

Foreign Exchange Position

Positions as at: 12 April 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	346,135.23	1,091,944.70	1,438,079.93
Total	346,135.23	1,091,944.70	1,438,079.93

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,803	153,157	215,960
Total	62,803	153,157	215,960

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	165,041.84	43,702.83	205,052.91	414,237.31	17,282.78	19,959.68	531,835.07	40,967.51	1,438,079.93
Total	165,041.84	43,702.83	205,052.91	414,237.31	17,282.78	19,959.68	531,835.07	40,967.51	1,438,079.93

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,111	15,002	39,925	69,067	3,791	8,213	68,335	3,516	215,960
Total	8,111	15,002	39,925	69,067	3,791	8,213	68,335	3,516	215,960

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	1,081,627.57	186,767.60	79,539.28	56,009.11	22,412.64	11,053.88	669.84	1,438,079.93
Total	1,081,627.57	186,767.60	79,539.28	56,009.11	22,412.64	11,053.88	669.84	1,438,079.93

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	195,957	8,706	5,011	3,178	2,111	932	65	215,960
Total	195,957	8,706	5,011	3,178	2,111	932	65	215,960

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6723	UAE Dirham
AFN	70.91	Afghani
ALL	94.39	Lek
AMD	389	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	832.647	Kwanza
ARS	865	Argentine Peso
AUD	1.5352	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8201	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.8205	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2844	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

12 April 2024

BND	1.3537	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.0746	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.293	Ngultrum
BWP	13.6612	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3675	Canadian Dollar
CDF	2765	Congolese Franc
CHF	0.913	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	953.8	Chilean Peso
CNY	7.234	Yuan Renminbi
COP	3805.09	Colombian Peso
COU	0.0962	Unidad de Valor Real
CRC	501.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.62	Cape Verde Escudo
CZK	23.654	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.9437	Danish Krone
DOP	58.98	Dominican Peso
DZD	134.3377	Algerian Dinar
EGP	47.5	Egyptian Pound
ERN	15	Nakfa
ETB	56.7148	Ethiopian Birr
EUR	0.9308	Euro
FJD	2.2247	Fiji Dollar
FKP	0.7968	Falkland Islands Pound
GBP	0.7973	Pound Sterling
GEL	2.645	Lari
GHS	13.4	Cedi
GIP	0.7968	Gibraltar Pound
GMD	67.65	Dalasi
GNF	8503	Guinea Franc
GTQ	7.778	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.8354	Hong Kong Dollar
HNL	24.58	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.3	Gourde
HUF	364	Forint
IDR	15840	Rupiah
ILS	3.7419	New Israeli Sheqel
INR	83.3888	Indian Rupee

Foreign Exchange Position

Positions as at:

12 April 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.75	Iceland Krona
JMD	153.35	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	153.17	Yen
KES	129.5	Kenyan Shilling
KGS	89.12	Som
KHR	4033.88	Riel
KMF	453.25	Comoro Franc
KPW	130	North Korean Won
KRW	1363.43	Won
KWD	0.3072	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	446.96	Tenge
LAK	21035.7	Kip
LBP	89500	Lebanese Pound
LKR	298.4	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	18.7475	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8226	Libyan Dinar
MAD	10.0254	Moroccan Dirham
MDL	17.5098	Moldovan Leu
MGA	4358.45	Malagasy Ariary
MKD	56.74	Denar
MMK	2093.7	Kyat
MNT	3361	Tugrik
MOP	8.071	Pataca
MRO	356	Ouguiya
MUR	45.97	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1716.73	Kwacha
MXN	16.41	Mexican Peso
MXV	2.0198	Mexican Unidad de Inversion (UDI)
MYR	4.745	Malaysian Ringgit
MZN	63.79	Metical
NAD	18.768	Namibia Dollar
NGN	1230	Naira
NIO	36.61	Cordoba Oro
NOK	10.8171	Norwegian Krone
NPR	133.1	Nepalese Rupee
NZD	1.6728	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7015	Nuevo Sol

Foreign Exchange Position

Positions as at:

12 April 2024

PGK	3.655	Kina
PHP	56.542	Philippine Peso
PKR	277.52	Pakistan Rupee
PLN	3.9682	Zloty
PYG	7380.08	Guarani
QAR	3.6465	Qatari Rial
RON	4.624	Leu
RSD	108.9	Serbian Dinar
RUB	93.2955	Russian Ruble
RWF	1280.27	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.4551	Seychelles Rupee
SDG	598.7502	Sudanese Pound
SEK	10.7088	Swedish Krona
SGD	1.3537	Singapore Dollar
SHP	0.7906	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.615	Surinam Dollar
SSP	1556.5723	South Sudanese Pound
STD	21005	Dobra
SVC	8.7324	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.7535	Lilangeni
THB	36.6	Baht
TJS	10.92	Somoni
TMT	3.49	New Manat
TND	3.1078	Tunisian Dinar
TOP	2.337	Pa'anga
TRY	32.2779	Turkish Lira
TTD	6.7508	Trinidad and Tobago Dollar
TWD	32.168	New Taiwan Dollar
TZS	2575	Tanzanian Shilling
UAH	39	Hryvnia
UGX	3780	Uganda Shilling
USD	1	US Dollar
UYU	38.49	Peso Uruguayo
UZS	12637.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24935	Dong
VUV	118	Vatu
WST	2.6525	Tala
XAF	610.53	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	607.62	CFA Franc BCEAO
XPF	110.73	CFP Franc

Foreign Exchange Position

Positions as at:

12 April 2024

YER	249.55	Yemeni Rial
ZAR	18.7228	Rand
ZMK	5185	Zambian Kwacha
ZWL	29140.6	Zimbabwe Dollar

Interest Rate Position

Positions as at:

12 April 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	763,265.21	270,936.95	1,034,202.16
Floating vs. Fixed	7,921,804.38	2,824,380.03	10,746,184.40
Overnight Index Swap	5,025,102.54	1,500,729.15	6,525,831.69
Total	13,710,172.14	4,596,046.12	18,306,218.26

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,309	3,985	18,294
Floating vs. Fixed	253,575	104,311	357,886
Overnight Index Swap	158,817	30,287	189,104
Total	426,701	138,583	565,283

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	160,102.02	0.00	31,046.83	146.17	115,101.04	168,645.53	559,160.57	1,034,202.16
Floating vs. Fixed	622,724.73	3,103,514.13	371,088.76	15,164.02	108,773.17	2,137,775.03	4,387,144.55	10,746,184.40
Overnight Index Swap	3,800,990.55	6,873.74	213,306.26	53,829.37	987,407.70	675.29	1,462,748.77	6,525,831.69
Total	4,583,817.30	3,110,387.87	615,441.85	69,139.56	1,211,281.91	2,307,095.86	6,409,053.89	18,306,218.26

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,171	0	211	9	2,294	6,085	6,525	18,294
Floating vs. Fixed	17,876	90,784	16,229	418	3,820	79,853	148,907	357,886
Overnight Index Swap	103,072	203	2,550	1,872	25,868	36	55,503	189,104
Total	124,119	90,987	18,990	2,299	31,982	85,974	210,934	565,283

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	427,844.93	160,971.15	255,501.43	128,224.10	32,425.13	16,550.63	12,684.80	1,034,202.16
Floating vs. Fixed	4,506,100.54	1,978,528.10	2,979,424.75	1,023,763.19	132,583.84	59,802.14	65,981.83	10,746,184.40
Overnight Index Swap	2,869,506.80	925,402.27	1,392,709.33	909,384.52	155,292.96	113,186.71	160,349.11	6,525,831.69
Total	7,803,452.27	3,064,901.52	4,627,635.51	2,061,371.81	320,301.94	189,539.48	239,015.74	18,306,218.26

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	3,978	2,832	5,883	3,264	1,108	621	609	18,294
Floating vs. Fixed	81,332	58,791	137,222	63,253	8,285	4,344	4,659	357,886
Overnight Index Swap	33,339	25,715	66,340	43,285	6,600	5,220	8,606	189,104
Total	118,649	87,338	209,445	109,802	15,993	10,185	13,874	565,283

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6723	UAE Dirham

Interest Rate Position

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AFN	70.91	Afghani
ALL	94.39	Lek
AMD	389	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	832.647	Kwanza
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EGP	47.5	Egyptian Pound
ERN	15	Nakfa

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ETB	56.7148	Ethiopian Birr
EUR	0.9308	Euro
FJD	2.2247	Fiji Dollar
FKP	0.7968	Falkland Islands Pound
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JPY	153.17	Yen
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KWD	0.3072	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	446.96	Tenge
LAK	21035.7	Kip
LBP	89500	Lebanese Pound
LKR	298.4	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	18.7475	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8226	Libyan Dinar

Interest Rate Position

Positions as at:

12 April 2024

MAD	10.0254 Moroccan Dirham
MDL	17.5098 Moldovan Leu
MGA	4358.45 Malagasy Ariary
MKD	56.74 Denar
MMK	2093.7 Kyat
MNT	3361 Tugrik
MOP	8.071 Pataca
MRO	356 Ouguiya
MUR	45.97 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	16.41 Mexican Peso
MXV	2.0198 Mexican Unidad de Inversion (UDI)
MYR	4.745 Malaysian Ringgit
MZN	63.79 Metical
NAD	18.768 Namibia Dollar
NGN	1230 Naira
NIO	36.61 Cordoba Oro
NOK	10.8171 Norwegian Krone
NPR	133.1 Nepalese Rupee
NZD	1.6728 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7015 Nuevo Sol
PGK	3.655 Kina
PHP	56.542 Philippine Peso
PKR	277.52 Pakistan Rupee
PLN	3.9682 Zloty
PYG	7380.08 Guarani
QAR	3.6465 Qatari Rial
RON	4.624 Leu
RSD	108.9 Serbian Dinar
RUB	93.2955 Russian Ruble
RWF	1280.27 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.4551 Seychelles Rupee
SDG	598.7502 Sudanese Pound
SEK	10.7088 Swedish Krona
SGD	1.3537 Singapore Dollar
SHP	0.7906 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

12 April 2024

SRD	34.615 Surinam Dollar
SSP	1556.5723 South Sudanese Pound
STD	21005 Dobra
SVC	8.7324 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.7535 Lilangeni
THB	36.6 Baht
TJS	10.92 Somoni
TMT	3.49 New Manat
TND	3.1078 Tunisian Dinar
TOP	2.337 Pa'anga
TRY	32.2779 Turkish Lira
TTD	6.7508 Trinidad and Tobago Dollar
TWD	32.168 New Taiwan Dollar
TZS	2575 Tanzanian Shilling
UAH	39 Hryvnia
UGX	3780 Uganda Shilling
USD	1 US Dollar
UYU	38.49 Peso Uruguayo
UZS	12637.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24935 Dong
VUV	118 Vatu
WST	2.6525 Tala
XAF	610.53 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	607.62 CFA Franc BCEAO
XPF	110.73 CFP Franc
YER	249.55 Yemeni Rial
ZAR	18.7228 Rand
ZMK	5185 Zambian Kwacha
ZWL	29140.6 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

08 April 2024 to

12 April 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	85,782.78	169,675.97	255,458.74
Total	85,782.78	169,675.97	255,458.74

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,218	26,369	44,587
Total	18,218	26,369	44,587

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	22,743.89	5,761.98	30,631.54	68,112.91	2,488.39	3,937.33	112,157.84	9,624.85	255,458.74
Total	22,743.89	5,761.98	30,631.54	68,112.91	2,488.39	3,937.33	112,157.84	9,624.85	255,458.74

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,223	1,867	7,470	15,670	572	1,631	15,817	339	44,587
Total	1,223	1,867	7,470	15,670	572	1,631	15,817	339	44,587

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	218,718.42	21,090.31	7,102.89	4,118.10	3,958.67	470.35	0.00	255,458.74
Total	218,718.42	21,090.31	7,102.89	4,118.10	3,958.67	470.35	0.00	255,458.74

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	43,057	800	312	191	201	27	0	44,587
Total	43,057	800	312	191	201	27	0	44,587

Interest Rate Turnover

Turnover for the period:

08 April 2024 to

12 April 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,732.67	142,180.28	149,912.95
Floating vs. Fixed	370,019.95	267,191.14	637,211.08
Overnight Index Swap	537,603.64	260,672.79	798,276.43
Total	915,356.26	670,044.20	1,585,400.46

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	131	830	961
Floating vs. Fixed	9,854	5,494	15,348
Overnight Index Swap	6,753	2,006	8,759
Total	16,738	8,330	25,068

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	11,815.71	0.00	19,991.30	0.00	0.00	5,799.62	112,306.31	149,912.95
Floating vs. Fixed	19,269.10	195,289.65	14,111.94	1,618.18	11,251.11	153,447.21	242,223.90	637,211.08
Overnight Index Swap	404,348.20	0.00	4,141.89	703.65	99,734.51	0.00	289,348.19	798,276.43
Total	435,433.01	195,289.65	38,245.12	2,321.83	110,985.61	159,246.84	643,878.40	1,585,400.46

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	155	0	162	0	0	177	467	961
Floating vs. Fixed	226	3,568	728	29	99	3,879	6,820	15,348
Overnight Index Swap	3,153	0	40	37	1,509	0	4,021	8,759
Total	3,534	3,568	930	66	1,608	4,056	11,308	25,068

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	82,501.77	26,473.69	22,289.60	11,363.44	2,943.13	2,691.22	1,650.09	149,912.95
Floating vs. Fixed	241,700.49	167,086.09	132,322.44	80,197.97	13,234.19	1,064.97	1,604.93	637,211.08
Overnight Index Swap	392,823.74	138,654.19	95,986.54	146,030.44	18,695.23	2,032.10	4,054.18	798,276.43
Total	717,026.01	332,213.97	250,598.58	237,591.86	34,872.55	5,788.30	7,309.20	1,585,400.46

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	122	97	247	226	88	47	135	961
Floating vs. Fixed	3,049	2,392	4,224	4,361	843	81	400	15,348
Overnight Index Swap	1,236	1,264	2,292	2,688	787	127	366	8,759
Total	4,406	3,752	6,763	7,275	1,717	255	901	25,068