

Foreign Exchange Position

Positions as at: 01 March 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	327,645.39	1,046,512.26	1,374,157.65
Total	327,645.39	1,046,512.26	1,374,157.65

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	53,056	142,489	195,545
Total	53,056	142,489	195,545

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	145,082.00	41,565.09	205,573.32	428,850.36	18,099.76	24,530.73	471,505.46	38,950.94	1,374,157.65
Total	145,082.00	41,565.09	205,573.32	428,850.36	18,099.76	24,530.73	471,505.46	38,950.94	1,374,157.65

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,247	15,192	35,902	63,595	4,810	10,057	54,865	3,877	195,545
Total	7,247	15,192	35,902	63,595	4,810	10,057	54,865	3,877	195,545

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	1,020,067.55	207,451.61	65,114.22	49,497.86	20,097.47	11,297.42	631.51	1,374,157.65
Total	1,020,067.55	207,451.61	65,114.22	49,497.86	20,097.47	11,297.42	631.51	1,374,157.65

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	173,818	11,348	3,992	3,275	2,066	982	64	195,545
Total	173,818	11,348	3,992	3,275	2,066	982	64	195,545

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	72.78	Afghani
ALL	95.42	Lek
AMD	402	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	840.5	Kwanza
ARS	841.7	Argentine Peso
AUD	1.5387	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8044	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.8041	Bulgarian Lev
BHD	0.3763	Bahraini Dinar
BIF	2842.06	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

01 March 2024

BND	1.3459	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.9675	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.881	Ngultrum
BWP	13.7174	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3576	Canadian Dollar
CDF	2735	Congolese Franc
CHF	0.8786	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	976.4	Chilean Peso
CNY	7.1976	Yuan Renminbi
COP	3923	Colombian Peso
COU	0.0919	Unidad de Valor Real
CRC	508.975	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.73	Cape Verde Escudo
CZK	23.311	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8764	Danish Krone
DOP	58.54	Dominican Peso
DZD	134.1366	Algerian Dinar
EGP	30.93	Egyptian Pound
ERN	15	Nakfa
ETB	56.4511	Ethiopian Birr
EUR	0.9225	Euro
FJD	2.2563	Fiji Dollar
FKP	0.7899	Falkland Islands Pound
GBP	0.7896	Pound Sterling
GEL	2.635	Lari
GHS	12.55	Cedi
GIP	0.7898	Gibraltar Pound
GMD	67.75	Dalasi
GNF	8501	Guinea Franc
GTQ	7.795	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8279	Hong Kong Dollar
HNL	24.645	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.2	Gourde
HUF	362.71	Forint
IDR	15680	Rupiah
ILS	3.589	New Israeli Sheqel
INR	82.9	Indian Rupee

Foreign Exchange Position

Positions as at:

01 March 2024

IQD	1308	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.6	Iceland Krona
JMD	155.01	Jamaican Dollar
JOD	0.7082	Jordanian Dinar
JPY	150.67	Yen
KES	146	Kenyan Shilling
KGS	89.43	Som
KHR	4060	Riel
KMF	453.97	Comoro Franc
KPW	130	North Korean Won
KRW	1334.05	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	449.68	Tenge
LAK	20810	Kip
LBP	89500	Lebanese Pound
LKR	310	Sri Lanka Rupee
LRD	191	Liberian Dollar
LSL	19.2476	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8219	Libyan Dinar
MAD	10.105	Moroccan Dirham
MDL	17.7	Moldovan Leu
MGA	4527.71	Malagasy Ariary
MKD	56.8	Denar
MMK	2093.7	Kyat
MNT	3370	Tugrik
MOP	8.063	Pataca
MRO	356	Ouguiya
MUR	44.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	17.0898	Mexican Peso
MXV	2.1082	Mexican Unidad de Inversion (UDI)
MYR	4.767	Malaysian Ringgit
MZN	63.23	Metical
NAD	19.274	Namibia Dollar
NGN	1629.66	Naira
NIO	36.61	Cordoba Oro
NOK	10.5879	Norwegian Krone
NPR	132.68	Nepalese Rupee
NZD	1.6391	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7803	Nuevo Sol

Foreign Exchange Position

Positions as at:

01 March 2024

PGK	3.635	Kina
PHP	56.27	Philippine Peso
PKR	279.1	Pakistan Rupee
PLN	3.9822	Zloty
PYG	7280.37	Guarani
QAR	3.6455	Qatari Rial
RON	4.5815	Leu
RSD	108.04	Serbian Dinar
RUB	91.5455	Russian Ruble
RWF	1267.72	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	8.1433	Solomon Islands Dollar
SCR	13.5305	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.3362	Swedish Krona
SGD	1.3459	Singapore Dollar
SHP	0.7898	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.98	Surinam Dollar
SSP	1389.1644	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	13000	Syrian Pound
SZL	19.274	Lilangeni
THB	35.99	Baht
TJS	10.96	Somoni
TMT	3.49	New Manat
TND	3.12	Tunisian Dinar
TOP	2.2978	Pa'anga
TRY	31.1695	Turkish Lira
TTD	6.7531	Trinidad and Tobago Dollar
TWD	31.665	New Taiwan Dollar
TZS	2545	Tanzanian Shilling
UAH	38.18	Hryvnia
UGX	3930	Uganda Shilling
USD	1	US Dollar
UYU	39.15	Peso Uruguayo
UZS	12479.94	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24620	Dong
VUV	119	Vatu
WST	2.6589	Tala
XAF	605.13	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602.75	CFA Franc BCEAO
XPF	109.77	CFP Franc

Foreign Exchange Position

Positions as at:

01 March 2024

YER	249.98	Yemeni Rial
ZAR	19.2601	Rand
ZMK	5185	Zambian Kwacha
ZWL	13605	Zimbabwe Dollar

Interest Rate Position

Positions as at: 01 March 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	825,455.50	330,820.10	1,156,275.59
Floating vs. Fixed	7,895,892.35	2,880,147.04	10,776,039.39
Overnight Index Swap	4,646,105.55	1,854,042.44	6,500,147.99
Total	13,367,453.39	5,065,009.58	18,432,462.97

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,527	3,971	18,498
Floating vs. Fixed	251,333	106,394	357,727
Overnight Index Swap	151,358	32,976	184,333
Total	417,217	143,340	560,557

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	162,525.16	0.00	30,982.24	147.59	120,370.39	174,239.55	668,010.65	1,156,275.59
Floating vs. Fixed	633,450.49	2,900,847.60	364,425.76	14,715.39	107,121.73	2,290,182.35	4,465,296.07	10,776,039.39
Overnight Index Swap	3,880,874.40	8,096.40	204,480.74	59,532.52	860,551.33	650.39	1,485,962.22	6,500,147.99
Total	4,676,850.05	2,908,944.00	599,888.75	74,395.50	1,088,043.45	2,465,072.28	6,619,268.94	18,432,462.97

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,209	0	214	9	2,333	6,170	6,564	18,498
Floating vs. Fixed	18,133	87,490	15,127	413	3,852	83,636	149,076	357,727
Overnight Index Swap	103,707	213	2,457	1,885	24,154	32	51,885	184,333
Total	125,049	87,703	17,798	2,307	30,339	89,838	207,525	560,557

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	524,126.47	177,108.67	266,762.22	129,042.39	31,604.72	15,752.52	11,878.60	1,156,275.59
Floating vs. Fixed	4,582,667.03	1,942,856.86	2,942,131.19	1,037,690.98	145,803.90	59,078.63	65,810.80	10,776,039.39
Overnight Index Swap	2,906,291.93	969,955.64	1,347,782.47	858,513.16	158,158.29	102,693.40	156,753.11	6,500,147.99
Total	8,013,085.42	3,089,921.18	4,556,675.88	2,025,246.53	335,566.90	177,524.55	234,442.51	18,432,462.97

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	3,993	2,881	5,962	3,296	1,123	622	622	18,498
Floating vs. Fixed	81,624	57,264	135,148	65,915	8,894	4,294	4,589	357,727
Overnight Index Swap	33,596	25,870	62,010	42,694	6,628	5,109	8,427	184,333
Total	119,212	86,014	203,120	111,905	16,645	10,025	13,638	560,557

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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01 March 2024

AFN	72.78	Afghani
ALL	95.42	Lek
AMD	402	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	840.5	Kwanza
ARS	841.7	Argentine Peso
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CZK	23.311	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8764	Danish Krone
DOP	58.54	Dominican Peso
DZD	134.1366	Algerian Dinar
EGP	30.93	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

01 March 2024

ETB	56.4511	Ethiopian Birr
EUR	0.9225	Euro
FJD	2.2563	Fiji Dollar
FKP	0.7899	Falkland Islands Pound
GBP	0.7896	Pound Sterling
GEL	2.635	Lari
GHS	12.55	Cedi
GIP	0.7898	Gibraltar Pound
GMD	67.75	Dalasi
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GTQ	7.795	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8279	Hong Kong Dollar
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IDR	15680	Rupiah
ILS	3.589	New Israeli Sheqel
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IRR	42000	Iranian Rial
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JMD	155.01	Jamaican Dollar
JOD	0.7082	Jordanian Dinar
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KES	146	Kenyan Shilling
KGS	89.43	Som
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KRW	1334.05	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	449.68	Tenge
LAK	20810	Kip
LBP	89500	Lebanese Pound
LKR	310	Sri Lanka Rupee
LRD	191	Liberian Dollar
LSL	19.2476	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8219	Libyan Dinar

Interest Rate Position

Positions as at:

01 March 2024

MAD	10.105 Moroccan Dirham
MDL	17.7 Moldovan Leu
MGA	4527.71 Malagasy Ariary
MKD	56.8 Denar
MMK	2093.7 Kyat
MNT	3370 Tugrik
MOP	8.063 Pataca
MRO	356 Ouguiya
MUR	44.6 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.73 Kwacha
MXN	17.0898 Mexican Peso
MXV	2.1082 Mexican Unidad de Inversion (UDI)
MYR	4.767 Malaysian Ringgit
MZN	63.23 Metical
NAD	19.274 Namibia Dollar
NGN	1629.66 Naira
NIO	36.61 Cordoba Oro
NOK	10.5879 Norwegian Krone
NPR	132.68 Nepalese Rupee
NZD	1.6391 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7803 Nuevo Sol
PGK	3.635 Kina
PHP	56.27 Philippine Peso
PKR	279.1 Pakistan Rupee
PLN	3.9822 Zloty
PYG	7280.37 Guarani
QAR	3.6455 Qatari Rial
RON	4.5815 Leu
RSD	108.04 Serbian Dinar
RUB	91.5455 Russian Ruble
RWF	1267.72 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	8.1433 Solomon Islands Dollar
SCR	13.5305 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.3362 Swedish Krona
SGD	1.3459 Singapore Dollar
SHP	0.7898 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

01 March 2024

SRD	34.98	Surinam Dollar
SSP	1389.1644	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.274	Lilangeni
THB	35.99	Baht
TJS	10.96	Somoni
TMT	3.49	New Manat
TND	3.12	Tunisian Dinar
TOP	2.2978	Pa'anga
TRY	31.1695	Turkish Lira
TTD	6.7531	Trinidad and Tobago Dollar
TWD	31.665	New Taiwan Dollar
TZS	2545	Tanzanian Shilling
UAH	38.18	Hryvnia
UGX	3930	Uganda Shilling
USD	1	US Dollar
UYU	39.15	Peso Uruguayo
UZS	12479.94	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24620	Dong
VUV	119	Vatu
WST	2.6589	Tala
XAF	605.13	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602.75	CFA Franc BCEAO
XPF	109.77	CFP Franc
YER	249.98	Yemeni Rial
ZAR	19.2601	Rand
ZMK	5185	Zambian Kwacha
ZWL	13605	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

26 February 2024 to

01 March 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	113,485.80	312,382.34	425,868.14
Total	113,485.80	312,382.34	425,868.14

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,874	28,568	48,442
Total	19,874	28,568	48,442

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	23,861.73	10,606.30	63,546.47	194,579.82	7,058.17	7,244.91	112,001.95	6,968.79	425,868.14
Total	23,861.73	10,606.30	63,546.47	194,579.82	7,058.17	7,244.91	112,001.95	6,968.79	425,868.14

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,454	3,320	9,460	15,564	1,277	2,053	14,869	447	48,442
Total	1,454	3,320	9,460	15,564	1,277	2,053	14,869	447	48,442

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	369,439.09	39,220.51	9,105.71	4,040.53	3,779.53	282.42	0.35	425,868.14
Total	369,439.09	39,220.51	9,105.71	4,040.53	3,779.53	282.42	0.35	425,868.14

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	45,615	2,149	270	214	174	20	1	48,442
Total	45,615	2,149	270	214	174	20	1	48,442

Interest Rate Turnover

Turnover for the period:

26 February 2024 to

01 March 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,728.80	207,322.16	217,050.96
Floating vs. Fixed	402,084.96	353,463.15	755,548.11
Overnight Index Swap	346,297.39	217,502.86	563,800.25
Total	758,111.15	778,288.18	1,536,399.32

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	128	968	1,096
Floating vs. Fixed	9,494	5,369	14,863
Overnight Index Swap	4,999	2,304	7,303
Total	14,621	8,641	23,261

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,818.14	0.00	17,573.28	0.00	0.00	2,548.40	190,111.14	217,050.96
Floating vs. Fixed	24,816.41	246,424.54	9,144.67	1,084.13	8,120.01	90,265.90	375,692.45	755,548.11
Overnight Index Swap	321,162.05	389.05	7,953.31	2,318.23	44,590.81	153.30	187,233.50	563,800.25
Total	352,796.60	246,813.58	34,671.26	3,402.36	52,710.82	92,967.60	753,037.10	1,536,399.32

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	150	0	230	0	0	94	622	1,096
Floating vs. Fixed	216	4,474	430	25	75	2,769	6,875	14,863
Overnight Index Swap	3,693	6	41	30	888	4	2,643	7,303
Total	4,058	4,480	701	55	963	2,866	10,139	23,261

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	141,328.46	31,639.94	22,916.53	12,854.06	3,547.77	2,813.48	1,950.72	217,050.96
Floating vs. Fixed	332,286.72	162,761.04	137,901.07	98,745.15	20,924.58	1,354.88	1,574.66	755,548.11
Overnight Index Swap	309,602.28	75,884.38	93,761.22	58,613.48	19,554.30	2,588.88	3,795.72	563,800.25
Total	783,217.46	270,285.36	254,578.82	170,212.69	44,026.65	6,757.25	7,321.10	1,536,399.32

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	129	96	260	259	115	61	177	1,096
Floating vs. Fixed	2,210	2,297	4,221	4,640	990	94	411	14,863
Overnight Index Swap	1,099	961	1,762	2,106	877	153	347	7,303
Total	3,437	3,353	6,243	7,005	1,982	308	934	23,261