

Foreign Exchange Position

Positions as at: 08 March 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	333,418.30	1,040,940.97	1,374,359.27
Total	333,418.30	1,040,940.97	1,374,359.27

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	52,265	145,243	197,508
Total	52,265	145,243	197,508

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	141,567.57	42,298.31	208,058.29	418,066.93	20,508.10	24,757.46	478,606.72	40,495.89	1,374,359.27
Total	141,567.57	42,298.31	208,058.29	418,066.93	20,508.10	24,757.46	478,606.72	40,495.89	1,374,359.27

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,076	15,657	36,668	61,353	5,402	10,351	57,056	3,945	197,508
Total	7,076	15,657	36,668	61,353	5,402	10,351	57,056	3,945	197,508

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	1,001,153.78	217,989.65	65,529.73	55,779.96	22,170.03	11,104.51	631.60	1,374,359.27
Total	1,001,153.78	217,989.65	65,529.73	55,779.96	22,170.03	11,104.51	631.60	1,374,359.27

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	173,241	13,506	4,104	3,453	2,169	971	64	197,508
Total	173,241	13,506	4,104	3,453	2,169	971	64	197,508

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	71.35	Afghani
ALL	94.88	Lek
AMD	401.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	832.63	Kwanza
ARS	845.5	Argentine Peso
AUD	1.5232	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7943	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.7942	Bulgarian Lev
BHD	0.3763	Bahraini Dinar
BIF	2843.17	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

08 March 2024

BND	1.3387	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.9446	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.823	Ngultrum
BWP	13.624	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3513	Canadian Dollar
CDF	2740	Congolese Franc
CHF	0.8819	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	985.12	Chilean Peso
CNY	7.1971	Yuan Renminbi
COP	3919.5	Colombian Peso
COU	0.0922	Unidad de Valor Real
CRC	509.45	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.16	Cape Verde Escudo
CZK	23.265	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8391	Danish Krone
DOP	58.68	Dominican Peso
DZD	134.2995	Algerian Dinar
EGP	49.5	Egyptian Pound
ERN	15	Nakfa
ETB	56.4924	Ethiopian Birr
EUR	0.9173	Euro
FJD	2.2046	Fiji Dollar
FKP	0.7867	Falkland Islands Pound
GBP	0.7854	Pound Sterling
GEL	2.63	Lari
GHS	12.7	Cedi
GIP	0.7866	Gibraltar Pound
GMD	67.95	Dalasi
GNF	8506	Guinea Franc
GTQ	7.8	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8252	Hong Kong Dollar
HNL	24.645	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.4	Gourde
HUF	361.26	Forint
IDR	15695	Rupiah
ILS	3.5807	New Israeli Sheqel
INR	82.78	Indian Rupee

Foreign Exchange Position

Positions as at:

08 March 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.46	Iceland Krona
JMD	154	Jamaican Dollar
JOD	0.7081	Jordanian Dinar
JPY	149.37	Yen
KES	142.5	Kenyan Shilling
KGS	89.43	Som
KHR	4048	Riel
KMF	451.84	Comoro Franc
KPW	130	North Korean Won
KRW	1329.03	Won
KWD	0.3075	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	447.28	Tenge
LAK	20820	Kip
LBP	89500	Lebanese Pound
LKR	307.6	Sri Lanka Rupee
LRD	193	Liberian Dollar
LSL	18.82	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8149	Libyan Dinar
MAD	10.009	Moroccan Dirham
MDL	17.6	Moldovan Leu
MGA	4505.63	Malagasy Ariary
MKD	56.5	Denar
MMK	2093.7	Kyat
MNT	3360	Tugrik
MOP	8.06	Pataca
MRO	356	Ouguiya
MUR	45.66	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666	Kwacha
MXN	16.877	Mexican Peso
MXV	2.082	Mexican Unidad de Inversion (UDI)
MYR	4.73	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.818	Namibia Dollar
NGN	1590.17	Naira
NIO	36.61	Cordoba Oro
NOK	10.4868	Norwegian Krone
NPR	132.52	Nepalese Rupee
NZD	1.6308	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.719	Nuevo Sol

Foreign Exchange Position

Positions as at:

08 March 2024

PGK	3.639	Kina
PHP	55.84	Philippine Peso
PKR	279	Pakistan Rupee
PLN	3.9436	Zloty
PYG	7277.87	Guarani
QAR	3.6455	Qatari Rial
RON	4.5585	Leu
RSD	107.46	Serbian Dinar
RUB	90.7505	Russian Ruble
RWF	1271.53	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.5865	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.2868	Swedish Krona
SGD	1.3387	Singapore Dollar
SHP	0.7851	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	35.057	Surinam Dollar
SSP	1555.05	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	13000	Syrian Pound
SZL	18.82	Lilangeni
THB	35.6	Baht
TJS	10.93	Somoni
TMT	3.49	New Manat
TND	3.1056	Tunisian Dinar
TOP	2.2931	Pa'anga
TRY	31.7191	Turkish Lira
TTD	6.7409	Trinidad and Tobago Dollar
TWD	31.495	New Taiwan Dollar
TZS	2545	Tanzanian Shilling
UAH	38.35	Hryvnia
UGX	3906	Uganda Shilling
USD	1	US Dollar
UYU	39.05	Peso Uruguayo
UZS	12505.86	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24665	Dong
VUV	119.03	Vatu
WST	2.649	Tala
XAF	603.65	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	600.25	CFA Franc BCEAO
XPF	109.16	CFP Franc

Foreign Exchange Position

Positions as at:

08 March 2024

YER	249.98	Yemeni Rial
ZAR	18.8243	Rand
ZMK	5185	Zambian Kwacha
ZWL	15194.0893	Zimbabwe Dollar

Interest Rate Position

Positions as at:

08 March 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	787,388.64	321,375.36	1,108,764.00
Floating vs. Fixed	7,836,131.92	2,917,423.20	10,753,555.12
Overnight Index Swap	4,743,589.81	1,493,660.57	6,237,250.38
Total	13,367,110.37	4,732,459.14	18,099,569.51

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,499	3,932	18,431
Floating vs. Fixed	249,027	106,086	355,113
Overnight Index Swap	152,868	30,261	183,129
Total	416,394	140,279	556,673

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	156,187.65	0.00	31,470.93	148.38	120,240.95	173,230.81	627,485.29	1,108,764.00
Floating vs. Fixed	618,351.80	2,926,667.72	368,761.27	15,035.39	121,017.66	2,160,636.78	4,543,084.49	10,753,555.12
Overnight Index Swap	3,598,939.56	7,430.02	200,702.96	59,037.84	918,490.86	650.62	1,451,998.52	6,237,250.38
Total	4,373,479.01	2,934,097.75	600,935.16	74,221.61	1,159,749.47	2,334,518.21	6,622,568.30	18,099,569.51

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,188	0	216	9	2,322	6,143	6,554	18,431
Floating vs. Fixed	18,043	88,146	15,344	410	3,862	79,641	149,668	355,113
Overnight Index Swap	101,355	209	2,470	1,933	24,753	32	52,377	183,129
Total	122,586	88,355	18,030	2,352	30,937	85,816	208,599	556,673

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	472,798.13	178,311.26	267,433.75	130,479.54	31,839.28	15,932.02	11,970.04	1,108,764.00
Floating vs. Fixed	4,540,850.04	1,938,042.57	2,930,450.39	1,072,195.29	146,159.41	59,486.72	66,370.70	10,753,555.12
Overnight Index Swap	2,724,309.52	866,134.19	1,369,797.26	859,647.70	158,239.86	102,134.65	156,987.20	6,237,250.38
Total	7,737,957.69	2,982,488.01	4,567,681.40	2,062,322.53	336,238.55	177,553.39	235,327.94	18,099,569.51

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	3,976	2,841	5,959	3,305	1,118	622	612	18,431
Floating vs. Fixed	80,452	56,567	133,426	66,580	9,221	4,301	4,568	355,113
Overnight Index Swap	32,441	24,769	62,402	43,220	6,741	5,108	8,449	183,129
Total	116,868	84,176	201,786	113,105	17,079	10,031	13,629	556,673

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham

Interest Rate Position

Positions as at:

08 March 2024

AFN	71.35	Afghani
ALL	94.88	Lek
AMD	401.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	832.63	Kwanza
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DZD	134.2995	Algerian Dinar
EGP	49.5	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

08 March 2024

ETB	56.4924	Ethiopian Birr
EUR	0.9173	Euro
FJD	2.2046	Fiji Dollar
FKP	0.7867	Falkland Islands Pound
GBP	0.7854	Pound Sterling
GEL	2.63	Lari
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LKR	307.6	Sri Lanka Rupee
LRD	193	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8149	Libyan Dinar

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Positions as at:

08 March 2024

MAD	10.009	Moroccan Dirham
MDL	17.6	Moldovan Leu
MGA	4505.63	Malagasy Ariary
MKD	56.5	Denar
MMK	2093.7	Kyat
MNT	3360	Tugrik
MOP	8.06	Pataca
MRO	356	Ouguiya
MUR	45.66	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666	Kwacha
MXN	16.877	Mexican Peso
MXV	2.082	Mexican Unidad de Inversion (UDI)
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MZN	63.24	Metical
NAD	18.818	Namibia Dollar
NGN	1590.17	Naira
NIO	36.61	Cordoba Oro
NOK	10.4868	Norwegian Krone
NPR	132.52	Nepalese Rupee
NZD	1.6308	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.719	Nuevo Sol
PGK	3.639	Kina
PHP	55.84	Philippine Peso
PKR	279	Pakistan Rupee
PLN	3.9436	Zloty
PYG	7277.87	Guarani
QAR	3.6455	Qatari Rial
RON	4.5585	Leu
RSD	107.46	Serbian Dinar
RUB	90.7505	Russian Ruble
RWF	1271.53	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.5865	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.2868	Swedish Krona
SGD	1.3387	Singapore Dollar
SHP	0.7851	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

Interest Rate Position

Positions as at:

08 March 2024

SRD	35.057 Surinam Dollar
SSP	1555.05 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.82 Lilangeni
THB	35.6 Baht
TJS	10.93 Somoni
TMT	3.49 New Manat
TND	3.1056 Tunisian Dinar
TOP	2.2931 Pa'anga
TRY	31.7191 Turkish Lira
TTD	6.7409 Trinidad and Tobago Dollar
TWD	31.495 New Taiwan Dollar
TZS	2545 Tanzanian Shilling
UAH	38.35 Hryvnia
UGX	3906 Uganda Shilling
USD	1 US Dollar
UYU	39.05 Peso Uruguayo
UZS	12505.86 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24665 Dong
VUV	119.03 Vatu
WST	2.649 Tala
XAF	603.65 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	600.25 CFA Franc BCEAO
XPF	109.16 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.8243 Rand
ZMK	5185 Zambian Kwacha
ZWL	15194.0893 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

04 March 2024 to

08 March 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	94,474.24	188,507.70	282,981.94
Total	94,474.24	188,507.70	282,981.94

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,699	29,248	47,947
Total	18,699	29,248	47,947

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	18,155.87	10,600.97	45,956.08	81,805.51	4,916.88	4,681.82	107,649.98	9,214.83	282,981.94
Total	18,155.87	10,600.97	45,956.08	81,805.51	4,916.88	4,681.82	107,649.98	9,214.83	282,981.94

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,222	3,530	9,397	14,742	1,122	1,890	15,607	438	47,947
Total	1,222	3,530	9,397	14,742	1,122	1,890	15,607	438	47,947

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	218,978.75	40,221.20	7,911.12	6,652.25	8,771.38	446.04	1.20	282,981.94
Total	218,978.75	40,221.20	7,911.12	6,652.25	8,771.38	446.04	1.20	282,981.94

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	43,835	3,187	308	256	338	21	3	47,947
Total	43,835	3,187	308	256	338	21	3	47,947

Interest Rate Turnover

Turnover for the period:

04 March 2024 to

08 March 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	23,474.71	211,843.70	235,318.41
Floating vs. Fixed	526,247.73	520,624.58	1,046,872.31
Overnight Index Swap	418,608.54	324,178.20	742,786.75
Total	968,330.98	1,056,646.49	2,024,977.46

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	167	932	1,098
Floating vs. Fixed	12,444	6,302	18,746
Overnight Index Swap	5,594	2,443	8,037
Total	18,205	9,677	27,881

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,259.18	0.00	18,755.50	0.00	0.00	2,170.09	207,133.64	235,318.41
Floating vs. Fixed	69,927.71	241,460.15	14,549.14	1,439.98	23,735.59	230,442.32	465,317.44	1,046,872.31
Overnight Index Swap	474,758.09	0.00	7,373.17	1,968.13	90,714.75	54.44	167,918.17	742,786.75
Total	551,944.98	241,460.15	40,677.80	3,408.11	114,450.34	232,666.85	840,369.24	2,024,977.46

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	126	0	208	0	0	107	658	1,098
Floating vs. Fixed	267	4,283	623	36	62	5,258	8,218	18,746
Overnight Index Swap	3,938	0	50	140	1,281	2	2,628	8,037
Total	4,330	4,283	881	176	1,343	5,367	11,503	27,881

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	154,626.32	36,248.01	23,219.95	13,265.89	3,062.61	2,905.68	1,989.95	235,318.41
Floating vs. Fixed	428,906.13	207,675.34	165,171.75	159,489.06	82,207.57	1,266.22	2,156.24	1,046,872.31
Overnight Index Swap	424,622.28	87,789.10	143,005.34	62,145.78	19,416.02	1,449.71	4,358.51	742,786.75
Total	1,008,154.73	331,712.45	331,397.03	234,900.74	104,686.21	5,621.60	8,504.70	2,024,977.46

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	124	99	259	275	107	62	174	1,098
Floating vs. Fixed	2,677	2,772	4,996	6,271	1,472	91	469	18,746
Overnight Index Swap	1,184	1,063	1,858	2,647	854	89	344	8,037
Total	3,984	3,933	7,113	9,192	2,433	241	986	27,881