

Foreign Exchange Position

Positions as at: 15 March 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	355,006.17	1,109,045.40	1,464,051.56
Total	355,006.17	1,109,045.40	1,464,051.56

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	59,599	161,527	221,126
Total	59,599	161,527	221,126

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	148,852.88	44,313.99	214,072.39	448,668.79	24,456.21	25,041.96	515,310.24	43,335.11	1,464,051.56
Total	148,852.88	44,313.99	214,072.39	448,668.79	24,456.21	25,041.96	515,310.24	43,335.11	1,464,051.56

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,614	16,184	40,115	69,850	6,464	10,684	66,468	3,747	221,126
Total	7,614	16,184	40,115	69,850	6,464	10,684	66,468	3,747	221,126

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	1,063,843.72	239,123.93	68,801.13	59,472.34	21,083.42	11,092.35	634.67	1,464,051.56
Total	1,063,843.72	239,123.93	68,801.13	59,472.34	21,083.42	11,092.35	634.67	1,464,051.56

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	192,660	17,497	4,178	3,638	2,127	960	66	221,126
Total	192,660	17,497	4,178	3,638	2,127	960	66	221,126

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	71.05	Afghani
ALL	94.36	Lek
AMD	399.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	840	Kwanza
ARS	849.5	Argentine Peso
AUD	1.5103	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7862	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.7864	Bulgarian Lev
BHD	0.3763	Bahraini Dinar
BIF	2844.05	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

15 March 2024

BND	1.332	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.97	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.813	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3469	Canadian Dollar
CDF	2750	Congolese Franc
CHF	0.8787	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	944.13	Chilean Peso
CNY	7.1861	Yuan Renminbi
COP	3901.12	Colombian Peso
COU	0.0927	Unidad de Valor Real
CRC	506.48	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.71	Cape Verde Escudo
CZK	23.062	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8105	Danish Krone
DOP	58.91	Dominican Peso
DZD	134.0013	Algerian Dinar
EGP	48.4	Egyptian Pound
ERN	15	Nakfa
ETB	56.5319	Ethiopian Birr
EUR	0.9133	Euro
FJD	2.2366	Fiji Dollar
FKP	0.7813	Falkland Islands Pound
GBP	0.7813	Pound Sterling
GEL	2.635	Lari
GHS	12.85	Cedi
GIP	0.7812	Gibraltar Pound
GMD	67.8	Dalasi
GNF	8504	Guinea Franc
GTQ	7.795	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8233	Hong Kong Dollar
HNL	24.645	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.7974	Gourde
HUF	361.64	Forint
IDR	15570	Rupiah
ILS	3.6285	New Israeli Sheqel
INR	82.82	Indian Rupee

Foreign Exchange Position

Positions as at:

15 March 2024

IQD	1309	Iraqi Dinar
IRR	42025	Iranian Rial
ISK	135.48	Iceland Krona
JMD	154.22	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	147.74	Yen
KES	137	Kenyan Shilling
KGS	89.487	Som
KHR	4039.25	Riel
KMF	450.59	Comoro Franc
KPW	130	North Korean Won
KRW	1313.79	Won
KWD	0.3071	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	449.98	Tenge
LAK	20797	Kip
LBP	89500	Lebanese Pound
LKR	306	Sri Lanka Rupee
LRD	191.5	Liberian Dollar
LSL	18.5675	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7971	Libyan Dinar
MAD	10.0172	Moroccan Dirham
MDL	17.49	Moldovan Leu
MGA	4492.21	Malagasy Ariary
MKD	56.09	Denar
MMK	2093.7	Kyat
MNT	3355	Tugrik
MOP	8.058	Pataca
MRO	356	Ouguiya
MUR	45.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	16.6595	Mexican Peso
MXV	2.0552	Mexican Unidad de Inversion (UDI)
MYR	4.686	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.578	Namibia Dollar
NGN	1592.91	Naira
NIO	36.61	Cordoba Oro
NOK	10.4794	Norwegian Krone
NPR	132.58	Nepalese Rupee
NZD	1.6236	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6587	Nuevo Sol

Foreign Exchange Position

Positions as at:

15 March 2024

PGK	3.6417	Kina
PHP	55.365	Philippine Peso
PKR	274.05	Pakistan Rupee
PLN	3.9103	Zloty
PYG	7294.8	Guarani
QAR	3.6455	Qatari Rial
RON	4.5383	Leu
RSD	106.96	Serbian Dinar
RUB	91.3455	Russian Ruble
RWF	1273.46	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.1568	Seychelles Rupee
SDG	598.7502	Sudanese Pound
SEK	10.2265	Swedish Krona
SGD	1.332	Singapore Dollar
SHP	0.7811	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	35.216	Surinam Dollar
SSP	1566.5125	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.5735	Lilangeni
THB	35.63	Baht
TJS	10.92	Somoni
TMT	3.49	New Manat
TND	3.09	Tunisian Dinar
TOP	2.2862	Pa'anga
TRY	31.9074	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.449	New Taiwan Dollar
TZS	2545	Tanzanian Shilling
UAH	38.8	Hryvnia
UGX	3885	Uganda Shilling
USD	1	US Dollar
UYU	38.79	Peso Uruguayo
UZS	12541.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24675	Dong
VUV	118.05	Vatu
WST	2.6413	Tala
XAF	599.1	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	596.5	CFA Franc BCEAO
XPF	108.66	CFP Franc

Foreign Exchange Position

Positions as at:

15 March 2024

YER	249.97 Yemeni Rial
ZAR	18.574 Rand
ZMK	5185 Zambian Kwacha
ZWL	17333.1 Zimbabwe Dollar

Interest Rate Position

Positions as at: 15 March 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	777,789.84	343,084.83	1,120,874.67
Floating vs. Fixed	7,904,741.46	2,966,093.97	10,870,835.42
Overnight Index Swap	4,881,090.50	1,550,400.90	6,431,491.40
Total	13,563,621.80	4,859,579.69	18,423,201.49

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,433	4,113	18,546
Floating vs. Fixed	251,324	106,604	357,928
Overnight Index Swap	155,357	31,194	186,551
Total	421,114	141,910	563,024

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	155,401.81	0.00	37,638.82	149.16	121,145.18	172,046.50	634,493.21	1,120,874.67
Floating vs. Fixed	619,918.19	2,971,474.54	372,976.44	15,550.18	121,894.22	2,150,867.64	4,618,154.22	10,870,835.42
Overnight Index Swap	3,711,703.79	7,441.40	200,034.36	56,929.92	962,570.16	676.34	1,492,135.43	6,431,491.40
Total	4,487,023.79	2,978,915.94	610,649.62	72,629.26	1,205,609.56	2,323,590.47	6,744,782.86	18,423,201.49

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,194	0	257	9	2,317	6,143	6,627	18,546
Floating vs. Fixed	18,068	89,115	15,445	410	3,813	80,101	150,977	357,928
Overnight Index Swap	102,930	209	2,502	1,899	25,327	36	53,648	186,551
Total	124,192	89,324	18,204	2,318	31,457	86,279	211,252	563,024

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	489,221.04	173,263.47	268,296.18	130,103.50	32,016.06	15,930.75	12,043.66	1,120,874.67
Floating vs. Fixed	4,545,927.07	1,942,058.40	2,991,491.47	1,120,244.43	143,943.25	59,926.36	67,244.44	10,870,835.42
Overnight Index Swap	2,811,421.07	889,083.85	1,407,683.51	885,498.04	173,441.23	103,427.94	160,935.76	6,431,491.40
Total	7,846,569.19	3,004,405.72	4,667,471.16	2,135,845.97	349,400.54	179,285.05	240,223.86	18,423,201.49

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	3,994	2,828	5,975	3,332	1,137	632	649	18,546
Floating vs. Fixed	80,727	56,452	134,265	68,801	8,781	4,316	4,587	357,928
Overnight Index Swap	32,947	24,840	63,293	44,455	7,211	5,148	8,659	186,551
Total	117,667	84,119	203,532	116,587	17,128	10,096	13,895	563,024

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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15 March 2024

AFN	71.05	Afghani
ALL	94.36	Lek
AMD	399.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	840	Kwanza
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DZD	134.0013	Algerian Dinar
EGP	48.4	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

15 March 2024

ETB	56.5319	Ethiopian Birr
EUR	0.9133	Euro
FJD	2.2366	Fiji Dollar
FKP	0.7813	Falkland Islands Pound
GBP	0.7813	Pound Sterling
GEL	2.635	Lari
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LKR	306	Sri Lanka Rupee
LRD	191.5	Liberian Dollar
LSL	18.5675	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7971	Libyan Dinar

Interest Rate Position

Positions as at:

15 March 2024

MAD	10.0172	Moroccan Dirham
MDL	17.49	Moldovan Leu
MGA	4492.21	Malagasy Ariary
MKD	56.09	Denar
MMK	2093.7	Kyat
MNT	3355	Tugrik
MOP	8.058	Pataca
MRO	356	Ouguiya
MUR	45.55	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	16.6595	Mexican Peso
MXV	2.0552	Mexican Unidad de Inversion (UDI)
MYR	4.686	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.578	Namibia Dollar
NGN	1592.91	Naira
NIO	36.61	Cordoba Oro
NOK	10.4794	Norwegian Krone
NPR	132.58	Nepalese Rupee
NZD	1.6236	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6587	Nuevo Sol
PGK	3.6417	Kina
PHP	55.365	Philippine Peso
PKR	274.05	Pakistan Rupee
PLN	3.9103	Zloty
PYG	7294.8	Guarani
QAR	3.6455	Qatari Rial
RON	4.5383	Leu
RSD	106.96	Serbian Dinar
RUB	91.3455	Russian Ruble
RWF	1273.46	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.1568	Seychelles Rupee
SDG	598.7502	Sudanese Pound
SEK	10.2265	Swedish Krona
SGD	1.332	Singapore Dollar
SHP	0.7811	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

Interest Rate Position

Positions as at:

15 March 2024

SRD	35.216 Surinam Dollar
SSP	1566.5125 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.5735 Lilangeni
THB	35.63 Baht
TJS	10.92 Somoni
TMT	3.49 New Manat
TND	3.09 Tunisian Dinar
TOP	2.2862 Pa'anga
TRY	31.9074 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	31.449 New Taiwan Dollar
TZS	2545 Tanzanian Shilling
UAH	38.8 Hryvnia
UGX	3885 Uganda Shilling
USD	1 US Dollar
UYU	38.79 Peso Uruguayo
UZS	12541.01 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24675 Dong
VUV	118.05 Vatu
WST	2.6413 Tala
XAF	599.1 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	596.5 CFA Franc BCEAO
XPF	108.66 CFP Franc
YER	249.97 Yemeni Rial
ZAR	18.574 Rand
ZMK	5185 Zambian Kwacha
ZWL	17333.1 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

11 March 2024 to

15 March 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	98,917.10	203,764.67	302,681.77
Total	98,917.10	203,764.67	302,681.77

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,265	33,600	54,865
Total	21,265	33,600	54,865

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	19,399.29	9,242.83	41,107.89	100,535.60	6,696.95	4,871.76	113,289.83	7,537.61	302,681.77
Total	19,399.29	9,242.83	41,107.89	100,535.60	6,696.95	4,871.76	113,289.83	7,537.61	302,681.77

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,401	2,710	11,023	19,529	1,657	1,535	16,600	410	54,865
Total	1,401	2,710	11,023	19,529	1,657	1,535	16,600	410	54,865

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	235,541.16	46,881.33	10,237.63	6,270.89	3,578.40	167.86	4.50	302,681.77
Total	235,541.16	46,881.33	10,237.63	6,270.89	3,578.40	167.86	4.50	302,681.77

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	48,908	5,152	333	276	184	10	3	54,865
Total	48,908	5,152	333	276	184	10	3	54,865

Interest Rate Turnover

Turnover for the period:

11 March 2024 to

15 March 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,705.47	228,898.86	235,604.33
Floating vs. Fixed	496,577.28	441,470.97	938,048.26
Overnight Index Swap	382,950.87	222,451.83	605,402.70
Total	886,233.62	892,821.67	1,779,055.29

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	109	1,079	1,188
Floating vs. Fixed	11,443	6,439	17,882
Overnight Index Swap	6,658	2,698	9,356
Total	18,210	10,216	28,425

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,489.35	0.00	32,059.55	0.00	0.00	2,776.34	192,279.09	235,604.33
Floating vs. Fixed	21,548.29	331,615.13	24,498.51	2,290.11	17,661.71	123,205.37	417,229.14	938,048.26
Overnight Index Swap	339,031.39	0.00	13,599.09	4,641.71	92,201.63	51.13	155,877.75	605,402.70
Total	369,069.03	331,615.13	70,157.16	6,931.82	109,863.34	126,032.83	765,385.99	1,779,055.29

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	134	0	243	0	0	150	661	1,188
Floating vs. Fixed	232	5,265	700	35	72	3,546	8,033	17,882
Overnight Index Swap	4,196	0	78	125	1,200	8	3,749	9,356
Total	4,562	5,265	1,021	160	1,272	3,704	12,443	28,425

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	154,488.36	37,308.73	23,663.00	12,284.55	2,958.56	2,905.67	1,995.48	235,604.33
Floating vs. Fixed	292,519.70	194,857.35	231,311.69	175,735.07	39,996.81	1,417.24	2,210.40	938,048.26
Overnight Index Swap	278,361.64	107,893.82	99,462.96	75,597.55	36,126.59	772.83	7,187.31	605,402.70
Total	725,369.70	340,059.90	354,437.64	263,617.16	79,081.96	5,095.74	11,393.19	1,779,055.29

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	123	124	273	270	121	71	207	1,188
Floating vs. Fixed	2,078	2,084	5,169	6,912	1,109	102	429	17,882
Overnight Index Swap	988	1,029	1,872	3,624	1,291	70	484	9,356
Total	3,188	3,237	7,314	10,805	2,521	243	1,119	28,425