	455	16,076
Overnight Index Swap	531	452	1,393	1,313	471	105	362	4,626
Total	4,921	2,508	6,609	5,435	2,067	632	1,305	23,475