

## Foreign Exchange Position

Positions as at: 03 May 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	352,555.90	1,086,676.23	1,439,232.14
<b>Total</b>	<b>352,555.90</b>	<b>1,086,676.23</b>	<b>1,439,232.14</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,154	150,750	207,904
<b>Total</b>	<b>57,154</b>	<b>150,750</b>	<b>207,904</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	182,867.49	41,219.57	188,758.03	398,976.35	18,083.36	19,667.01	547,384.53	42,275.80	1,439,232.14
<b>Total</b>	<b>182,867.49</b>	<b>41,219.57</b>	<b>188,758.03</b>	<b>398,976.35</b>	<b>18,083.36</b>	<b>19,667.01</b>	<b>547,384.53</b>	<b>42,275.80</b>	<b>1,439,232.14</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,114	13,850	35,599	66,404	3,679	8,452	67,156	3,650	207,904
<b>Total</b>	<b>9,114</b>	<b>13,850</b>	<b>35,599</b>	<b>66,404</b>	<b>3,679</b>	<b>8,452</b>	<b>67,156</b>	<b>3,650</b>	<b>207,904</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	1,080,421.28	172,454.60	90,217.42	61,817.76	22,866.60	10,861.80	592.68	1,439,232.14
<b>Total</b>	<b>1,080,421.28</b>	<b>172,454.60</b>	<b>90,217.42</b>	<b>61,817.76</b>	<b>22,866.60</b>	<b>10,861.80</b>	<b>592.68</b>	<b>1,439,232.14</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	187,631	8,637	5,351	3,258	2,062	900	65	207,904
<b>Total</b>	<b>187,631</b>	<b>8,637</b>	<b>5,351</b>	<b>3,258</b>	<b>2,062</b>	<b>900</b>	<b>65</b>	<b>207,904</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	72.38	Afghani
ALL	93.24	Lek
AMD	386	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	843	Kwanza
ARS	876.2	Argentine Peso
AUD	1.5326	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8254	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.8252	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2845	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

03 May 2024

BND	1.3605	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1936	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.456	Ngultrum
BWP	14.1443	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3738	Canadian Dollar
CDF	2770	Congolese Franc
CHF	0.9154	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	959.5	Chilean Peso
CNY	7.2401	Yuan Renminbi
COP	3913	Colombian Peso
COU	0.0946	Unidad de Valor Real
CRC	505.475	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.92	Cape Verde Escudo
CZK	23.39	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.9618	Danish Krone
DOP	57.8	Dominican Peso
DZD	134.3438	Algerian Dinar
EGP	47.83	Egyptian Pound
ERN	15	Nakfa
ETB	56.9193	Ethiopian Birr
EUR	0.9334	Euro
FJD	2.2277	Fiji Dollar
FKP	0.8006	Falkland Islands Pound
GBP	0.7983	Pound Sterling
GEL	2.651	Lari
GHS	13.65	Cedi
GIP	0.8005	Gibraltar Pound
GMD	67.9	Dalasi
GNF	8502	Guinea Franc
GTQ	7.763	Quetzal
GYD	208.19	Guyana Dollar
HKD	7.8229	Hong Kong Dollar
HNL	24.6842	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.7974	Gourde
HUF	363.74	Forint
IDR	16255	Rupiah
ILS	3.7512	New Israeli Sheqel
INR	83.4555	Indian Rupee

## Foreign Exchange Position

Positions as at:

03 May 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.78	Iceland Krona
JMD	155	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	154.47	Yen
KES	134.5	Kenyan Shilling
KGS	88.6821	Som
KHR	4055.5	Riel
KMF	460.9	Comoro Franc
KPW	130	North Korean Won
KRW	1377.25	Won
KWD	0.3079	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	441.33	Tenge
LAK	21288.6	Kip
LBP	89500	Lebanese Pound
LKR	297.25	Sri Lanka Rupee
LRD	192.49	Liberian Dollar
LSL	18.575	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8594	Libyan Dinar
MAD	10.0988	Moroccan Dirham
MDL	17.59	Moldovan Leu
MGA	4425.78	Malagasy Ariary
MKD	57.33	Denar
MMK	2093.7	Kyat
MNT	3363	Tugrik
MOP	8.057	Pataca
MRO	356	Ouguiya
MUR	46.22	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1716.73	Kwacha
MXN	16.985	Mexican Peso
MXV	2.086	Mexican Unidad de Inversion (UDI)
MYR	4.77	Malaysian Ringgit
MZN	63.45	Metical
NAD	18.7913	Namibia Dollar
NGN	1389	Naira
NIO	36.62	Cordoba Oro
NOK	11.0313	Norwegian Krone
NPR	133.48	Nepalese Rupee
NZD	1.6855	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.753	Nuevo Sol

## Foreign Exchange Position

Positions as at:

03 May 2024

PGK	3.6778	Kina
PHP	57.76	Philippine Peso
PKR	278	Pakistan Rupee
PLN	4.0302	Zloty
PYG	7483	Guarani
QAR	3.646	Qatari Rial
RON	4.6409	Leu
RSD	109.22	Serbian Dinar
RUB	93.283	Russian Ruble
RWF	1282.75	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.0053	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.9164	Swedish Krona
SGD	1.3605	Singapore Dollar
SHP	0.8009	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	33.407	Surinam Dollar
SSP	1556.5726	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.581	Lilangeni
THB	36.92	Baht
TJS	10.9	Somoni
TMT	3.495	New Manat
TND	3.1452	Tunisian Dinar
TOP	2.3458	Pa'anga
TRY	32.4565	Turkish Lira
TTD	6.735	Trinidad and Tobago Dollar
TWD	32.474	New Taiwan Dollar
TZS	2580	Tanzanian Shilling
UAH	39.551	Hryvnia
UGX	3802	Uganda Shilling
USD	1	US Dollar
UYU	38.32	Peso Uruguayo
UZS	12569.06	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25330	Dong
VUV	119	Vatu
WST	2.7203	Tala
XAF	612.3	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	609.25	CFA Franc BCEAO
XPF	111.2	CFP Franc

## Foreign Exchange Position

Positions as at:

03 May 2024

YER	249.85	Yemeni Rial
ZAR	18.5861	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.3629	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

03 May 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	780,589.07	272,166.32	1,052,755.38
Floating vs. Fixed	8,080,677.34	2,844,701.34	10,925,378.68
Overnight Index Swap	5,361,599.28	1,568,125.06	6,929,724.34
<b>Total</b>	<b>14,222,865.68</b>	<b>4,684,992.72</b>	<b>18,907,858.40</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,320	4,092	18,412
Floating vs. Fixed	256,422	102,896	359,317
Overnight Index Swap	159,812	31,177	190,989
<b>Total</b>	<b>430,554</b>	<b>138,164</b>	<b>568,718</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	160,635.66	0.00	30,348.98	145.98	112,479.48	170,828.73	578,316.55	1,052,755.38
Floating vs. Fixed	632,515.62	3,213,182.53	375,877.43	14,954.56	109,250.74	2,183,892.47	4,395,705.33	10,925,378.68
Overnight Index Swap	3,890,950.90	6,785.08	221,473.05	53,049.76	1,081,095.88	676.37	1,675,693.31	6,929,724.34
<b>Total</b>	<b>4,684,102.18</b>	<b>3,219,967.61</b>	<b>627,699.46</b>	<b>68,150.31</b>	<b>1,302,826.10</b>	<b>2,355,397.57</b>	<b>6,649,715.18</b>	<b>18,907,858.40</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,160	0	245	9	2,263	6,095	6,641	18,412
Floating vs. Fixed	17,759	92,959	16,746	409	3,789	80,763	146,894	359,317
Overnight Index Swap	104,143	201	2,572	1,881	27,073	36	55,083	190,989
<b>Total</b>	<b>125,062</b>	<b>93,160</b>	<b>19,562</b>	<b>2,299</b>	<b>33,125</b>	<b>86,894</b>	<b>208,618</b>	<b>568,718</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	436,126.04	170,277.84	256,039.71	128,740.46	32,099.34	16,718.84	12,753.15	1,052,755.38
Floating vs. Fixed	4,579,701.62	2,021,307.26	3,019,158.68	1,045,251.58	133,642.94	59,758.40	66,558.20	10,925,378.68
Overnight Index Swap	3,238,333.89	919,669.24	1,423,389.00	914,520.63	151,009.53	120,342.61	162,459.44	6,929,724.34
<b>Total</b>	<b>8,254,161.55</b>	<b>3,111,254.34</b>	<b>4,698,587.39</b>	<b>2,088,512.67</b>	<b>316,751.81</b>	<b>196,819.85</b>	<b>241,770.79</b>	<b>18,907,858.40</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	4,050	2,827	5,867	3,273	1,124	627	645	18,412
Floating vs. Fixed	81,444	58,816	137,827	63,728	8,389	4,345	4,771	359,317
Overnight Index Swap	34,687	25,490	66,873	43,313	6,523	5,447	8,657	190,989
<b>Total</b>	<b>120,181</b>	<b>87,132</b>	<b>210,566</b>	<b>110,314</b>	<b>16,035</b>	<b>10,418</b>	<b>14,073</b>	<b>568,718</b>

### Foreign Exchange Rate

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AMD	386	Armenian Dram
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DOP	57.8	Dominican Peso
DZD	134.3438	Algerian Dinar
EGP	47.83	Egyptian Pound
ERN	15	Nakfa

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ETB	56.9193	Ethiopian Birr
EUR	0.9334	Euro
FJD	2.2277	Fiji Dollar
FKP	0.8006	Falkland Islands Pound
GBP	0.7983	Pound Sterling
GEL	2.651	Lari
GHS	13.65	Cedi
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LRD	192.49	Liberian Dollar
LSL	18.575	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8594	Libyan Dinar

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Positions as at:

03 May 2024

MAD	10.0988 Moroccan Dirham
MDL	17.59 Moldovan Leu
MGA	4425.78 Malagasy Ariary
MKD	57.33 Denar
MMK	2093.7 Kyat
MNT	3363 Tugrik
MOP	8.057 Pataca
MRO	356 Ouguiya
MUR	46.22 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	16.985 Mexican Peso
MXV	2.086 Mexican Unidad de Inversion (UDI)
MYR	4.77 Malaysian Ringgit
MZN	63.45 Metical
NAD	18.7913 Namibia Dollar
NGN	1389 Naira
NIO	36.62 Cordoba Oro
NOK	11.0313 Norwegian Krone
NPR	133.48 Nepalese Rupee
NZD	1.6855 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.753 Nuevo Sol
PGK	3.6778 Kina
PHP	57.76 Philippine Peso
PKR	278 Pakistan Rupee
PLN	4.0302 Zloty
PYG	7483 Guarani
QAR	3.646 Qatari Rial
RON	4.6409 Leu
RSD	109.22 Serbian Dinar
RUB	93.283 Russian Ruble
RWF	1282.75 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.0053 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.9164 Swedish Krona
SGD	1.3605 Singapore Dollar
SHP	0.8009 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

03 May 2024

SRD	33.407	Surinam Dollar
SSP	1556.5726	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.581	Lilangeni
THB	36.92	Baht
TJS	10.9	Somoni
TMT	3.495	New Manat
TND	3.1452	Tunisian Dinar
TOP	2.3458	Pa'anga
TRY	32.4565	Turkish Lira
TTD	6.735	Trinidad and Tobago Dollar
TWD	32.474	New Taiwan Dollar
TZS	2580	Tanzanian Shilling
UAH	39.551	Hryvnia
UGX	3802	Uganda Shilling
USD	1	US Dollar
UYU	38.32	Peso Uruguayo
UZS	12569.06	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25330	Dong
VUV	119	Vatu
WST	2.7203	Tala
XAF	612.3	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	609.25	CFA Franc BCEAO
XPF	111.2	CFP Franc
YER	249.85	Yemeni Rial
ZAR	18.5861	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.3629	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

29 April 2024 to

03 May 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	76,863.92	151,150.15	228,014.07
<b>Total</b>	<b>76,863.92</b>	<b>151,150.15</b>	<b>228,014.07</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,549	24,985	41,533
<b>Total</b>	<b>16,549</b>	<b>24,985</b>	<b>41,533</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	24,535.04	8,353.75	29,948.19	62,909.13	1,618.86	4,849.17	90,322.56	5,477.37	228,014.07
<b>Total</b>	<b>24,535.04</b>	<b>8,353.75</b>	<b>29,948.19</b>	<b>62,909.13</b>	<b>1,618.86</b>	<b>4,849.17</b>	<b>90,322.56</b>	<b>5,477.37</b>	<b>228,014.07</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,487	2,677	7,850	13,449	469	1,901	13,303	399	41,533
<b>Total</b>	<b>1,487</b>	<b>2,677</b>	<b>7,850</b>	<b>13,449</b>	<b>469</b>	<b>1,901</b>	<b>13,303</b>	<b>399</b>	<b>41,533</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	196,108.92	19,445.26	5,239.61	2,730.38	4,415.38	72.97	1.56	228,014.07
<b>Total</b>	<b>196,108.92</b>	<b>19,445.26</b>	<b>5,239.61</b>	<b>2,730.38</b>	<b>4,415.38</b>	<b>72.97</b>	<b>1.56</b>	<b>228,014.07</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	40,236	643	299	159	186	11	1	41,533
<b>Total</b>	<b>40,236</b>	<b>643</b>	<b>299</b>	<b>159</b>	<b>186</b>	<b>11</b>	<b>1</b>	<b>41,533</b>

## Interest Rate Turnover

Turnover for the period:

29 April 2024 to

03 May 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	24,643.99	146,409.45	171,053.44
Floating vs. Fixed	310,336.60	304,342.54	614,679.14
Overnight Index Swap	574,315.24	350,849.55	925,164.79
<b>Total</b>	<b>909,295.83</b>	<b>801,601.55</b>	<b>1,710,897.38</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	124	1,037	1,161
Floating vs. Fixed	8,359	4,901	13,260
Overnight Index Swap	4,103	1,961	6,064
<b>Total</b>	<b>12,586</b>	<b>7,899</b>	<b>20,484</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	16,982.43	0.00	20,892.09	0.00	0.00	624.26	132,554.65	171,053.44
Floating vs. Fixed	28,699.18	177,292.72	8,696.99	1,530.72	11,243.34	86,911.31	300,304.88	614,679.14
Overnight Index Swap	381,856.70	0.00	11,552.76	317.09	94,765.48	0.00	436,672.76	925,164.79
<b>Total</b>	<b>427,538.31</b>	<b>177,292.72</b>	<b>41,141.84</b>	<b>1,847.82</b>	<b>106,008.82</b>	<b>87,535.58</b>	<b>869,532.29</b>	<b>1,710,897.38</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	151	0	244	0	0	61	705	1,161
Floating vs. Fixed	232	3,687	472	25	49	2,370	6,426	13,260
Overnight Index Swap	2,500	0	22	18	1,051	0	2,473	6,064
<b>Total</b>	<b>2,882</b>	<b>3,687</b>	<b>738</b>	<b>43</b>	<b>1,100</b>	<b>2,431</b>	<b>9,604</b>	<b>20,484</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	94,256.85	29,397.91	23,771.94	16,254.90	2,730.05	2,998.06	1,643.74	171,053.44
Floating vs. Fixed	269,029.95	127,895.39	109,922.70	93,663.44	9,844.94	1,129.07	3,193.66	614,679.14
Overnight Index Swap	663,221.15	97,338.14	75,644.86	62,307.57	16,193.26	2,139.69	8,320.12	925,164.79
<b>Total</b>	<b>1,026,507.95</b>	<b>254,631.44</b>	<b>209,339.50</b>	<b>172,225.91</b>	<b>28,768.24</b>	<b>6,266.82</b>	<b>13,157.51</b>	<b>1,710,897.38</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	133	100	235	317	118	67	193	1,161
Floating vs. Fixed	2,191	1,963	3,619	4,139	764	95	492	13,260
Overnight Index Swap	1,219	743	1,368	1,754	567	128	287	6,064
<b>Total</b>	<b>3,542</b>	<b>2,805</b>	<b>5,221</b>	<b>6,209</b>	<b>1,448</b>	<b>289</b>	<b>971</b>	<b>20,484</b>