

## Foreign Exchange Position

Positions as at: 26 April 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	376,590.16	1,142,125.03	1,518,715.19
<b>Total</b>	<b>376,590.16</b>	<b>1,142,125.03</b>	<b>1,518,715.19</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,492	159,292	225,784
<b>Total</b>	<b>66,492</b>	<b>159,292</b>	<b>225,784</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	184,254.58	41,434.37	213,508.34	424,944.15	19,367.77	20,018.59	567,823.59	47,363.80	1,518,715.19
<b>Total</b>	<b>184,254.58</b>	<b>41,434.37</b>	<b>213,508.34</b>	<b>424,944.15</b>	<b>19,367.77</b>	<b>20,018.59</b>	<b>567,823.59</b>	<b>47,363.80</b>	<b>1,518,715.19</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,830	14,249	41,629	72,911	4,051	8,575	71,719	3,820	225,784
<b>Total</b>	<b>8,830</b>	<b>14,249</b>	<b>41,629</b>	<b>72,911</b>	<b>4,051</b>	<b>8,575</b>	<b>71,719</b>	<b>3,820</b>	<b>225,784</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	1,161,465.70	168,567.06	94,666.89	58,197.74	24,223.08	11,003.60	591.11	1,518,715.19
<b>Total</b>	<b>1,161,465.70</b>	<b>168,567.06</b>	<b>94,666.89</b>	<b>58,197.74</b>	<b>24,223.08</b>	<b>11,003.60</b>	<b>591.11</b>	<b>1,518,715.19</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	205,400	8,546	5,629	3,083	2,148	914	64	225,784
<b>Total</b>	<b>205,400</b>	<b>8,546</b>	<b>5,629</b>	<b>3,083</b>	<b>2,148</b>	<b>914</b>	<b>64</b>	<b>225,784</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham
AFN	72.12	Afghani
ALL	93.76	Lek
AMD	389.04	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	834.06	Kwanza
ARS	873	Argentine Peso
AUD	1.5389	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8278	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.8277	Bulgarian Lev
BHD	0.376	Bahraini Dinar
BIF	2850.78	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

26 April 2024

BND	1.3619	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1457	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.282	Ngultrum
BWP	13.8504	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.37	Canadian Dollar
CDF	2770	Congolese Franc
CHF	0.9149	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	949.6	Chilean Peso
CNY	7.246	Yuan Renminbi
COP	3939	Colombian Peso
COU	0.0936	Unidad de Valor Real
CRC	498.48	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.05	Cape Verde Escudo
CZK	23.558	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.9706	Danish Krone
DOP	58.62	Dominican Peso
DZD	134.3185	Algerian Dinar
EGP	47.85	Egyptian Pound
ERN	15	Nakfa
ETB	56.8613	Ethiopian Birr
EUR	0.9345	Euro
FJD	2.2738	Fiji Dollar
FKP	0.8026	Falkland Islands Pound
GBP	0.8022	Pound Sterling
GEL	2.663	Lari
GHS	13.47	Cedi
GIP	0.8026	Gibraltar Pound
GMD	67.6	Dalasi
GNF	8514	Guinea Franc
GTQ	7.77	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8316	Hong Kong Dollar
HNL	24.5	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.15	Gourde
HUF	368.08	Forint
IDR	16150	Rupiah
ILS	3.7769	New Israeli Sheqel
INR	83.3194	Indian Rupee

## Foreign Exchange Position

Positions as at:

26 April 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.15	Iceland Krona
JMD	154	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	155.34	Yen
KES	134	Kenyan Shilling
KGS	88.8506	Som
KHR	4051	Riel
KMF	460.63	Comoro Franc
KPW	130	North Korean Won
KRW	1377.03	Won
KWD	0.3079	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	442.8	Tenge
LAK	21275	Kip
LBP	89500	Lebanese Pound
LKR	297.75	Sri Lanka Rupee
LRD	192.19	Liberian Dollar
LSL	19.2188	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8696	Libyan Dinar
MAD	10.138	Moroccan Dirham
MDL	17.75	Moldovan Leu
MGA	4372	Malagasy Ariary
MKD	57.4	Denar
MMK	2093.7	Kyat
MNT	3363	Tugrik
MOP	8.067	Pataca
MRO	356	Ouguiya
MUR	46.28	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1716.73	Kwacha
MXN	17.0556	Mexican Peso
MXV	2.099	Mexican Unidad de Inversion (UDI)
MYR	4.775	Malaysian Ringgit
MZN	63.58	Metical
NAD	19.2038	Namibia Dollar
NGN	1251.05	Naira
NIO	36.61	Cordoba Oro
NOK	10.9819	Norwegian Krone
NPR	133.32	Nepalese Rupee
NZD	1.6844	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7136	Nuevo Sol

## Foreign Exchange Position

Positions as at:

26 April 2024

PGK	3.6778	Kina
PHP	57.53	Philippine Peso
PKR	278.22	Pakistan Rupee
PLN	4.0494	Zloty
PYG	7422.78	Guarani
QAR	3.646	Qatari Rial
RON	4.6491	Leu
RSD	109.45	Serbian Dinar
RUB	92.2957	Russian Ruble
RWF	1281.91	Rwanda Franc
SAR	3.7506	Saudi Riyal
SBD	8.2169	Solomon Islands Dollar
SCR	13.5971	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.8772	Swedish Krona
SGD	1.3618	Singapore Dollar
SHP	0.8038	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.122	Surinam Dollar
SSP	1556.572	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.2248	Lilangeni
THB	37.06	Baht
TJS	10.83	Somoni
TMT	3.495	New Manat
TND	3.1467	Tunisian Dinar
TOP	2.3154	Pa'anga
TRY	32.5393	Turkish Lira
TTD	6.7646	Trinidad and Tobago Dollar
TWD	32.642	New Taiwan Dollar
TZS	2585	Tanzanian Shilling
UAH	39.551	Hryvnia
UGX	3804.82	Uganda Shilling
USD	1	US Dollar
UYU	38.35	Peso Uruguayo
UZS	12670	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25405	Dong
VUV	119.75	Vatu
WST	2.6774	Tala
XAF	613.1	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	611	CFA Franc BCEAO
XPF	111.2	CFP Franc

## Foreign Exchange Position

Positions as at:

26 April 2024

YER	249.97	Yemeni Rial
ZAR	19.2141	Rand
ZMK	5185	Zambian Kwacha
ZWL	29140.6	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

26 April 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	774,388.50	252,936.80	1,027,325.29
Floating vs. Fixed	8,010,064.68	2,809,995.09	10,820,059.76
Overnight Index Swap	5,335,785.39	1,566,593.81	6,902,379.20
<b>Total</b>	<b>14,120,238.56</b>	<b>4,629,525.70</b>	<b>18,749,764.26</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,332	3,946	18,278
Floating vs. Fixed	255,269	102,702	357,971
Overnight Index Swap	160,451	31,350	191,801
<b>Total</b>	<b>430,052</b>	<b>137,997</b>	<b>568,049</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	162,913.39	0.00	29,502.25	145.27	112,101.88	171,147.15	551,515.35	1,027,325.29
Floating vs. Fixed	643,591.23	3,176,713.23	374,057.39	14,895.32	113,461.31	2,177,370.04	4,319,971.24	10,820,059.76
Overnight Index Swap	3,940,422.20	6,862.35	216,490.47	52,708.36	1,072,639.01	675.62	1,612,581.19	6,902,379.20
<b>Total</b>	<b>4,746,926.82</b>	<b>3,183,575.58</b>	<b>620,050.11</b>	<b>67,748.95</b>	<b>1,298,202.20</b>	<b>2,349,192.82</b>	<b>6,484,067.78</b>	<b>18,749,764.26</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,149	0	209	9	2,270	6,114	6,528	18,278
Floating vs. Fixed	17,749	92,451	16,566	406	3,805	80,505	146,491	357,971
Overnight Index Swap	105,065	203	2,560	1,878	27,502	36	54,557	191,801
<b>Total</b>	<b>125,963</b>	<b>92,654</b>	<b>19,334</b>	<b>2,293</b>	<b>33,577</b>	<b>86,654</b>	<b>207,575</b>	<b>568,049</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	416,013.51	169,155.31	254,171.00	126,486.87	32,104.80	16,642.33	12,751.48	1,027,325.29
Floating vs. Fixed	4,544,721.12	1,994,975.18	2,994,950.73	1,027,072.40	132,700.79	59,587.07	66,052.47	10,820,059.76
Overnight Index Swap	3,180,659.31	918,473.08	1,429,370.60	930,621.65	156,495.61	120,392.16	166,366.79	6,902,379.20
<b>Total</b>	<b>8,141,393.94</b>	<b>3,082,603.58</b>	<b>4,678,492.33</b>	<b>2,084,180.91</b>	<b>321,301.20</b>	<b>196,621.56</b>	<b>245,170.74</b>	<b>18,749,764.26</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	4,039	2,830	5,840	3,226	1,110	619	615	18,278
Floating vs. Fixed	81,508	58,675	137,440	62,975	8,324	4,327	4,723	357,971
Overnight Index Swap	34,533	25,570	66,910	43,722	6,731	5,489	8,848	191,801
<b>Total</b>	<b>120,080</b>	<b>87,075</b>	<b>210,189</b>	<b>109,923</b>	<b>16,164</b>	<b>10,434</b>	<b>14,186</b>	<b>568,049</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham

## Interest Rate Position

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AFN	72.12	Afghani
ALL	93.76	Lek
AMD	389.04	Armenian Dram
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AOA	834.06	Kwanza
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DKK	6.9706	Danish Krone
DOP	58.62	Dominican Peso
DZD	134.3185	Algerian Dinar
EGP	47.85	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

26 April 2024

ETB	56.8613	Ethiopian Birr
EUR	0.9345	Euro
FJD	2.2738	Fiji Dollar
FKP	0.8026	Falkland Islands Pound
GBP	0.8022	Pound Sterling
GEL	2.663	Lari
GHS	13.47	Cedi
GIP	0.8026	Gibraltar Pound
GMD	67.6	Dalasi
GNF	8514	Guinea Franc
GTQ	7.77	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8316	Hong Kong Dollar
HNL	24.5	Lempira
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LKR	297.75	Sri Lanka Rupee
LRD	192.19	Liberian Dollar
LSL	19.2188	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8696	Libyan Dinar

## Interest Rate Position

Positions as at:

26 April 2024

MAD	10.138 Moroccan Dirham
MDL	17.75 Moldovan Leu
MGA	4372 Malagasy Ariary
MKD	57.4 Denar
MMK	2093.7 Kyat
MNT	3363 Tugrik
MOP	8.067 Pataca
MRO	356 Ouguiya
MUR	46.28 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	17.0556 Mexican Peso
MXV	2.099 Mexican Unidad de Inversion (UDI)
MYR	4.775 Malaysian Ringgit
MZN	63.58 Metical
NAD	19.2038 Namibia Dollar
NGN	1251.05 Naira
NIO	36.61 Cordoba Oro
NOK	10.9819 Norwegian Krone
NPR	133.32 Nepalese Rupee
NZD	1.6844 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7136 Nuevo Sol
PGK	3.6778 Kina
PHP	57.53 Philippine Peso
PKR	278.22 Pakistan Rupee
PLN	4.0494 Zloty
PYG	7422.78 Guarani
QAR	3.646 Qatari Rial
RON	4.6491 Leu
RSD	109.45 Serbian Dinar
RUB	92.2957 Russian Ruble
RWF	1281.91 Rwanda Franc
SAR	3.7506 Saudi Riyal
SBD	8.2169 Solomon Islands Dollar
SCR	13.5971 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.8772 Swedish Krona
SGD	1.3618 Singapore Dollar
SHP	0.8038 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

26 April 2024

SRD	34.122 Surinam Dollar
SSP	1556.572 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	19.2248 Lilangeni
THB	37.06 Baht
TJS	10.83 Somoni
TMT	3.495 New Manat
TND	3.1467 Tunisian Dinar
TOP	2.3154 Pa'anga
TRY	32.5393 Turkish Lira
TTD	6.7646 Trinidad and Tobago Dollar
TWD	32.642 New Taiwan Dollar
TZS	2585 Tanzanian Shilling
UAH	39.551 Hryvnia
UGX	3804.82 Uganda Shilling
USD	1 US Dollar
UYU	38.35 Peso Uruguayo
UZS	12670 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25405 Dong
VUV	119.75 Vatu
WST	2.6774 Tala
XAF	613.1 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	611 CFA Franc BCEAO
XPF	111.2 CFP Franc
YER	249.97 Yemeni Rial
ZAR	19.2141 Rand
ZMK	5185 Zambian Kwacha
ZWL	29140.6 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

22 April 2024 to

26 April 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	106,660.57	213,013.39	319,673.96
<b>Total</b>	<b>106,660.57</b>	<b>213,013.39</b>	<b>319,673.96</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,682	29,616	50,297
<b>Total</b>	<b>20,682</b>	<b>29,616</b>	<b>50,297</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	26,431.13	10,457.17	49,065.14	87,824.48	3,336.13	4,945.97	122,329.30	15,284.64	319,673.96
<b>Total</b>	<b>26,431.13</b>	<b>10,457.17</b>	<b>49,065.14</b>	<b>87,824.48</b>	<b>3,336.13</b>	<b>4,945.97</b>	<b>122,329.30</b>	<b>15,284.64</b>	<b>319,673.96</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,446	3,291	9,426	16,501	825	2,105	16,258	447	50,297
<b>Total</b>	<b>1,446</b>	<b>3,291</b>	<b>9,426</b>	<b>16,501</b>	<b>825</b>	<b>2,105</b>	<b>16,258</b>	<b>447</b>	<b>50,297</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	279,222.75	15,958.00	11,653.95	5,329.59	7,367.67	141.99	0.00	319,673.96
<b>Total</b>	<b>279,222.75</b>	<b>15,958.00</b>	<b>11,653.95</b>	<b>5,329.59</b>	<b>7,367.67</b>	<b>141.99</b>	<b>0.00</b>	<b>319,673.96</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	48,591	775	379	215	327	12	0	50,297
<b>Total</b>	<b>48,591</b>	<b>775</b>	<b>379</b>	<b>215</b>	<b>327</b>	<b>12</b>	<b>0</b>	<b>50,297</b>

## Interest Rate Turnover

Turnover for the period:

22 April 2024 to

26 April 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	44,273.79	132,345.93	176,619.71
Floating vs. Fixed	451,611.75	287,301.89	738,913.64
Overnight Index Swap	776,526.09	303,807.18	1,080,333.27
<b>Total</b>	<b>1,272,411.63</b>	<b>723,455.00</b>	<b>1,995,866.63</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	230	987	1,217
Floating vs. Fixed	9,885	5,391	15,276
Overnight Index Swap	5,503	2,104	7,607
<b>Total</b>	<b>15,618</b>	<b>8,481</b>	<b>24,099</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	13,108.74	0.00	21,237.48	0.00	0.00	9,015.44	133,258.05	176,619.71
Floating vs. Fixed	5,207.66	143,750.34	16,651.46	1,773.66	17,423.02	139,468.75	414,638.76	738,913.64
Overnight Index Swap	352,547.21	0.00	2,479.31	410.46	115,216.36	0.00	609,679.94	1,080,333.27
<b>Total</b>	<b>370,863.60</b>	<b>143,750.34</b>	<b>40,368.25</b>	<b>2,184.12</b>	<b>132,639.38</b>	<b>148,484.19</b>	<b>1,157,576.75</b>	<b>1,995,866.63</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	168	0	201	0	0	253	595	1,217
Floating vs. Fixed	157	3,004	760	33	58	3,267	7,998	15,276
Overnight Index Swap	3,189	0	26	20	1,346	0	3,027	7,607
<b>Total</b>	<b>3,514</b>	<b>3,004</b>	<b>987</b>	<b>53</b>	<b>1,404</b>	<b>3,519</b>	<b>11,619</b>	<b>24,099</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	97,673.10	35,983.27	23,368.41	11,256.61	3,283.82	3,158.77	1,895.74	176,619.71
Floating vs. Fixed	334,916.69	162,129.06	143,261.42	81,330.47	13,128.72	2,384.32	1,762.96	738,913.64
Overnight Index Swap	806,219.21	113,410.28	69,492.63	58,758.02	20,431.74	3,804.31	8,217.09	1,080,333.27
<b>Total</b>	<b>1,238,808.99</b>	<b>311,522.62</b>	<b>236,122.46</b>	<b>151,345.10</b>	<b>36,844.27</b>	<b>9,347.40</b>	<b>11,875.79</b>	<b>1,995,866.63</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	243	111	272	238	112	64	179	1,217
Floating vs. Fixed	2,950	2,508	4,250	4,214	785	112	458	15,276
Overnight Index Swap	1,309	981	1,673	2,418	698	83	446	7,607
<b>Total</b>	<b>4,501</b>	<b>3,599</b>	<b>6,194</b>	<b>6,870</b>	<b>1,595</b>	<b>258</b>	<b>1,083</b>	<b>24,099</b>