

## Foreign Exchange Position

Positions as at: 28 March 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	345,110.61	1,081,914.98	1,427,025.59
<b>Total</b>	<b>345,110.61</b>	<b>1,081,914.98</b>	<b>1,427,025.59</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,316	146,064	210,380
<b>Total</b>	<b>64,316</b>	<b>146,064</b>	<b>210,380</b>

### 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	169,630.30	38,059.32	212,760.00	403,551.98	17,355.17	18,052.58	527,477.42	40,138.81	1,427,025.59
<b>Total</b>	<b>169,630.30</b>	<b>38,059.32</b>	<b>212,760.00</b>	<b>403,551.98</b>	<b>17,355.17</b>	<b>18,052.58</b>	<b>527,477.42</b>	<b>40,138.81</b>	<b>1,427,025.59</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,471	12,581	38,405	66,734	4,078	7,417	69,122	3,572	210,380
<b>Total</b>	<b>8,471</b>	<b>12,581</b>	<b>38,405</b>	<b>66,734</b>	<b>4,078</b>	<b>7,417</b>	<b>69,122</b>	<b>3,572</b>	<b>210,380</b>

### 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	1,070,270.43	195,524.32	73,281.09	54,774.51	21,097.67	11,371.87	705.69	1,427,025.59
<b>Total</b>	<b>1,070,270.43</b>	<b>195,524.32</b>	<b>73,281.09</b>	<b>54,774.51</b>	<b>21,097.67</b>	<b>11,371.87</b>	<b>705.69</b>	<b>1,427,025.59</b>

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	189,918	9,348	4,650	3,376	2,078	943	67	210,380
<b>Total</b>	<b>189,918</b>	<b>9,348</b>	<b>4,650</b>	<b>3,376</b>	<b>2,078</b>	<b>943</b>	<b>67</b>	<b>210,380</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6719	UAE Dirham
AFN	71.12	Afghani
ALL	94.86	Lek
AMD	395.05	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	833	Kwanza
ARS	856.5	Argentine Peso
AUD	1.5305	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8052	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	109.5	Taka
BGN	1.8053	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2845.3	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

28 March 2024

BND	1.3456	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9808	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.278	Ngultrum
BWP	13.587	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3582	Canadian Dollar
CDF	2760	Congolese Franc
CHF	0.9038	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	979.9	Chilean Peso
CNY	7.2176	Yuan Renminbi
COP	3845.5	Colombian Peso
COU	0.0935	Unidad de Valor Real
CRC	501.575	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.78	Cape Verde Escudo
CZK	23.351	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8867	Danish Krone
DOP	58.87	Dominican Peso
DZD	134.2518	Algerian Dinar
EGP	47.77	Egyptian Pound
ERN	15	Nakfa
ETB	56.5998	Ethiopian Birr
EUR	0.923	Euro
FJD	2.2188	Fiji Dollar
FKP	0.7918	Falkland Islands Pound
GBP	0.7918	Pound Sterling
GEL	2.682	Lari
GHS	13.1	Cedi
GIP	0.7917	Gibraltar Pound
GMD	67.85	Dalasi
GNF	8502	Guinea Franc
GTQ	7.785	Quetzal
GYD	208.39	Guyana Dollar
HKD	7.8237	Hong Kong Dollar
HNL	24.55	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.65	Gourde
HUF	365.05	Forint
IDR	15785	Rupiah
ILS	3.655	New Israeli Sheqel
INR	83.309	Indian Rupee

## Foreign Exchange Position

Positions as at:

28 March 2024

IQD	1308	Iraqi Dinar
IRR	42025	Iranian Rial
ISK	137.85	Iceland Krona
JMD	152.35	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	151.55	Yen
KES	131	Kenyan Shilling
KGS	89.51	Som
KHR	4031.964	Riel
KMF	454.1	Comoro Franc
KPW	130	North Korean Won
KRW	1342.89	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	449.42	Tenge
LAK	20835	Kip
LBP	89500	Lebanese Pound
LKR	301.8	Sri Lanka Rupee
LRD	193	Liberian Dollar
LSL	18.96	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8218	Libyan Dinar
MAD	10.116	Moroccan Dirham
MDL	17.5424	Moldovan Leu
MGA	4350	Malagasy Ariary
MKD	56.51	Denar
MMK	2093.7	Kyat
MNT	3360	Tugrik
MOP	8.058	Pataca
MRO	356	Ouguiya
MUR	46.17	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1716.73	Kwacha
MXN	16.635	Mexican Peso
MXV	2.0515	Mexican Unidad de Inversion (UDI)
MYR	4.717	Malaysian Ringgit
MZN	63.2	Metical
NAD	18.974	Namibia Dollar
NGN	1404	Naira
NIO	36.61	Cordoba Oro
NOK	10.7489	Norwegian Krone
NPR	133.25	Nepalese Rupee
NZD	1.6647	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6907	Nuevo Sol

## Foreign Exchange Position

Positions as at:

28 March 2024

PGK	3.7722	Kina
PHP	56.24	Philippine Peso
PKR	277.7	Pakistan Rupee
PLN	3.9778	Zloty
PYG	7352	Guarani
QAR	3.645	Qatari Rial
RON	4.5852	Leu
RSD	108.12	Serbian Dinar
RUB	92.4705	Russian Ruble
RWF	1275	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.8009	Seychelles Rupee
SDG	598.7002	Sudanese Pound
SEK	10.5898	Swedish Krona
SGD	1.3456	Singapore Dollar
SHP	0.7915	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.774	Surinam Dollar
SSP	1561.9552	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.977	Lilangeni
THB	36.32	Baht
TJS	10.93	Somoni
TMT	3.49	New Manat
TND	3.1189	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	32.1737	Turkish Lira
TTD	6.7753	Trinidad and Tobago Dollar
TWD	31.909	New Taiwan Dollar
TZS	2550	Tanzanian Shilling
UAH	39	Hryvnia
UGX	3872	Uganda Shilling
USD	1	US Dollar
UYU	37.8	Peso Uruguayo
UZS	12570	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24770	Dong
VUV	119	Vatu
WST	2.6525	Tala
XAF	605.52	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	603	CFA Franc BCEAO
XPF	109.82	CFP Franc

# Foreign Exchange Position

Positions as at: 28 March 2024

YER	249.85	Yemeni Rial
ZAR	18.945	Rand
ZMK	5185	Zambian Kwacha
ZWL	19900	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

28 March 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	762,503.56	362,834.65	1,125,338.21
Floating vs. Fixed	7,865,809.57	2,950,762.78	10,816,572.35
Overnight Index Swap	4,845,822.59	1,467,350.60	6,313,173.19
<b>Total</b>	<b>13,474,135.72</b>	<b>4,780,948.03</b>	<b>18,255,083.75</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,329	4,204	18,533
Floating vs. Fixed	249,878	104,018	353,896
Overnight Index Swap	155,883	30,191	186,074
<b>Total</b>	<b>420,090</b>	<b>138,413</b>	<b>558,502</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	152,190.79	0.00	39,824.77	147.18	116,914.48	170,472.87	645,788.12	1,125,338.21
Floating vs. Fixed	635,932.02	3,028,835.72	369,157.15	15,034.72	111,917.32	2,127,213.20	4,528,482.22	10,816,572.35
Overnight Index Swap	3,665,702.27	6,889.36	221,158.69	53,245.74	963,325.74	676.30	1,402,175.09	6,313,173.19
<b>Total</b>	<b>4,453,825.08</b>	<b>3,035,725.08</b>	<b>630,140.60</b>	<b>68,427.65</b>	<b>1,192,157.54</b>	<b>2,298,362.38</b>	<b>6,576,445.43</b>	<b>18,255,083.75</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,164	0	260	9	2,301	6,075	6,725	18,533
Floating vs. Fixed	17,877	89,649	15,659	412	3,803	79,149	147,347	353,896
Overnight Index Swap	101,842	203	2,529	1,847	25,298	36	54,319	186,074
<b>Total</b>	<b>122,883</b>	<b>89,852</b>	<b>18,448</b>	<b>2,268</b>	<b>31,402</b>	<b>85,260</b>	<b>208,391</b>	<b>558,502</b>

### 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	502,234.44	176,867.77	260,806.70	127,101.61	30,849.98	15,735.69	11,742.01	1,125,338.21
Floating vs. Fixed	4,633,132.07	1,960,203.36	2,953,063.06	1,013,638.28	130,620.16	58,675.32	67,240.09	10,816,572.35
Overnight Index Swap	2,766,533.93	907,035.73	1,371,305.94	856,645.19	149,812.53	106,328.70	155,511.16	6,313,173.19
<b>Total</b>	<b>7,901,900.45</b>	<b>3,044,106.86</b>	<b>4,585,175.70</b>	<b>1,997,385.09</b>	<b>311,282.67</b>	<b>180,739.72</b>	<b>234,493.27</b>	<b>18,255,083.75</b>

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	3,997	2,837	5,917	3,347	1,139	635	663	18,533
Floating vs. Fixed	81,367	58,145	135,707	61,767	7,993	4,304	4,614	353,896
Overnight Index Swap	32,942	25,390	64,976	42,799	6,315	5,135	8,518	186,074
<b>Total</b>	<b>118,306</b>	<b>86,371</b>	<b>206,599</b>	<b>107,913</b>	<b>15,446</b>	<b>10,074</b>	<b>13,795</b>	<b>558,502</b>

### Foreign Exchange Rate

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AED	3.6719	UAE Dirham

## Interest Rate Position

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28 March 2024

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ALL	94.86	Lek
AMD	395.05	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	833	Kwanza
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DKK	6.8867	Danish Krone
DOP	58.87	Dominican Peso
DZD	134.2518	Algerian Dinar
EGP	47.77	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

28 March 2024

ETB	56.5998	Ethiopian Birr
EUR	0.923	Euro
FJD	2.2188	Fiji Dollar
FKP	0.7918	Falkland Islands Pound
GBP	0.7918	Pound Sterling
GEL	2.682	Lari
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LKR	301.8	Sri Lanka Rupee
LRD	193	Liberian Dollar
LSL	18.96	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8218	Libyan Dinar

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Positions as at:

28 March 2024

MAD	10.116 Moroccan Dirham
MDL	17.5424 Moldovan Leu
MGA	4350 Malagasy Ariary
MKD	56.51 Denar
MMK	2093.7 Kyat
MNT	3360 Tugrik
MOP	8.058 Pataca
MRO	356 Ouguiya
MUR	46.17 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	16.635 Mexican Peso
MXV	2.0515 Mexican Unidad de Inversion (UDI)
MYR	4.717 Malaysian Ringgit
MZN	63.2 Metical
NAD	18.974 Namibia Dollar
NGN	1404 Naira
NIO	36.61 Cordoba Oro
NOK	10.7489 Norwegian Krone
NPR	133.25 Nepalese Rupee
NZD	1.6647 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6907 Nuevo Sol
PGK	3.7722 Kina
PHP	56.24 Philippine Peso
PKR	277.7 Pakistan Rupee
PLN	3.9778 Zloty
PYG	7352 Guarani
QAR	3.645 Qatari Rial
RON	4.5852 Leu
RSD	108.12 Serbian Dinar
RUB	92.4705 Russian Ruble
RWF	1275 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.8009 Seychelles Rupee
SDG	598.7002 Sudanese Pound
SEK	10.5898 Swedish Krona
SGD	1.3456 Singapore Dollar
SHP	0.7915 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

28 March 2024

SRD	34.774 Surinam Dollar
SSP	1561.9552 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.977 Lilangeni
THB	36.32 Baht
TJS	10.93 Somoni
TMT	3.49 New Manat
TND	3.1189 Tunisian Dinar
TOP	2.3041 Pa'anga
TRY	32.1737 Turkish Lira
TTD	6.7753 Trinidad and Tobago Dollar
TWD	31.909 New Taiwan Dollar
TZS	2550 Tanzanian Shilling
UAH	39 Hryvnia
UGX	3872 Uganda Shilling
USD	1 US Dollar
UYU	37.8 Peso Uruguayo
UZS	12570 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24770 Dong
VUV	119 Vatu
WST	2.6525 Tala
XAF	605.52 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	603 CFA Franc BCEAO
XPF	109.82 CFP Franc
YER	249.85 Yemeni Rial
ZAR	18.945 Rand
ZMK	5185 Zambian Kwacha
ZWL	19900 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

25 March 2024 to

28 March 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	100,576.47	215,921.56	316,498.03
<b>Total</b>	<b>100,576.47</b>	<b>215,921.56</b>	<b>316,498.03</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,495	32,663	55,158
<b>Total</b>	<b>22,495</b>	<b>32,663</b>	<b>55,158</b>

### 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	35,158.81	9,690.96	54,714.19	87,806.68	2,430.60	3,539.66	116,091.18	7,065.95	316,498.03
<b>Total</b>	<b>35,158.81</b>	<b>9,690.96</b>	<b>54,714.19</b>	<b>87,806.68</b>	<b>2,430.60</b>	<b>3,539.66</b>	<b>116,091.18</b>	<b>7,065.95</b>	<b>316,498.03</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,696	3,118	11,562	16,992	696	1,954	18,788	352	55,158
<b>Total</b>	<b>1,696</b>	<b>3,118</b>	<b>11,562</b>	<b>16,992</b>	<b>696</b>	<b>1,954</b>	<b>18,788</b>	<b>352</b>	<b>55,158</b>

### 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	268,107.83	24,111.75	11,020.03	6,245.97	6,384.83	616.97	10.64	316,498.03
<b>Total</b>	<b>268,107.83</b>	<b>24,111.75</b>	<b>11,020.03</b>	<b>6,245.97</b>	<b>6,384.83</b>	<b>616.97</b>	<b>10.64</b>	<b>316,498.03</b>

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	53,016	1,265	320	237	292	26	2	55,158
<b>Total</b>	<b>53,016</b>	<b>1,265</b>	<b>320</b>	<b>237</b>	<b>292</b>	<b>26</b>	<b>2</b>	<b>55,158</b>

## Interest Rate Turnover

Turnover for the period:

25 March 2024 to

28 March 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,325.54	180,561.29	197,886.83
Floating vs. Fixed	277,874.94	269,525.72	547,400.66
Overnight Index Swap	352,043.50	326,410.56	678,454.06
<b>Total</b>	<b>647,243.99</b>	<b>776,497.56</b>	<b>1,423,741.56</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	80	716	796
Floating vs. Fixed	6,049	3,533	9,582
Overnight Index Swap	3,893	1,274	5,166
<b>Total</b>	<b>10,021</b>	<b>5,523</b>	<b>15,544</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	9,938.36	0.00	19,104.38	0.00	0.00	2,584.52	166,259.57	197,886.83
Floating vs. Fixed	12,864.48	161,508.51	9,233.56	650.57	10,211.07	76,220.59	276,711.88	547,400.66
Overnight Index Swap	376,948.11	0.00	24,662.82	760.38	91,334.00	0.00	184,748.76	678,454.06
<b>Total</b>	<b>399,750.95</b>	<b>161,508.51</b>	<b>53,000.76</b>	<b>1,410.94</b>	<b>101,545.08</b>	<b>78,805.11</b>	<b>627,720.21</b>	<b>1,423,741.56</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	94	0	161	0	0	55	487	796
Floating vs. Fixed	132	2,704	356	13	66	1,787	4,525	9,582
Overnight Index Swap	1,887	0	39	33	1,351	0	1,858	5,166
<b>Total</b>	<b>2,112</b>	<b>2,704</b>	<b>556</b>	<b>46</b>	<b>1,417</b>	<b>1,841</b>	<b>6,869</b>	<b>15,544</b>

### 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	156,902.50	25,221.32	10,437.98	4,132.99	865.10	227.99	98.95	197,886.83
Floating vs. Fixed	240,036.06	134,634.94	104,298.28	58,877.31	8,304.49	562.91	686.67	547,400.66
Overnight Index Swap	419,166.45	127,004.61	64,980.34	46,728.06	12,116.37	1,969.20	6,489.05	678,454.06
<b>Total</b>	<b>816,105.01</b>	<b>286,860.86</b>	<b>179,716.60</b>	<b>109,738.35</b>	<b>21,285.95</b>	<b>2,760.10</b>	<b>7,274.67</b>	<b>1,423,741.56</b>

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	121	90	160	170	80	46	130	796
Floating vs. Fixed	1,724	1,636	2,740	2,637	490	81	274	9,582
Overnight Index Swap	777	660	1,337	1,541	496	116	241	5,166
<b>Total</b>	<b>2,621</b>	<b>2,385</b>	<b>4,237</b>	<b>4,347</b>	<b>1,066</b>	<b>243</b>	<b>645</b>	<b>15,544</b>