

Foreign Exchange Position

Positions as at: 22 March 2024

By Product and Intention to Clear

Outstanding Notional (US\$mnn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	335,980.48	1,016,108.74	1,352,089.22
Total	335,980.48	1,016,108.74	1,352,089.22

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,712	136,801	197,513
Total	60,712	136,801	197,513

By Product and Currency

Outstanding Notional (US\$mnn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	157,121.22	38,149.79	199,979.10	394,414.02	18,150.39	19,052.64	490,011.09	35,210.96	1,352,089.22
Total	157,121.22	38,149.79	199,979.10	394,414.02	18,150.39	19,052.64	490,011.09	35,210.96	1,352,089.22

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,899	12,492	36,514	63,383	3,875	7,341	62,447	3,562	197,513
Total	7,899	12,492	36,514	63,383	3,875	7,341	62,447	3,562	197,513

By Product and Residual Maturity

Outstanding Notional (US\$mnn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,009,697.80	184,937.95	74,379.12	50,602.97	20,660.95	11,115.26	695.18	1,352,089.22
Total	1,009,697.80	184,937.95	74,379.12	50,602.97	20,660.95	11,115.26	695.18	1,352,089.22

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	177,836	8,616	4,654	3,256	2,131	955	65	197,513
Total	177,836	8,616	4,654	3,256	2,131	955	65	197,513

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham
AFN	71.1	Afghani
ALL	94.4	Lek
AMD	398.77	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	832.632	Kwanza
ARS	853	Argentine Peso
AUD	1.5181	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7905	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.7905	Bulgarian Lev
BHD	0.3763	Bahraini Dinar
BIF	2845.36	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

22 March 2024

BND	1.3396	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.9691	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.1663	Ngultrum
BWP	13.587	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.349	Canadian Dollar
CDF	2750	Congolese Franc
CHF	0.8868	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	962.4	Chilean Peso
CNY	7.1992	Yuan Renminbi
COP	3869.05	Colombian Peso
COU	0.0935	Unidad de Valor Real
CRC	500.67	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.93	Cape Verde Escudo
CZK	23.049	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8277	Danish Krone
DOP	58.96	Dominican Peso
DZD	134.3701	Algerian Dinar
EGP	46.85	Egyptian Pound
ERN	15	Nakfa
ETB	56.5687	Ethiopian Birr
EUR	0.9156	Euro
FJD	2.2492	Fiji Dollar
FKP	0.786	Falkland Islands Pound
GBP	0.782	Pound Sterling
GEL	2.685	Lari
GHS	12.95	Cedi
GIP	0.786	Gibraltar Pound
GMD	67.9	Dalasi
GNF	8506	Guinea Franc
GTQ	7.79	Quetzal
GYP	208.29	Guyana Dollar
HKD	7.8228	Hong Kong Dollar
HNL	24.642	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.66	Gourde
HUF	360.02	Forint
IDR	15710	Rupiah
ILS	3.6436	New Israeli Sheqel
INR	83.173	Indian Rupee

Foreign Exchange Position

Positions as at:		22 March 2024
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.83	Iceland Krona
JMD	152.48	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	151.25	Yen
KES	132	Kenyan Shilling
KGS	89.51	Som
KHR	4039	Riel
KMF	453.8	Comoro Franc
KPW	130	North Korean Won
KRW	1329.18	Won
KWD	0.3073	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	449.88	Tenge
LAK	20839.1	Kip
LBP	89500	Lebanese Pound
LKR	304.05	Sri Lanka Rupee
LRD	193	Liberian Dollar
LSL	18.6925	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8141	Libyan Dinar
MAD	10.0112	Moroccan Dirham
MDL	17.65	Moldovan Leu
MGA	4456.4	Malagasy Ariary
MKD	56.41	Denar
MMK	2093.7	Kyat
MNT	3365	Tugrik
MOP	8.058	Pataca
MRO	356	Ouguiya
MUR	45.95	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	16.6733	Mexican Peso
MXV	2.0575	Mexican Unidad de Inversion (UDI)
MYR	4.736	Malaysian Ringgit
MZN	63.23	Metical
NAD	18.697	Namibia Dollar
NGN	1561.19	Naira
NIO	36.61	Cordoba Oro
NOK	10.5531	Norwegian Krone
NPR	133.05	Nepalese Rupee
NZD	1.6442	New Zealand Dollar
OMR	0.384	Rial Omani
PAB	1	Balboa
PEN	3.6782	Nuevo Sol

Foreign Exchange Position

Positions as at:

22 March 2024

PGK	3.6443	Kina
PHP	56.193	Philippine Peso
PKR	278	Pakistan Rupee
PLN	3.9427	Zloty
PYG	7327.61	Guarani
QAR	3.645	Qatari Rial
RON	4.5496	Leu
RSD	107.19	Serbian Dinar
RUB	92.2455	Russian Ruble
RWF	1275.76	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	8.1566	Solomon Islands Dollar
SCR	13.4663	Seychelles Rupee
SDG	598.7002	Sudanese Pound
SEK	10.3814	Swedish Krona
SGD	1.3396	Singapore Dollar
SHP	0.7874	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.9	Surinam Dollar
SSP	1562.2905	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.697	Lilangeni
THB	35.98	Baht
TJS	10.94	Somoni
TMT	3.49	New Manat
TND	3.0875	Tunisian Dinar
TOP	2.2967	Pa'anga
TRY	32.1558	Turkish Lira
TTD	6.7502	Trinidad and Tobago Dollar
TWD	31.784	New Taiwan Dollar
TZS	2547	Tanzanian Shilling
UAH	39	Hryvnia
UGX	3873.12	Uganda Shilling
USD	1	US Dollar
UYU	38.5	Peso Uruguayo
UZS	12570	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24775	Dong
VUV	118.55	Vatu
WST	2.6532	Tala
XAF	600.47	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	600.25	CFA Franc BCEAO
XPF	108.93	CFP Franc

Foreign Exchange Position

Positions as at: 22 March 2024

YER	249.98	Yemeni Rial
ZAR	18.6961	Rand
ZMK	5185	Zambian Kwacha
ZWL	18320	Zimbabwe Dollar

Interest Rate Position

Positions as at: 22 March 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	768,206.41	348,584.48	1,116,790.89
Floating vs. Fixed	7,870,641.58	2,946,210.81	10,816,852.39
Overnight Index Swap	4,769,209.75	1,452,098.62	6,221,308.37
Total	13,408,057.73	4,746,893.91	18,154,951.64

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,371	3,956	18,327
Floating vs. Fixed	250,111	104,089	354,200
Overnight Index Swap	155,482	30,886	186,368
Total	419,964	138,931	558,895

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	151,681.85	0.00	32,012.37	149.03	117,426.93	170,417.82	645,102.91	1,116,790.89
Floating vs. Fixed	634,673.28	3,008,706.73	369,576.28	15,004.76	111,285.40	2,122,440.30	4,555,165.63	10,816,852.39
Overnight Index Swap	3,640,724.23	7,323.68	202,420.23	53,489.08	957,242.21	676.38	1,359,432.57	6,221,308.37
Total	4,427,079.36	3,016,030.41	604,008.88	68,642.87	1,185,954.53	2,293,534.49	6,559,701.10	18,154,951.64

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,159	0	213	9	2,306	6,087	6,554	18,327
Floating vs. Fixed	17,978	89,676	15,499	408	3,793	79,361	147,486	354,200
Overnight Index Swap	102,396	207	2,516	1,832	25,530	36	53,852	186,368
Total	123,533	89,883	18,228	2,249	31,629	85,484	207,891	558,895

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	491,268.29	174,705.76	262,309.21	129,573.29	31,256.69	15,744.27	11,933.39	1,116,790.89
Floating vs. Fixed	4,600,741.92	1,969,772.93	2,964,394.16	1,022,838.31	132,468.26	59,214.26	67,422.54	10,816,852.39
Overnight Index Swap	2,650,433.36	888,251.86	1,395,337.55	872,261.45	153,906.01	105,309.41	155,808.72	6,221,308.37
Total	7,742,443.57	3,032,730.55	4,622,040.91	2,024,673.05	317,630.97	180,267.94	235,164.65	18,154,951.64

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	3,964	2,835	5,874	3,307	1,115	619	615	18,327
Floating vs. Fixed	81,148	58,319	136,202	61,731	7,934	4,291	4,577	354,200
Overnight Index Swap	32,842	25,414	64,892	43,141	6,389	5,167	8,525	186,368
Total	117,953	86,567	206,967	108,179	15,437	10,077	13,717	558,895

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AED	3.6722	UAE Dirham

Interest Rate Position

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AFN	71.1	Afghani
ALL	94.4	Lek
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DZD	134.3701	Algerian Dinar
EGP	46.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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EUR	0.9156	Euro
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GBP	0.782	Pound Sterling
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KZT	449.88	Tenge
LAK	20839.1	Kip
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LKR	304.05	Sri Lanka Rupee
LRD	193	Liberian Dollar
LSL	18.6925	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8141	Libyan Dinar

Interest Rate Position

Positions as at:

22 March 2024

MAD	10.0112 Moroccan Dirham
MDL	17.65 Moldovan Leu
MGA	4456.4 Malagasy Ariary
MKD	56.41 Denar
MMK	2093.7 Kyat
MNT	3365 Tugrik
MOP	8.058 Pataca
MRO	356 Ouguiya
MUR	45.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.73 Kwacha
MXN	16.6733 Mexican Peso
MXV	2.0575 Mexican Unidad de Inversion (UDI)
MYR	4.736 Malaysian Ringgit
MZN	63.23 Metical
NAD	18.697 Namibia Dollar
NGN	1561.19 Naira
NIO	36.61 Cordoba Oro
NOK	10.5531 Norwegian Krone
NPR	133.05 Nepalese Rupee
NZD	1.6442 New Zealand Dollar
OMR	0.384 Rial Omani
PAB	1 Balboa
PEN	3.6782 Nuevo Sol
PGK	3.6443 Kina
PHP	56.193 Philippine Peso
PKR	278 Pakistan Rupee
PLN	3.9427 Zloty
PYG	7327.61 Guarani
QAR	3.645 Qatari Rial
RON	4.5496 Leu
RSD	107.19 Serbian Dinar
RUB	92.2455 Russian Ruble
RWF	1275.76 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	8.1566 Solomon Islands Dollar
SCR	13.4663 Seychelles Rupee
SDG	598.7002 Sudanese Pound
SEK	10.3814 Swedish Krona
SGD	1.3396 Singapore Dollar
SHP	0.7874 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

22 March 2024

SRD	34.9	Surinam Dollar
SSP	1562.2905	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.697	Lilangeni
THB	35.98	Baht
TJS	10.94	Somoni
TMT	3.49	New Manat
TND	3.0875	Tunisian Dinar
TOP	2.2967	Pa'anga
TRY	32.1558	Turkish Lira
TTD	6.7502	Trinidad and Tobago Dollar
TWD	31.784	New Taiwan Dollar
TZS	2547	Tanzanian Shilling
UAH	39	Hryvnia
UGX	3873.12	Uganda Shilling
USD	1	US Dollar
UYU	38.5	Peso Uruguayo
UZS	12570	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24775	Dong
VUV	118.55	Vatu
WST	2.6532	Tala
XAF	600.47	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	600.25	CFA Franc BCEAO
XPF	108.93	CFP Franc
YER	249.98	Yemeni Rial
ZAR	18.6961	Rand
ZMK	5185	Zambian Kwacha
ZWL	18320	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 18 March 2024 to 22 March 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	102,343.50	233,602.52	335,946.02
Total	102,343.50	233,602.52	335,946.02

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,725	38,363	63,087
Total	24,725	38,363	63,087

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	33,695.81	11,715.37	57,144.41	90,085.02	4,785.91	6,307.06	125,100.58	7,111.85	335,946.02
Total	33,695.81	11,715.37	57,144.41	90,085.02	4,785.91	6,307.06	125,100.58	7,111.85	335,946.02

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,942	4,096	12,562	20,988	907	3,124	19,049	421	63,087
Total	1,942	4,096	12,562	20,988	907	3,124	19,049	421	63,087

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	275,487.98	36,709.75	12,928.99	5,050.49	5,167.57	508.24	93.00	335,946.02
Total	275,487.98	36,709.75	12,928.99	5,050.49	5,167.57	508.24	93.00	335,946.02

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	57,922	4,161	443	284	247	26	5	63,087
Total	57,922	4,161	443	284	247	26	5	63,087

Interest Rate Turnover

Turnover for the period: 18 March 2024 to 22 March 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	28,574.29	220,825.62	249,399.92
Floating vs. Fixed	472,136.01	445,462.52	917,598.52
Overnight Index Swap	465,258.17	224,832.86	690,091.03
Total	965,968.48	891,121.00	1,857,089.47

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	107	787	894
Floating vs. Fixed	10,053	6,151	16,204
Overnight Index Swap	5,558	2,332	7,890
Total	15,718	9,269	24,987

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,459.31	0.00	20,712.80	0.00	0.00	2,832.20	218,395.60	249,399.92
Floating vs. Fixed	34,238.96	223,213.82	14,548.02	1,383.60	11,375.37	130,244.16	502,594.61	917,598.52
Overnight Index Swap	453,515.14	0.00	15,205.43	1,177.94	67,228.32	0.00	152,964.20	690,091.03
Total	495,213.41	223,213.82	50,466.25	2,561.54	78,603.69	133,076.36	873,954.41	1,857,089.47

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	104	0	164	0	0	100	526	894
Floating vs. Fixed	175	3,780	479	27	54	3,597	8,092	16,204
Overnight Index Swap	4,308	0	62	124	951	0	2,446	7,890
Total	4,587	3,780	705	151	1,005	3,697	11,064	24,987

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	167,583.86	39,523.36	22,935.60	11,812.42	2,881.01	2,871.11	1,792.56	249,399.92
Floating vs. Fixed	342,621.40	232,371.80	182,671.80	134,346.76	21,312.13	1,493.93	2,780.70	917,598.52
Overnight Index Swap	361,082.75	122,357.62	95,953.07	79,139.88	22,183.01	2,273.31	7,101.39	690,091.03
Total	871,288.01	394,252.77	301,560.46	225,299.07	46,376.15	6,638.35	11,674.66	1,857,089.47

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	130	79	195	212	89	50	140	894
Floating vs. Fixed	2,022	2,927	4,650	5,259	856	98	393	16,204
Overnight Index Swap	1,084	1,036	1,797	2,532	849	87	506	7,890
Total	3,235	4,041	6,641	8,003	1,794	235	1,039	24,987