

Foreign Exchange Position

Positions as at: 07 June 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	396,421.40	1,164,658.10	1,561,079.50
Total	396,421.40	1,164,658.10	1,561,079.50

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,772	167,360	225,132
Total	57,772	167,360	225,132

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	188,108.07	44,025.02	219,713.84	409,707.23	22,650.15	22,621.57	616,132.52	38,121.10	1,561,079.50
Total	188,108.07	44,025.02	219,713.84	409,707.23	22,650.15	22,621.57	616,132.52	38,121.10	1,561,079.50

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,668	15,729	43,875	62,921	4,736	10,000	75,520	3,683	225,132
Total	8,668	15,729	43,875	62,921	4,736	10,000	75,520	3,683	225,132

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	1,153,615.14	203,363.73	104,574.45	64,424.12	23,928.10	10,637.76	536.21	1,561,079.50
Total	1,153,615.14	203,363.73	104,574.45	64,424.12	23,928.10	10,637.76	536.21	1,561,079.50

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	201,442	11,451	5,779	3,372	2,154	875	59	225,132
Total	201,442	11,451	5,779	3,372	2,154	875	59	225,132

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	70.59	Afghani
ALL	92.01	Lek
AMD	387.17	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	853.71	Kwanza
ARS	898	Argentine Peso
AUD	1.504	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7992	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	116.95	Taka
BGN	1.7988	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2854.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

07 June 2024

BND	1.3485	Brunei Dollar
BOB	6.84	Boliviano
BRL	5.2964	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.4048	Ngultrum
BWP	13.6612	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3692	Canadian Dollar
CDF	2795	Congolese Franc
CHF	0.8933	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	908.3	Chilean Peso
CNY	7.2476	Yuan Renminbi
COP	3927.5	Colombian Peso
COU	0.0946	Unidad de Valor Real
CRC	526.13	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.44	Cape Verde Escudo
CZK	22.654	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8622	Danish Krone
DOP	59.07	Dominican Peso
DZD	133.977	Algerian Dinar
EGP	47.55	Egyptian Pound
ERN	15	Nakfa
ETB	57.096	Ethiopian Birr
EUR	0.9199	Euro
FJD	2.2366	Fiji Dollar
FKP	0.7819	Falkland Islands Pound
GBP	0.7819	Pound Sterling
GEL	2.778	Lari
GHS	14.8	Cedi
GIP	0.7818	Gibraltar Pound
GMD	68.35	Dalasi
GNF	8537	Guinea Franc
GTQ	7.76	Quetzal
GYD	208.19	Guyana Dollar
HKD	7.8116	Hong Kong Dollar
HNL	24.63	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.4	Gourde
HUF	359.04	Forint
IDR	16280	Rupiah
ILS	3.7148	New Israeli Sheqel
INR	83.3703	Indian Rupee

Foreign Exchange Position

Positions as at:

07 June 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.38	Iceland Krona
JMD	155.26	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	156.1	Yen
KES	130	Kenyan Shilling
KGS	87.3177	Som
KHR	4093.902	Riel
KMF	452.04	Comoro Franc
KPW	130	North Korean Won
KRW	1368.48	Won
KWD	0.3063	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	447.7	Tenge
LAK	21548.4	Kip
LBP	89500	Lebanese Pound
LKR	302.25	Sri Lanka Rupee
LRD	193	Liberian Dollar
LSL	18.9275	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8247	Libyan Dinar
MAD	9.9025	Moroccan Dirham
MDL	17.5634	Moldovan Leu
MGA	4472.92	Malagasy Ariary
MKD	56.48	Denar
MMK	2093.7	Kyat
MNT	3366	Tugrik
MOP	8.046	Pataca
MRO	356	Ouguiya
MUR	46.18	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1716.73	Kwacha
MXN	17.493	Mexican Peso
MXV	2.1473	Mexican Unidad de Inversion (UDI)
MYR	4.696	Malaysian Ringgit
MZN	63.26	Metical
NAD	18.931	Namibia Dollar
NGN	1450	Naira
NIO	36.62	Cordoba Oro
NOK	10.5783	Norwegian Krone
NPR	133.39	Nepalese Rupee
NZD	1.6145	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7336	Nuevo Sol

Foreign Exchange Position

Positions as at:

07 June 2024

PGK	3.8358	Kina
PHP	58.695	Philippine Peso
PKR	278.42	Pakistan Rupee
PLN	3.947	Zloty
PYG	7517	Guarani
QAR	3.644	Qatari Rial
RON	4.5762	Leu
RSD	107.63	Serbian Dinar
RUB	89.0455	Russian Ruble
RWF	1290.4	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	8.2102	Solomon Islands Dollar
SCR	13.7529	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.3913	Swedish Krona
SGD	1.3485	Singapore Dollar
SHP	0.7813	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	31.539	Surinam Dollar
SSP	1529.297	South Sudanese Pound
STD	21005	Dobra
SVC	8.7408	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.9335	Lilangeni
THB	36.57	Baht
TJS	10.72	Somoni
TMT	3.495	New Manat
TND	3.1111	Tunisian Dinar
TOP	2.3137	Pa'anga
TRY	32.2303	Turkish Lira
TTD	6.7061	Trinidad and Tobago Dollar
TWD	32.288	New Taiwan Dollar
TZS	2610	Tanzanian Shilling
UAH	40.05	Hryvnia
UGX	3795	Uganda Shilling
USD	1	US Dollar
UYU	38.93	Peso Uruguayo
UZS	12658.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25415	Dong
VUV	117.56	Vatu
WST	2.6724	Tala
XAF	603.51	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	600.64	CFA Franc BCEAO
XPF	109.46	CFP Franc

Foreign Exchange Position

Positions as at:

07 June 2024

YER	249.73	Yemeni Rial
ZAR	18.9258	Rand
ZMK	5185	Zambian Kwacha
ZWL	12.6938	Zimbabwe Dollar

Interest Rate Position

Positions as at:

07 June 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	780,449.19	366,307.83	1,146,757.01
Floating vs. Fixed	8,410,900.78	2,927,965.65	11,338,866.43
Overnight Index Swap	5,861,693.78	1,652,038.07	7,513,731.84
Total	15,053,043.74	4,946,311.55	19,999,355.28

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,273	3,875	18,148
Floating vs. Fixed	255,636	100,571	356,206
Overnight Index Swap	165,400	31,507	196,907
Total	435,308	135,952	571,260

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	151,976.26	0.00	27,710.09	149.05	107,959.46	167,679.09	691,283.07	1,146,757.01
Floating vs. Fixed	706,158.97	3,449,991.47	388,004.29	14,752.08	103,441.82	2,303,660.34	4,372,857.47	11,338,866.43
Overnight Index Swap	3,984,278.65	6,031.60	268,448.41	55,849.95	1,162,876.81	677.35	2,035,569.07	7,513,731.84
Total	4,842,413.88	3,456,023.07	684,162.78	70,751.08	1,374,278.08	2,472,016.78	7,099,709.61	19,999,355.28

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,240	0	203	9	2,212	6,025	6,460	18,148
Floating vs. Fixed	17,577	93,987	17,477	399	3,727	83,307	139,734	356,206
Overnight Index Swap	105,927	193	2,718	1,889	27,518	36	58,626	196,907
Total	126,743	94,180	20,397	2,297	33,457	89,368	204,819	571,260

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	528,946.91	176,165.47	252,658.47	127,846.50	31,675.22	16,534.47	12,929.97	1,146,757.01
Floating vs. Fixed	4,791,900.21	2,033,529.59	3,141,716.00	1,106,952.96	137,726.53	58,780.19	68,260.94	11,338,866.43
Overnight Index Swap	3,730,788.30	959,304.08	1,457,905.13	923,131.81	155,358.03	121,967.57	165,276.91	7,513,731.84
Total	9,051,635.42	3,168,999.14	4,852,279.61	2,157,931.27	324,759.79	197,282.23	246,467.83	19,999,355.28

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	4,023	2,795	5,801	3,219	1,100	598	613	18,148
Floating vs. Fixed	82,145	57,380	133,375	65,511	8,609	4,300	4,888	356,206
Overnight Index Swap	36,751	25,526	69,062	44,448	6,770	5,510	8,841	196,907
Total	122,919	85,700	208,237	113,178	16,478	10,407	14,342	571,260

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

Positions as at:

07 June 2024

AFN	70.59	Afghani
ALL	92.01	Lek
AMD	387.17	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	853.71	Kwanza
ARS	898	Argentine Peso
AUD	1.504	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7992	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	116.95	Taka
BGN	1.7988	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2854.75	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3485	Brunei Dollar
BOB	6.84	Boliviano
BRL	5.2964	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.4048	Ngultrum
BWP	13.6612	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3692	Canadian Dollar
CDF	2795	Congolese Franc
CHF	0.8933	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	908.3	Chilean Peso
CNY	7.2476	Yuan Renminbi
COP	3927.5	Colombian Peso
COU	0.0946	Unidad de Valor Real
CRC	526.13	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.44	Cape Verde Escudo
CZK	22.654	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8622	Danish Krone
DOP	59.07	Dominican Peso
DZD	133.977	Algerian Dinar
EGP	47.55	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

07 June 2024

ETB	57.096	Ethiopian Birr
EUR	0.9199	Euro
FJD	2.2366	Fiji Dollar
FKP	0.7819	Falkland Islands Pound
GBP	0.7819	Pound Sterling
GEL	2.778	Lari
GHS	14.8	Cedi
GIP	0.7818	Gibraltar Pound
GMD	68.35	Dalasi
GNF	8537	Guinea Franc
GTQ	7.76	Quetzal
GYP	208.19	Guyana Dollar
HKD	7.8116	Hong Kong Dollar
HNL	24.63	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.4	Gourde
HUF	359.04	Forint
IDR	16280	Rupiah
ILS	3.7148	New Israeli Sheqel
INR	83.3703	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.38	Iceland Krona
JMD	155.26	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	156.1	Yen
KES	130	Kenyan Shilling
KGS	87.3177	Som
KHR	4093.902	Riel
KMF	452.04	Comoro Franc
KPW	130	North Korean Won
KRW	1368.48	Won
KWD	0.3063	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	447.7	Tenge
LAK	21548.4	Kip
LBP	89500	Lebanese Pound
LKR	302.25	Sri Lanka Rupee
LRD	193	Liberian Dollar
LSL	18.9275	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8247	Libyan Dinar

Interest Rate Position

Positions as at:

07 June 2024

MAD	9.9025 Moroccan Dirham
MDL	17.5634 Moldovan Leu
MGA	4472.92 Malagasy Ariary
MKD	56.48 Denar
MMK	2093.7 Kyat
MNT	3366 Tugrik
MOP	8.046 Pataca
MRO	356 Ouguiya
MUR	46.18 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	17.493 Mexican Peso
MXV	2.1473 Mexican Unidad de Inversion (UDI)
MYR	4.696 Malaysian Ringgit
MZN	63.26 Metical
NAD	18.931 Namibia Dollar
NGN	1450 Naira
NIO	36.62 Cordoba Oro
NOK	10.5783 Norwegian Krone
NPR	133.39 Nepalese Rupee
NZD	1.6145 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7336 Nuevo Sol
PGK	3.8358 Kina
PHP	58.695 Philippine Peso
PKR	278.42 Pakistan Rupee
PLN	3.947 Zloty
PYG	7517 Guarani
QAR	3.644 Qatari Rial
RON	4.5762 Leu
RSD	107.63 Serbian Dinar
RUB	89.0455 Russian Ruble
RWF	1290.4 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	8.2102 Solomon Islands Dollar
SCR	13.7529 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.3913 Swedish Krona
SGD	1.3485 Singapore Dollar
SHP	0.7813 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

07 June 2024

SRD	31.539 Surinam Dollar
SSP	1529.297 South Sudanese Pound
STD	21005 Dobra
SVC	8.7408 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.9335 Lilangeni
THB	36.57 Baht
TJS	10.72 Somoni
TMT	3.495 New Manat
TND	3.1111 Tunisian Dinar
TOP	2.3137 Pa'anga
TRY	32.2303 Turkish Lira
TTD	6.7061 Trinidad and Tobago Dollar
TWD	32.288 New Taiwan Dollar
TZS	2610 Tanzanian Shilling
UAH	40.05 Hryvnia
UGX	3795 Uganda Shilling
USD	1 US Dollar
UYU	38.93 Peso Uruguayo
UZS	12658.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25415 Dong
VUV	117.56 Vatu
WST	2.6724 Tala
XAF	603.51 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	600.64 CFA Franc BCEAO
XPF	109.46 CFP Franc
YER	249.73 Yemeni Rial
ZAR	18.9258 Rand
ZMK	5185 Zambian Kwacha
ZWL	12.6938 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

03 June 2024 to

07 June 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	135,316.02	222,949.10	358,265.12
Total	135,316.02	222,949.10	358,265.12

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,124	36,721	60,845
Total	24,124	36,721	60,845

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	24,243.01	12,698.85	82,490.46	72,725.89	5,609.91	8,058.02	146,149.34	6,289.63	358,265.12
Total	24,243.01	12,698.85	82,490.46	72,725.89	5,609.91	8,058.02	146,149.34	6,289.63	358,265.12

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,333	3,917	17,965	15,499	858	2,227	18,674	375	60,845
Total	1,333	3,917	17,965	15,499	858	2,227	18,674	375	60,845

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	289,858.56	54,062.43	7,410.91	3,109.49	3,669.91	153.82	0.00	358,265.12
Total	289,858.56	54,062.43	7,410.91	3,109.49	3,669.91	153.82	0.00	358,265.12

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	57,298	2,778	384	151	222	13	0	60,845
Total	57,298	2,778	384	151	222	13	0	60,845

Interest Rate Turnover

Turnover for the period:

03 June 2024 to

07 June 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,543.33	249,220.00	259,763.33
Floating vs. Fixed	377,588.67	553,971.52	931,560.19
Overnight Index Swap	676,168.95	299,388.29	975,557.24
Total	1,064,300.95	1,102,579.81	2,166,880.76

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	75	1,202	1,277
Floating vs. Fixed	9,177	5,871	15,048
Overnight Index Swap	6,285	3,213	9,498
Total	15,536	10,286	25,822

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	12,262.75	0.00	18,469.62	0.00	2,198.59	3,177.04	223,655.33	259,763.33
Floating vs. Fixed	160,561.89	249,346.43	12,489.17	1,629.15	10,853.54	120,470.53	376,209.49	931,560.19
Overnight Index Swap	291,869.68	0.00	27,155.77	2,402.88	153,765.90	0.00	500,363.00	975,557.24
Total	464,694.32	249,346.43	58,114.56	4,032.04	166,818.03	123,647.57	1,100,227.82	2,166,880.76

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	401	0	160	0	68	67	581	1,277
Floating vs. Fixed	346	3,685	636	23	141	2,854	7,365	15,048
Overnight Index Swap	3,582	0	106	117	2,216	0	3,478	9,498
Total	4,328	3,685	902	140	2,425	2,921	11,423	25,822

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	179,158.55	34,322.78	21,901.60	14,152.73	4,933.93	3,462.53	1,831.21	259,763.33
Floating vs. Fixed	436,941.46	134,324.08	200,311.09	139,399.36	16,746.96	1,776.62	2,060.61	931,560.19
Overnight Index Swap	639,619.09	127,953.66	99,351.33	74,462.19	21,306.78	3,249.27	9,614.94	975,557.24
Total	1,255,719.10	296,600.52	321,564.01	228,014.28	42,987.67	8,488.42	13,506.76	2,166,880.76

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	168	117	292	337	136	67	161	1,277
Floating vs. Fixed	1,912	1,928	4,701	5,167	794	143	404	15,048
Overnight Index Swap	1,221	1,116	2,265	3,142	872	273	611	9,498
Total	3,300	3,160	7,258	8,646	1,801	482	1,176	25,822