

## Foreign Exchange Position

Positions as at: 17 May 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	366,580.21	1,106,975.67	1,473,555.89
<b>Total</b>	<b>366,580.21</b>	<b>1,106,975.67</b>	<b>1,473,555.89</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,434	155,180	212,614
<b>Total</b>	<b>57,434</b>	<b>155,180</b>	<b>212,614</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	186,575.45	40,717.11	195,526.17	393,250.07	19,262.99	20,133.70	567,930.46	50,159.94	1,473,555.89
<b>Total</b>	<b>186,575.45</b>	<b>40,717.11</b>	<b>195,526.17</b>	<b>393,250.07</b>	<b>19,262.99</b>	<b>20,133.70</b>	<b>567,930.46</b>	<b>50,159.94</b>	<b>1,473,555.89</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,863	14,731	37,010	65,171	4,073	8,792	70,077	3,897	212,614
<b>Total</b>	<b>8,863</b>	<b>14,731</b>	<b>37,010</b>	<b>65,171</b>	<b>4,073</b>	<b>8,792</b>	<b>70,077</b>	<b>3,897</b>	<b>212,614</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	1,111,032.15	171,877.17	94,039.48	62,719.32	22,459.62	10,851.92	576.23	1,473,555.89
<b>Total</b>	<b>1,111,032.15</b>	<b>171,877.17</b>	<b>94,039.48</b>	<b>62,719.32</b>	<b>22,459.62</b>	<b>10,851.92</b>	<b>576.23</b>	<b>1,473,555.89</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	192,106	8,540	5,543	3,305	2,160	899	61	212,614
<b>Total</b>	<b>192,106</b>	<b>8,540</b>	<b>5,543</b>	<b>3,305</b>	<b>2,160</b>	<b>899</b>	<b>61</b>	<b>212,614</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6723	UAE Dirham
AFN	71.72	Afghani
ALL	91.89	Lek
AMD	386.52	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	834.06	Kwanza
ARS	885.5	Argentine Peso
AUD	1.4937	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7966	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	116.6	Taka
BGN	1.8005	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2853.29	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

17 May 2024

BND	1.3451	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1373	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.475	Ngultrum
BWP	13.5318	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3601	Canadian Dollar
CDF	2780	Congolese Franc
CHF	0.902	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	904.1	Chilean Peso
CNY	7.219	Yuan Renminbi
COP	3818.08	Colombian Peso
COU	0.0967	Unidad de Valor Real
CRC	508.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.29	Cape Verde Escudo
CZK	22.705	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8545	Danish Krone
DOP	58.37	Dominican Peso
DZD	133.9853	Algerian Dinar
EGP	46.78	Egyptian Pound
ERN	15	Nakfa
ETB	56.9757	Ethiopian Birr
EUR	0.9186	Euro
FJD	2.1954	Fiji Dollar
FKP	0.7937	Falkland Islands Pound
GBP	0.7883	Pound Sterling
GEL	2.65	Lari
GHS	14.23	Cedi
GIP	0.7936	Gibraltar Pound
GMD	68.05	Dalasi
GNF	8507	Guinea Franc
GTQ	7.758	Quetzal
GYD	208.19	Guyana Dollar
HKD	7.8096	Hong Kong Dollar
HNL	24.667	Lempira
HRK	7.0385	Croatian Kuna
HTG	132	Gourde
HUF	354.12	Forint
IDR	16025	Rupiah
ILS	3.6698	New Israeli Sheqel
INR	83.4114	Indian Rupee

## Foreign Exchange Position

Positions as at:

17 May 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.94	Iceland Krona
JMD	155.68	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	154.87	Yen
KES	130	Kenyan Shilling
KGS	88.3261	Som
KHR	4067	Riel
KMF	453.12	Comoro Franc
KPW	130	North Korean Won
KRW	1352.96	Won
KWD	0.307	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	442.18	Tenge
LAK	21278.7	Kip
LBP	89500	Lebanese Pound
LKR	302	Sri Lanka Rupee
LRD	192.5	Liberian Dollar
LSL	18.255	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8369	Libyan Dinar
MAD	9.9533	Moroccan Dirham
MDL	17.64	Moldovan Leu
MGA	4416.21	Malagasy Ariary
MKD	56.5	Denar
MMK	2093.7	Kyat
MNT	3365	Tugrik
MOP	8.044	Pataca
MRO	356	Ouguiya
MUR	45.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1716.73	Kwacha
MXN	16.6799	Mexican Peso
MXV	2.0475	Mexican Unidad de Inversion (UDI)
MYR	4.705	Malaysian Ringgit
MZN	63.26	Metical
NAD	18.2709	Namibia Dollar
NGN	1519	Naira
NIO	36.62	Cordoba Oro
NOK	10.6607	Norwegian Krone
NPR	133.6	Nepalese Rupee
NZD	1.6332	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.6998	Nuevo Sol

## Foreign Exchange Position

Positions as at:

17 May 2024

PGK	3.6982	Kina
PHP	57.5	Philippine Peso
PKR	278	Pakistan Rupee
PLN	3.9134	Zloty
PYG	7487	Guarani
QAR	3.644	Qatari Rial
RON	4.5674	Leu
RSD	107.49	Serbian Dinar
RUB	90.746	Russian Ruble
RWF	1285.75	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.2968	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.6586	Swedish Krona
SGD	1.3451	Singapore Dollar
SHP	0.7905	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	31.82	Surinam Dollar
SSP	1543.6498	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.261	Lilangeni
THB	36.29	Baht
TJS	10.88	Somoni
TMT	3.4948	New Manat
TND	3.119	Tunisian Dinar
TOP	2.2748	Pa'anga
TRY	32.16	Turkish Lira
TTD	6.7555	Trinidad and Tobago Dollar
TWD	32.074	New Taiwan Dollar
TZS	2585	Tanzanian Shilling
UAH	39.47	Hryvnia
UGX	3758.24	Uganda Shilling
USD	1	US Dollar
UYU	38.64	Peso Uruguayo
UZS	12705.95	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25445	Dong
VUV	118.25	Vatu
WST	2.6525	Tala
XAF	602.57	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	604.5	CFA Franc BCEAO
XPF	109.34	CFP Franc

## Foreign Exchange Position

Positions as at:

17 May 2024

YER	249.98	Yemeni Rial
ZAR	18.2588	Rand
ZMK	5185	Zambian Kwacha
ZWL	12.7711	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

17 May 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	800,350.22	315,851.75	1,116,201.96
Floating vs. Fixed	8,284,392.98	2,946,456.97	11,230,849.95
Overnight Index Swap	5,586,628.25	1,589,352.29	7,175,980.54
<b>Total</b>	<b>14,671,371.45</b>	<b>4,851,661.00</b>	<b>19,523,032.45</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,306	3,740	18,046
Floating vs. Fixed	256,656	102,103	358,759
Overnight Index Swap	161,867	31,153	193,020
<b>Total</b>	<b>432,829</b>	<b>136,995</b>	<b>569,824</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	154,311.29	0.00	28,768.65	147.84	111,284.51	170,361.20	651,328.48	1,116,201.96
Floating vs. Fixed	676,630.55	3,276,115.90	383,055.85	15,331.04	105,594.47	2,233,714.16	4,540,407.97	11,230,849.95
Overnight Index Swap	3,916,209.33	6,055.50	238,116.64	55,614.35	1,196,301.10	677.53	1,763,006.09	7,175,980.54
<b>Total</b>	<b>4,747,151.17</b>	<b>3,282,171.40</b>	<b>649,941.14</b>	<b>71,093.23</b>	<b>1,413,180.08</b>	<b>2,404,752.89</b>	<b>6,954,742.54</b>	<b>19,523,032.45</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,140	0	204	9	2,251	6,076	6,367	18,046
Floating vs. Fixed	17,599	90,715	17,033	410	3,774	81,731	147,498	358,759
Overnight Index Swap	104,827	193	2,623	1,912	27,537	36	55,892	193,020
<b>Total</b>	<b>125,566</b>	<b>90,908</b>	<b>19,860</b>	<b>2,331</b>	<b>33,562</b>	<b>87,843</b>	<b>209,756</b>	<b>569,824</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	497,076.76	172,456.20	255,404.79	129,418.23	32,087.72	16,892.54	12,865.74	1,116,201.96
Floating vs. Fixed	4,762,557.76	2,053,581.05	3,077,468.03	1,072,553.41	136,944.48	59,779.73	67,965.49	11,230,849.95
Overnight Index Swap	3,400,813.19	950,839.45	1,446,810.10	935,641.78	155,461.38	121,506.20	164,908.44	7,175,980.54
<b>Total</b>	<b>8,660,447.71</b>	<b>3,176,876.70</b>	<b>4,779,682.92</b>	<b>2,137,613.42</b>	<b>324,493.58</b>	<b>198,178.46</b>	<b>245,739.66</b>	<b>19,523,032.45</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	4,015	2,756	5,778	3,184	1,100	604	610	18,046
Floating vs. Fixed	81,156	58,529	136,868	64,527	8,505	4,342	4,833	358,759
Overnight Index Swap	35,473	25,604	67,361	43,644	6,695	5,487	8,757	193,020
<b>Total</b>	<b>120,643</b>	<b>86,889</b>	<b>210,007</b>	<b>111,355</b>	<b>16,300</b>	<b>10,432</b>	<b>14,200</b>	<b>569,824</b>

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LVL	0.5078	Latvian Lats
LYD	4.8369	Libyan Dinar

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MAD	9.9533 Moroccan Dirham
MDL	17.64 Moldovan Leu
MGA	4416.21 Malagasy Ariary
MKD	56.5 Denar
MMK	2093.7 Kyat
MNT	3365 Tugrik
MOP	8.044 Pataca
MRO	356 Ouguiya
MUR	45.8 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	16.6799 Mexican Peso
MXV	2.0475 Mexican Unidad de Inversion (UDI)
MYR	4.705 Malaysian Ringgit
MZN	63.26 Metical
NAD	18.2709 Namibia Dollar
NGN	1519 Naira
NIO	36.62 Cordoba Oro
NOK	10.6607 Norwegian Krone
NPR	133.6 Nepalese Rupee
NZD	1.6332 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.6998 Nuevo Sol
PGK	3.6982 Kina
PHP	57.5 Philippine Peso
PKR	278 Pakistan Rupee
PLN	3.9134 Zloty
PYG	7487 Guarani
QAR	3.644 Qatari Rial
RON	4.5674 Leu
RSD	107.49 Serbian Dinar
RUB	90.746 Russian Ruble
RWF	1285.75 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.2968 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.6586 Swedish Krona
SGD	1.3451 Singapore Dollar
SHP	0.7905 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

17 May 2024

SRD	31.82	Surinam Dollar
SSP	1543.6498	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.261	Lilangeni
THB	36.29	Baht
TJS	10.88	Somoni
TMT	3.4948	New Manat
TND	3.119	Tunisian Dinar
TOP	2.2748	Pa'anga
TRY	32.16	Turkish Lira
TTD	6.7555	Trinidad and Tobago Dollar
TWD	32.074	New Taiwan Dollar
TZS	2585	Tanzanian Shilling
UAH	39.47	Hryvnia
UGX	3758.24	Uganda Shilling
USD	1	US Dollar
UYU	38.64	Peso Uruguayo
UZS	12705.95	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25445	Dong
VUV	118.25	Vatu
WST	2.6525	Tala
XAF	602.57	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	604.5	CFA Franc BCEAO
XPF	109.34	CFP Franc
YER	249.98	Yemeni Rial
ZAR	18.2588	Rand
ZMK	5185	Zambian Kwacha
ZWL	12.7711	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

13 May 2024 to

17 May 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,758.50	175,995.01	263,753.50
<b>Total</b>	<b>87,758.50</b>	<b>175,995.01</b>	<b>263,753.50</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,550	28,874	45,423
<b>Total</b>	<b>16,550</b>	<b>28,874</b>	<b>45,423</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	24,592.43	8,902.11	34,948.70	52,954.18	4,401.75	4,246.29	125,578.93	8,129.11	263,753.50
<b>Total</b>	<b>24,592.43</b>	<b>8,902.11</b>	<b>34,948.70</b>	<b>52,954.18</b>	<b>4,401.75</b>	<b>4,246.29</b>	<b>125,578.93</b>	<b>8,129.11</b>	<b>263,753.50</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,263	3,224	7,603	13,806	958	2,152	16,013	405	45,423
<b>Total</b>	<b>1,263</b>	<b>3,224</b>	<b>7,603</b>	<b>13,806</b>	<b>958</b>	<b>2,152</b>	<b>16,013</b>	<b>405</b>	<b>45,423</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	226,359.20	24,833.30	6,913.43	2,180.06	3,362.12	105.40	0.00	263,753.50
<b>Total</b>	<b>226,359.20</b>	<b>24,833.30</b>	<b>6,913.43</b>	<b>2,180.06</b>	<b>3,362.12</b>	<b>105.40</b>	<b>0.00</b>	<b>263,753.50</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	43,880	904	275	143	210	12	0	45,423
<b>Total</b>	<b>43,880</b>	<b>904</b>	<b>275</b>	<b>143</b>	<b>210</b>	<b>12</b>	<b>0</b>	<b>45,423</b>

## Interest Rate Turnover

Turnover for the period:

13 May 2024 to

17 May 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,293.30	196,058.94	215,352.25
Floating vs. Fixed	358,879.45	386,050.37	744,929.81
Overnight Index Swap	522,308.84	359,460.87	881,769.72
<b>Total</b>	<b>900,481.59</b>	<b>941,570.19</b>	<b>1,842,051.77</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	98	967	1,065
Floating vs. Fixed	8,275	4,987	13,262
Overnight Index Swap	4,961	2,203	7,164
<b>Total</b>	<b>13,334</b>	<b>8,157</b>	<b>21,491</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,200.43	0.00	19,949.84	0.00	0.00	3,215.91	183,986.07	215,352.25
Floating vs. Fixed	59,534.21	312,214.94	7,858.84	2,156.20	8,087.68	68,953.59	286,124.36	744,929.81
Overnight Index Swap	324,360.77	0.00	15,656.61	1,447.01	245,629.02	0.00	294,676.31	881,769.72
<b>Total</b>	<b>392,095.41</b>	<b>312,214.94</b>	<b>43,465.29</b>	<b>3,603.21</b>	<b>253,716.70</b>	<b>72,169.49</b>	<b>764,786.74</b>	<b>1,842,051.77</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	174	0	201	0	0	95	595	1,065
Floating vs. Fixed	154	4,582	436	30	55	2,268	5,738	13,262
Overnight Index Swap	2,792	0	45	42	1,674	0	2,612	7,164
<b>Total</b>	<b>3,120</b>	<b>4,582</b>	<b>682</b>	<b>72</b>	<b>1,729</b>	<b>2,363</b>	<b>8,945</b>	<b>21,491</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	138,893.85	32,184.83	22,439.73	14,465.65	2,700.78	3,077.81	1,589.61	215,352.25
Floating vs. Fixed	328,047.76	175,515.33	139,816.92	86,545.46	12,284.48	1,160.38	1,559.47	744,929.81
Overnight Index Swap	567,977.00	135,316.64	75,684.52	70,057.07	20,819.34	3,348.88	8,566.27	881,769.72
<b>Total</b>	<b>1,034,918.61</b>	<b>343,016.80</b>	<b>237,941.17</b>	<b>171,068.17</b>	<b>35,804.60</b>	<b>7,587.08</b>	<b>11,715.35</b>	<b>1,842,051.77</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	131	92	243	262	110	59	169	1,065
Floating vs. Fixed	1,972	2,231	3,649	4,125	805	85	395	13,262
Overnight Index Swap	1,134	974	1,682	2,089	710	131	445	7,164
<b>Total</b>	<b>3,237</b>	<b>3,296</b>	<b>5,574</b>	<b>6,476</b>	<b>1,625</b>	<b>275</b>	<b>1,009</b>	<b>21,491</b>