

Foreign Exchange Position

Positions as at: 10 May 2024

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	360,925.37	1,094,620.31	1,455,545.68
Total	360,925.37	1,094,620.31	1,455,545.68

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	58,615	154,459	213,073
Total	58,615	154,459	213,073

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	176,315.56	41,433.50	194,890.06	406,539.33	18,585.99	20,362.10	553,261.92	44,157.22	1,455,545.68
Total	176,315.56	41,433.50	194,890.06	406,539.33	18,585.99	20,362.10	553,261.92	44,157.22	1,455,545.68

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,695	14,729	36,353	67,403	3,957	8,746	69,359	3,831	213,073
Total	8,695	14,729	36,353	67,403	3,957	8,746	69,359	3,831	213,073

By Product and Residual Maturity

Outstanding Notional (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,099,041.32	170,407.48	89,590.34	62,706.58	22,078.76	11,130.02	591.17	1,455,545.68
Total	1,099,041.32	170,407.48	89,590.34	62,706.58	22,078.76	11,130.02	591.17	1,455,545.68

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	192,738	8,602	5,354	3,314	2,095	906	64	213,073
Total	192,738	8,602	5,354	3,314	2,095	906	64	213,073

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	72.03	Afghani
ALL	93.45	Lek
AMD	387.01	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	834.06	Kwanza
ARS	881.5	Argentine Peso
AUD	1.5195	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8195	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	109.5	Taka
BGN	1.8185	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2850.22	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

10 May 2024

BND	1.3554	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.0909	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.48	Ngultrum
BWP	13.6426	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.372	Canadian Dollar
CDF	2770	Congolese Franc
CHF	0.9077	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	936.6	Chilean Peso
CNY	7.2241	Yuan Renminbi
COP	3896.5	Colombian Peso
COU	0.0947	Unidad de Valor Real
CRC	508.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.58	Cape Verde Escudo
CZK	23.26	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.938	Danish Krone
DOP	57.91	Dominican Peso
DZD	134.3881	Algerian Dinar
EGP	47.5	Egyptian Pound
ERN	15	Nakfa
ETB	56.9461	Ethiopian Birr
EUR	0.9302	Euro
FJD	2.2599	Fiji Dollar
FKP	0.8003	Falkland Islands Pound
GBP	0.8001	Pound Sterling
GEL	2.652	Lari
GHS	13.85	Cedi
GIP	0.8002	Gibraltar Pound
GMD	68	Dalasi
GNF	8505	Guinea Franc
GTQ	7.76	Quetzal
GYP	208.19	Guyana Dollar
HKD	7.817	Hong Kong Dollar
HNL	24.53	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.25	Gourde
HUF	361.41	Forint
IDR	16040	Rupiah
ILS	3.7115	New Israeli Sheqel
INR	83.462	Indian Rupee

Foreign Exchange Position

Positions as at:	10 May 2024
IQD	1309 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	139.69 Iceland Krona
JMD	155.84 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	155.48 Yen
KES	131 Kenyan Shilling
KGS	88.3871 Som
KHR	4061.934 Riel
KMF	457.66 Comoro Franc
KPW	130 North Korean Won
KRW	1364.39 Won
KWD	0.3075 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	439.63 Tenge
LAK	21278.7 Kip
LBP	89500 Lebanese Pound
LKR	298.4 Sri Lanka Rupee
LRD	192.5 Liberian Dollar
LSL	18.5722 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.8491 Libyan Dinar
MAD	10.0261 Moroccan Dirham
MDL	17.6323 Moldovan Leu
MGA	4416.07 Malagasy Ariary
MKD	56.92 Denar
MMK	2093.7 Kyat
MNT	3364 Tugrik
MOP	8.052 Pataca
MRO	356 Ouguiya
MUR	46.07 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	16.895 Mexican Peso
MXV	2.0772 Mexican Unidad de Inversion (UDI)
MYR	4.74 Malaysian Ringgit
MZN	63.51 Metical
NAD	18.5722 Namibia Dollar
NGN	1404.8 Naira
NIO	36.62 Cordoba Oro
NOK	10.9047 Norwegian Krone
NPR	133.63 Nepalese Rupee
NZD	1.6656 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.7057 Nuevo Sol

Foreign Exchange Position

Positions as at:

10 May 2024

PGK	3.8183	Kina
PHP	57.37	Philippine Peso
PKR	278.42	Pakistan Rupee
PLN	3.9998	Zloty
PYG	7471	Guarani
QAR	3.645	Qatari Rial
RON	4.6266	Leu
RSD	108.86	Serbian Dinar
RUB	91.6218	Russian Ruble
RWF	1283.2	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	8.1633	Solomon Islands Dollar
SCR	13.6743	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.8953	Swedish Krona
SGD	1.3554	Singapore Dollar
SHP	0.8002	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	32.659	Surinam Dollar
SSP	1556.5722	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.5722	Lilangeni
THB	36.94	Baht
TJS	10.9	Somoni
TMT	3.495	New Manat
TND	3.1292	Tunisian Dinar
TOP	2.2894	Pa'anga
TRY	32.2239	Turkish Lira
TTD	6.7474	Trinidad and Tobago Dollar
TWD	32.33	New Taiwan Dollar
TZS	2590	Tanzanian Shilling
UAH	39.3804	Hryvnia
UGX	3776.22	Uganda Shilling
USD	1	US Dollar
UYU	38.61	Peso Uruguayo
UZS	12657.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25425	Dong
VUV	118.63	Vatu
WST	2.6624	Tala
XAF	610.19	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	608.11	CFA Franc BCEAO
XPF	111.1	CFP Franc

Foreign Exchange Position

Positions as at: 10 May 2024

YER	249.76	Yemeni Rial
ZAR	18.5576	Rand
ZMK	5185	Zambian Kwacha
ZWL	12.982	Zimbabwe Dollar

Interest Rate Position

Positions as at: 10 May 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	787,095.16	289,529.32	1,076,624.48
Floating vs. Fixed	8,121,949.61	2,868,448.92	10,990,398.52
Overnight Index Swap	5,419,416.20	1,552,732.32	6,972,148.52
Total	14,328,460.97	4,710,710.56	19,039,171.53

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,347	3,698	18,045
Floating vs. Fixed	254,456	102,296	356,752
Overnight Index Swap	161,736	31,223	192,959
Total	430,539	137,217	567,756

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	157,761.83	0.00	27,691.16	145.66	111,483.77	170,873.14	608,668.93	1,076,624.48
Floating vs. Fixed	640,599.35	3,167,694.47	376,829.74	15,401.47	108,283.57	2,227,689.91	4,453,900.02	10,990,398.52
Overnight Index Swap	3,913,009.09	6,467.88	223,999.52	54,537.05	1,101,905.73	676.88	1,671,552.37	6,972,148.52
Total	4,711,370.27	3,174,162.35	628,520.42	70,084.17	1,321,673.07	2,399,239.93	6,734,121.32	19,039,171.53

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,137	0	181	9	2,259	6,099	6,361	18,045
Floating vs. Fixed	17,705	89,491	16,847	415	3,783	81,329	147,183	356,752
Overnight Index Swap	105,139	197	2,601	1,906	27,306	36	55,774	192,959
Total	125,981	89,688	19,629	2,330	33,348	87,463	209,318	567,756

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	463,552.89	171,181.48	252,161.99	128,059.58	32,182.08	16,731.26	12,755.21	1,076,624.48
Floating vs. Fixed	4,643,128.30	2,014,484.25	3,021,703.77	1,047,986.96	136,666.19	59,575.47	66,853.58	10,990,398.52
Overnight Index Swap	3,217,922.64	942,551.20	1,446,989.99	928,631.24	152,117.90	120,388.76	163,546.79	6,972,148.52
Total	8,324,603.84	3,128,216.93	4,720,855.75	2,104,677.77	320,966.17	196,695.49	243,155.58	19,039,171.53

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	3,998	2,780	5,773	3,187	1,096	607	605	18,045
Floating vs. Fixed	81,162	58,303	135,914	63,767	8,498	4,327	4,783	356,752
Overnight Index Swap	35,250	25,639	67,468	43,701	6,719	5,456	8,728	192,959
Total	120,410	86,721	209,154	110,654	16,312	10,389	14,116	567,756

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	93.45	Lek
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KWD	0.3075	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	439.63	Tenge
LAK	21278.7	Kip
LBP	89500	Lebanese Pound
LKR	298.4	Sri Lanka Rupee
LRD	192.5	Liberian Dollar
LSL	18.5722	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8491	Libyan Dinar

Interest Rate Position

Positions as at:

10 May 2024

MAD	10.0261 Moroccan Dirham
MDL	17.6323 Moldovan Leu
MGA	4416.07 Malagasy Ariary
MKD	56.92 Denar
MMK	2093.7 Kyat
MNT	3364 Tugrik
MOP	8.052 Pataca
MRO	356 Ouguiya
MUR	46.07 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	16.895 Mexican Peso
MXV	2.0772 Mexican Unidad de Inversion (UDI)
MYR	4.74 Malaysian Ringgit
MZN	63.51 Metical
NAD	18.5722 Namibia Dollar
NGN	1404.8 Naira
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NOK	10.9047 Norwegian Krone
NPR	133.63 Nepalese Rupee
NZD	1.6656 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.7057 Nuevo Sol
PGK	3.8183 Kina
PHP	57.37 Philippine Peso
PKR	278.42 Pakistan Rupee
PLN	3.9998 Zloty
PYG	7471 Guarani
QAR	3.645 Qatari Rial
RON	4.6266 Leu
RSD	108.86 Serbian Dinar
RUB	91.6218 Russian Ruble
RWF	1283.2 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	8.1633 Solomon Islands Dollar
SCR	13.6743 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.8953 Swedish Krona
SGD	1.3554 Singapore Dollar
SHP	0.8002 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

10 May 2024

SRD	32.659	Surinam Dollar
SSP	1556.5722	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.5722	Lilangeni
THB	36.94	Baht
TJS	10.9	Somoni
TMT	3.495	New Manat
TND	3.1292	Tunisian Dinar
TOP	2.2894	Pa'anga
TRY	32.2239	Turkish Lira
TTD	6.7474	Trinidad and Tobago Dollar
TWD	32.33	New Taiwan Dollar
TZS	2590	Tanzanian Shilling
UAH	39.3804	Hryvnia
UGX	3776.22	Uganda Shilling
USD	1	US Dollar
UYU	38.61	Peso Uruguayo
UZS	12657.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25425	Dong
VUV	118.63	Vatu
WST	2.6624	Tala
XAF	610.19	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	608.11	CFA Franc BCEAO
XPF	111.1	CFP Franc
YER	249.76	Yemeni Rial
ZAR	18.5576	Rand
ZMK	5185	Zambian Kwacha
ZWL	12.982	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 06 May 2024 to 10 May 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	73,541.31	153,789.69	227,331.00
Total	73,541.31	153,789.69	227,331.00

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,628	23,816	39,443
Total	15,628	23,816	39,443

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	24,144.00	5,674.49	38,309.74	62,851.28	2,586.78	3,714.97	78,269.95	11,779.78	227,331.00
Total	24,144.00	5,674.49	38,309.74	62,851.28	2,586.78	3,714.97	78,269.95	11,779.78	227,331.00

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,335	2,569	7,832	12,455	668	1,487	12,525	573	39,443
Total	1,335	2,569	7,832	12,455	668	1,487	12,525	573	39,443

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	199,265.78	16,697.10	4,820.22	3,533.06	2,656.86	357.98	0.00	227,331.00
Total	199,265.78	16,697.10	4,820.22	3,533.06	2,656.86	357.98	0.00	227,331.00

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	38,079	710	277	173	190	15	0	39,443
Total	38,079	710	277	173	190	15	0	39,443

Interest Rate Turnover

Turnover for the period: 06 May 2024 to 10 May 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,037.65	175,832.28	195,869.93
Floating vs. Fixed	413,171.63	323,342.74	736,514.38
Overnight Index Swap	476,767.06	275,127.11	751,894.17
Total	909,976.35	774,302.13	1,684,278.47

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	148	761	909
Floating vs. Fixed	9,111	5,516	14,627
Overnight Index Swap	5,163	1,674	6,837
Total	14,421	7,951	22,372

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	15,505.17	0.00	17,142.65	0.00	0.00	4,615.46	158,606.65	195,869.93
Floating vs. Fixed	19,958.78	274,136.98	5,839.28	1,956.33	9,169.14	135,105.75	290,348.13	736,514.38
Overnight Index Swap	297,821.83	0.00	6,282.31	4,419.81	72,469.60	0.00	370,900.62	751,894.17
Total	333,285.77	274,136.98	29,264.24	6,376.14	81,638.74	139,721.20	819,855.40	1,684,278.47

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	126	0	140	0	0	155	488	909
Floating vs. Fixed	217	4,645	319	29	47	2,803	6,568	14,627
Overnight Index Swap	2,790	0	51	58	1,124	0	2,815	6,837
Total	3,132	4,645	510	87	1,171	2,958	9,870	22,372

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	121,796.12	30,413.01	21,797.32	14,183.64	3,105.72	3,004.83	1,569.29	195,869.93
Floating vs. Fixed	342,025.08	147,486.08	151,347.61	81,693.64	11,525.79	1,065.63	1,370.54	736,514.38
Overnight Index Swap	480,101.98	117,112.68	78,115.02	55,550.52	14,458.93	1,265.93	5,289.11	751,894.17
Total	943,923.18	295,011.78	251,259.95	151,427.81	29,090.44	5,336.38	8,228.94	1,684,278.47

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	124	94	223	211	84	45	128	909
Floating vs. Fixed	2,669	2,382	4,116	4,324	712	67	357	14,627
Overnight Index Swap	1,178	977	1,472	2,138	695	61	317	6,837
Total	3,970	3,453	5,811	6,673	1,491	173	802	22,372