

Foreign Exchange Position

Positions as at: 19 April 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	365,024.49	1,117,074.81	1,482,099.30
Total	365,024.49	1,117,074.81	1,482,099.30

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,280	159,755	226,035
Total	66,280	159,755	226,035

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	177,405.37	41,720.39	209,095.43	417,499.00	20,486.47	21,171.63	555,418.10	39,302.90	1,482,099.30
Total	177,405.37	41,720.39	209,095.43	417,499.00	20,486.47	21,171.63	555,418.10	39,302.90	1,482,099.30

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,614	14,589	40,858	73,262	3,925	9,264	71,708	3,815	226,035
Total	8,614	14,589	40,858	73,262	3,925	9,264	71,708	3,815	226,035

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	1,130,139.52	173,519.30	86,242.87	56,999.90	23,447.55	11,044.72	705.43	1,482,099.30
Total	1,130,139.52	173,519.30	86,242.87	56,999.90	23,447.55	11,044.72	705.43	1,482,099.30

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	205,693	8,773	5,296	3,139	2,143	926	65	226,035
Total	205,693	8,773	5,296	3,139	2,143	926	65	226,035

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham
AFN	71.73	Afghani
ALL	94.55	Lek
AMD	391.52	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	832.825	Kwanza
ARS	869	Argentine Peso
AUD	1.5538	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8321	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.8321	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2849.72	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

19 April 2024

BND	1.3604	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.242	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.599	Ngultrum
BWP	13.7931	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.377	Canadian Dollar
CDF	2765	Congolese Franc
CHF	0.9106	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	977.5	Chilean Peso
CNY	7.2384	Yuan Renminbi
COP	3892.37	Colombian Peso
COU	0.0934	Unidad de Valor Real
CRC	497.97	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.29	Cape Verde Escudo
CZK	23.669	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.9903	Danish Krone
DOP	58.92	Dominican Peso
DZD	134.4721	Algerian Dinar
EGP	48.45	Egyptian Pound
ERN	15	Nakfa
ETB	56.7732	Ethiopian Birr
EUR	0.9368	Euro
FJD	2.2381	Fiji Dollar
FKP	0.8013	Falkland Islands Pound
GBP	0.8028	Pound Sterling
GEL	2.64	Lari
GHS	13.4	Cedi
GIP	0.8012	Gibraltar Pound
GMD	67.4	Dalasi
GNF	8508	Guinea Franc
GTQ	7.768	Quetzal
GYD	208.19	Guyana Dollar
HKD	7.8302	Hong Kong Dollar
HNL	24.638	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.7974	Gourde
HUF	368.03	Forint
IDR	16215	Rupiah
ILS	3.789	New Israeli Sheqel
INR	83.6498	Indian Rupee

Foreign Exchange Position

Positions as at:

19 April 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.66	Iceland Krona
JMD	154.04	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	154.38	Yen
KES	132	Kenyan Shilling
KGS	89.1061	Som
KHR	4034	Riel
KMF	462.35	Comoro Franc
KPW	130	North Korean Won
KRW	1378.86	Won
KWD	0.308	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	447.19	Tenge
LAK	21108.8	Kip
LBP	89500	Lebanese Pound
LKR	301	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	19.0246	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8686	Libyan Dinar
MAD	10.1349	Moroccan Dirham
MDL	17.82	Moldovan Leu
MGA	4365.7	Malagasy Ariary
MKD	57.68	Denar
MMK	2093.7	Kyat
MNT	3363	Tugrik
MOP	8.055	Pataca
MRO	356	Ouguiya
MUR	46.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1716.73	Kwacha
MXN	16.957	Mexican Peso
MXV	2.0851	Mexican Unidad de Inversion (UDI)
MYR	4.79	Malaysian Ringgit
MZN	63.3	Metical
NAD	19.0246	Namibia Dollar
NGN	1160.71	Naira
NIO	36.61	Cordoba Oro
NOK	10.9918	Norwegian Krone
NPR	133.66	Nepalese Rupee
NZD	1.6898	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7305	Nuevo Sol

Foreign Exchange Position

Positions as at:

19 April 2024

PGK	3.6711	Kina
PHP	57.263	Philippine Peso
PKR	277.92	Pakistan Rupee
PLN	4.0607	Zloty
PYG	7390	Guarani
QAR	3.6455	Qatari Rial
RON	4.6597	Leu
RSD	109.63	Serbian Dinar
RUB	94.0705	Russian Ruble
RWF	1280.5	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.255	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.9351	Swedish Krona
SGD	1.3604	Singapore Dollar
SHP	0.8013	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.443	Surinam Dollar
SSP	1557.0555	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.0246	Lilangeni
THB	36.69	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.1537	Tunisian Dinar
TOP	2.2978	Pa'anga
TRY	32.3816	Turkish Lira
TTD	6.7488	Trinidad and Tobago Dollar
TWD	32.385	New Taiwan Dollar
TZS	2580	Tanzanian Shilling
UAH	39.56	Hryvnia
UGX	3811.18	Uganda Shilling
USD	1	US Dollar
UYU	38.89	Peso Uruguayo
UZS	12667.84	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25400	Dong
VUV	120.7	Vatu
WST	2.6525	Tala
XAF	614.48	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	614.5	CFA Franc BCEAO
XPF	111.46	CFP Franc

Foreign Exchange Position

Positions as at:

19 April 2024

YER	249.98	Yemeni Rial
ZAR	19.0229	Rand
ZMK	5185	Zambian Kwacha
ZWL	29140.6	Zimbabwe Dollar

Interest Rate Position

Positions as at:

19 April 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	764,761.08	271,739.54	1,036,500.61
Floating vs. Fixed	7,953,286.72	2,823,775.55	10,777,062.27
Overnight Index Swap	5,201,734.11	1,523,862.89	6,725,597.00
Total	13,919,781.91	4,619,377.99	18,539,159.89

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,290	3,955	18,245
Floating vs. Fixed	255,637	104,308	359,945
Overnight Index Swap	161,349	30,860	192,208
Total	431,275	139,123	570,398

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	163,471.46	0.00	30,216.18	145.17	113,493.95	168,361.07	560,812.78	1,036,500.61
Floating vs. Fixed	644,444.31	3,150,048.19	370,797.99	14,723.46	109,071.83	2,154,648.89	4,333,327.61	10,777,062.27
Overnight Index Swap	3,873,559.37	6,869.56	217,063.27	53,065.23	1,040,537.96	675.74	1,533,825.87	6,725,597.00
Total	4,681,475.15	3,156,917.75	618,077.44	67,933.85	1,263,103.74	2,323,685.71	6,427,966.27	18,539,159.89

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,154	0	209	9	2,285	6,059	6,530	18,245
Floating vs. Fixed	17,836	91,813	16,389	405	3,810	80,309	149,384	359,945
Overnight Index Swap	104,255	203	2,565	1,875	26,865	36	56,409	192,208
Total	125,245	92,016	19,163	2,289	32,960	86,404	212,322	570,398

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	432,109.02	162,928.26	253,855.68	126,480.54	32,196.99	16,369.67	12,560.46	1,036,500.61
Floating vs. Fixed	4,517,997.33	1,999,168.95	2,979,310.69	1,023,648.22	132,190.37	59,187.30	65,559.40	10,777,062.27
Overnight Index Swap	2,990,815.97	943,089.76	1,435,032.86	920,077.02	156,559.08	117,611.51	162,410.80	6,725,597.00
Total	7,940,922.32	3,105,186.97	4,668,199.22	2,070,205.78	320,946.44	193,168.48	240,530.67	18,539,159.89

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	3,981	2,834	5,860	3,238	1,106	620	607	18,245
Floating vs. Fixed	81,507	59,457	137,847	63,683	8,434	4,334	4,684	359,945
Overnight Index Swap	34,030	25,953	67,910	43,543	6,651	5,418	8,704	192,208
Total	119,518	88,244	211,616	110,464	16,190	10,372	13,995	570,398

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham

Interest Rate Position

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19 April 2024

AFN	71.73	Afghani
ALL	94.55	Lek
AMD	391.52	Armenian Dram
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AOA	832.825	Kwanza
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DKK	6.9903	Danish Krone
DOP	58.92	Dominican Peso
DZD	134.4721	Algerian Dinar
EGP	48.45	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

19 April 2024

ETB	56.7732	Ethiopian Birr
EUR	0.9368	Euro
FJD	2.2381	Fiji Dollar
FKP	0.8013	Falkland Islands Pound
GBP	0.8028	Pound Sterling
GEL	2.64	Lari
GHS	13.4	Cedi
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KYD	0.825	Cayman Islands Dollar
KZT	447.19	Tenge
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LBP	89500	Lebanese Pound
LKR	301	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	19.0246	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8686	Libyan Dinar

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Positions as at:

19 April 2024

MAD	10.1349 Moroccan Dirham
MDL	17.82 Moldovan Leu
MGA	4365.7 Malagasy Ariary
MKD	57.68 Denar
MMK	2093.7 Kyat
MNT	3363 Tugrik
MOP	8.055 Pataca
MRO	356 Ouguiya
MUR	46.4 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	16.957 Mexican Peso
MXV	2.0851 Mexican Unidad de Inversion (UDI)
MYR	4.79 Malaysian Ringgit
MZN	63.3 Metical
NAD	19.0246 Namibia Dollar
NGN	1160.71 Naira
NIO	36.61 Cordoba Oro
NOK	10.9918 Norwegian Krone
NPR	133.66 Nepalese Rupee
NZD	1.6898 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7305 Nuevo Sol
PGK	3.6711 Kina
PHP	57.263 Philippine Peso
PKR	277.92 Pakistan Rupee
PLN	4.0607 Zloty
PYG	7390 Guarani
QAR	3.6455 Qatari Rial
RON	4.6597 Leu
RSD	109.63 Serbian Dinar
RUB	94.0705 Russian Ruble
RWF	1280.5 Rwanda Franc
SAR	3.751 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.255 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.9351 Swedish Krona
SGD	1.3604 Singapore Dollar
SHP	0.8013 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

19 April 2024

SRD	34.443 Surinam Dollar
SSP	1557.0555 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	19.0246 Lilangeni
THB	36.69 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.1537 Tunisian Dinar
TOP	2.2978 Pa'anga
TRY	32.3816 Turkish Lira
TTD	6.7488 Trinidad and Tobago Dollar
TWD	32.385 New Taiwan Dollar
TZS	2580 Tanzanian Shilling
UAH	39.56 Hryvnia
UGX	3811.18 Uganda Shilling
USD	1 US Dollar
UYU	38.89 Peso Uruguayo
UZS	12667.84 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25400 Dong
VUV	120.7 Vatu
WST	2.6525 Tala
XAF	614.48 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	614.5 CFA Franc BCEAO
XPF	111.46 CFP Franc
YER	249.98 Yemeni Rial
ZAR	19.0229 Rand
ZMK	5185 Zambian Kwacha
ZWL	29140.6 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

15 April 2024 to

19 April 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	110,976.64	223,094.01	334,070.65
Total	110,976.64	223,094.01	334,070.65

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,876	37,566	63,441
Total	25,876	37,566	63,441

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	31,556.32	13,410.30	43,575.72	92,269.65	6,620.79	6,615.84	132,014.20	8,007.83	334,070.65
Total	31,556.32	13,410.30	43,575.72	92,269.65	6,620.79	6,615.84	132,014.20	8,007.83	334,070.65

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,649	4,522	10,704	22,615	927	3,237	19,158	632	63,441
Total	1,649	4,522	10,704	22,615	927	3,237	19,158	632	63,441

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	283,804.81	25,249.05	14,400.07	4,134.88	5,854.47	512.99	114.38	334,070.65
Total	283,804.81	25,249.05	14,400.07	4,134.88	5,854.47	512.99	114.38	334,070.65

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	61,070	1,344	520	188	290	30	1	63,441
Total	61,070	1,344	520	188	290	30	1	63,441

Interest Rate Turnover

Turnover for the period:

15 April 2024 to

19 April 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	34,484.67	142,205.70	176,690.37
Floating vs. Fixed	355,541.95	259,085.75	614,627.70
Overnight Index Swap	577,968.63	277,212.52	855,181.15
Total	967,995.25	678,503.97	1,646,499.22

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	79	875	954
Floating vs. Fixed	9,576	5,266	14,841
Overnight Index Swap	6,255	2,497	8,752
Total	15,909	8,637	24,546

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	15,584.13	0.00	21,615.65	0.00	0.00	1,594.67	137,895.92	176,690.37
Floating vs. Fixed	35,503.64	153,433.00	11,688.78	1,507.41	11,572.30	103,419.00	297,503.57	614,627.70
Overnight Index Swap	378,786.53	0.00	14,053.44	879.88	131,700.50	0.00	329,760.81	855,181.15
Total	429,874.30	153,433.00	47,357.86	2,387.29	143,272.80	105,013.67	765,160.29	1,646,499.22

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	116	0	203	0	0	46	589	954
Floating vs. Fixed	270	3,384	423	30	63	2,665	8,008	14,841
Overnight Index Swap	3,779	0	32	30	1,850	0	3,062	8,752
Total	4,164	3,384	658	60	1,913	2,711	11,658	24,546

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	103,118.67	35,039.53	20,146.62	10,983.03	3,034.83	2,724.31	1,643.36	176,690.37
Floating vs. Fixed	237,244.34	162,995.72	121,793.22	75,574.40	12,523.50	1,537.51	2,959.01	614,627.70
Overnight Index Swap	484,810.43	171,169.24	90,935.03	73,056.31	19,874.52	4,362.68	10,972.94	855,181.15
Total	825,173.44	369,204.50	232,874.87	159,613.73	35,432.86	8,624.51	15,575.31	1,646,499.22

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	92	198	213	104	60	165	954
Floating vs. Fixed	2,467	2,474	4,041	4,246	1,052	94	470	14,841
Overnight Index Swap	1,251	1,417	1,986	2,614	769	153	563	8,752
Total	3,840	3,983	6,224	7,072	1,924	307	1,198	24,546