

Foreign Exchange Position

Positions as at: 14 June 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	404,925.91	1,203,509.76	1,608,435.67
Total	404,925.91	1,203,509.76	1,608,435.67

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	59,475	172,529	232,003
Total	59,475	172,529	232,003

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	190,734.17	46,980.15	223,596.08	422,570.50	27,262.38	21,802.32	635,429.95	40,060.13	1,608,435.67
Total	190,734.17	46,980.15	223,596.08	422,570.50	27,262.38	21,802.32	635,429.95	40,060.13	1,608,435.67

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,693	16,842	45,276	64,481	5,637	10,035	77,584	3,455	232,003
Total	8,693	16,842	45,276	64,481	5,637	10,035	77,584	3,455	232,003

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	1,180,788.83	225,399.93	103,855.99	63,281.58	24,055.13	10,518.09	536.12	1,608,435.67
Total	1,180,788.83	225,399.93	103,855.99	63,281.58	24,055.13	10,518.09	536.12	1,608,435.67

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	205,562	14,183	5,831	3,341	2,163	864	59	232,003
Total	205,562	14,183	5,831	3,341	2,163	864	59	232,003

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	70.79	Afghani
ALL	92.51	Lek
AMD	386.61	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	855.84	Kwanza
ARS	901.5	Argentine Peso
AUD	1.5004	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8092	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	117	Taka
BGN	1.809	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2855.98	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

14 June 2024

BND	1.3468	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.4123	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.541	Ngultrum
BWP	13.5501	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3722	Canadian Dollar
CDF	2803	Congolese Franc
CHF	0.8941	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	915.48	Chilean Peso
CNY	7.238	Yuan Renminbi
COP	4020.49	Colombian Peso
COU	0.0939	Unidad de Valor Real
CRC	523.475	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102	Cape Verde Escudo
CZK	22.789	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9005	Danish Krone
DOP	59.14	Dominican Peso
DZD	134.0942	Algerian Dinar
EGP	47.64	Egyptian Pound
ERN	15	Nakfa
ETB	57.1651	Ethiopian Birr
EUR	0.925	Euro
FJD	2.1954	Fiji Dollar
FKP	0.7813	Falkland Islands Pound
GBP	0.7813	Pound Sterling
GEL	2.835	Lari
GHS	14.9	Cedi
GIP	0.7812	Gibraltar Pound
GMD	68.55	Dalasi
GNF	8537	Guinea Franc
GTQ	7.758	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.8093	Hong Kong Dollar
HNL	24.6	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.4	Gourde
HUF	365.23	Forint
IDR	16290	Rupiah
ILS	3.6906	New Israeli Sheqel
INR	83.43	Indian Rupee

Foreign Exchange Position

Positions as at:

14 June 2024

IQD	1309	Iraqi Dinar
IRR	42025	Iranian Rial
ISK	137.96	Iceland Krona
JMD	155.26	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	156.71	Yen
KES	128	Kenyan Shilling
KGS	87	Som
KHR	4100.895	Riel
KMF	455	Comoro Franc
KPW	130	North Korean Won
KRW	1369.84	Won
KWD	0.3063	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	450.18	Tenge
LAK	21698.2	Kip
LBP	89500	Lebanese Pound
LKR	303.7	Sri Lanka Rupee
LRD	193	Liberian Dollar
LSL	18.3645	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8466	Libyan Dinar
MAD	9.9512	Moroccan Dirham
MDL	17.5724	Moldovan Leu
MGA	4445	Malagasy Ariary
MKD	56.77	Denar
MMK	2093.7	Kyat
MNT	3366	Tugrik
MOP	8.035	Pataca
MRO	356	Ouguiya
MUR	46.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1716.73	Kwacha
MXN	18.73	Mexican Peso
MXV	2.302	Mexican Unidad de Inversion (UDI)
MYR	4.715	Malaysian Ringgit
MZN	63.26	Metical
NAD	18.3645	Namibia Dollar
NGN	1480	Naira
NIO	36.62	Cordoba Oro
NOK	10.5719	Norwegian Krone
NPR	133.67	Nepalese Rupee
NZD	1.6166	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.757	Nuevo Sol

Foreign Exchange Position

Positions as at:

14 June 2024

PGK	3.8388	Kina
PHP	58.69	Philippine Peso
PKR	278.22	Pakistan Rupee
PLN	4.0051	Zloty
PYG	7505	Guarani
QAR	3.645	Qatari Rial
RON	4.6052	Leu
RSD	108.2	Serbian Dinar
RUB	88.9955	Russian Ruble
RWF	1293.4	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.715	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.3617	Swedish Krona
SGD	1.3468	Singapore Dollar
SHP	0.7811	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	31.668	Surinam Dollar
SSP	1529.297	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.3645	Lilangeni
THB	36.63	Baht
TJS	10.66	Somoni
TMT	3.495	New Manat
TND	3.0961	Tunisian Dinar
TOP	2.3186	Pa'anga
TRY	32.3064	Turkish Lira
TTD	6.7658	Trinidad and Tobago Dollar
TWD	32.25	New Taiwan Dollar
TZS	2610	Tanzanian Shilling
UAH	40.4	Hryvnia
UGX	3742	Uganda Shilling
USD	1	US Dollar
UYU	39.05	Peso Uruguayo
UZS	12600	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25435	Dong
VUV	118.23	Vatu
WST	2.6525	Tala
XAF	607.93	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	613	CFA Franc BCEAO
XPF	110.06	CFP Franc

Foreign Exchange Position

Positions as at:

14 June 2024

YER	249.55	Yemeni Rial
ZAR	18.374	Rand
ZMK	5185	Zambian Kwacha
ZWL	12.8237	Zimbabwe Dollar

Interest Rate Position

Positions as at: 14 June 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	748,734.23	302,866.77	1,051,601.00
Floating vs. Fixed	8,454,214.49	2,966,169.82	11,420,384.31
Overnight Index Swap	5,901,589.44	1,751,219.87	7,652,809.31
Total	15,104,538.16	5,020,256.46	20,124,794.63

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,216	3,795	18,011
Floating vs. Fixed	257,462	101,003	358,465
Overnight Index Swap	167,735	32,414	200,149
Total	439,412	137,212	576,624

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	150,537.35	0.00	29,659.83	149.16	107,224.12	167,533.17	596,497.38	1,051,601.00
Floating vs. Fixed	716,846.74	3,462,354.77	383,796.78	15,105.69	108,356.86	2,328,326.34	4,405,597.13	11,420,384.31
Overnight Index Swap	4,143,495.39	6,039.60	263,637.20	52,296.31	1,211,980.04	677.55	1,974,683.22	7,652,809.31
Total	5,010,879.48	3,468,394.37	677,093.81	67,551.16	1,427,561.02	2,496,537.06	6,976,777.73	20,124,794.63

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,230	0	202	9	2,208	5,996	6,367	18,011
Floating vs. Fixed	17,691	94,348	17,505	404	3,729	83,715	141,075	358,465
Overnight Index Swap	107,783	193	2,720	1,669	28,403	36	59,345	200,149
Total	128,703	94,541	20,426	2,082	34,340	89,747	206,786	576,624

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	446,481.86	163,469.35	253,994.90	127,484.75	31,554.42	16,133.97	12,481.76	1,051,601.00
Floating vs. Fixed	4,791,556.24	2,061,984.53	3,176,620.27	1,123,079.14	140,909.69	58,544.55	67,689.90	11,420,384.31
Overnight Index Swap	3,754,503.57	977,878.15	1,506,375.69	956,532.59	160,399.87	123,246.01	173,873.43	7,652,809.31
Total	8,992,541.67	3,203,332.03	4,936,990.86	2,207,096.48	332,863.98	197,924.52	254,045.09	20,124,794.63

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	3,959	2,787	5,797	3,190	1,096	588	595	18,011
Floating vs. Fixed	82,108	57,733	134,053	66,555	8,880	4,275	4,863	358,465
Overnight Index Swap	37,215	25,884	70,102	45,358	6,999	5,574	9,018	200,149
Total	123,282	86,403	209,951	115,102	16,975	10,436	14,476	576,624

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

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AFN	70.79	Afghani
ALL	92.51	Lek
AMD	386.61	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	855.84	Kwanza
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DKK	6.9005	Danish Krone
DOP	59.14	Dominican Peso
DZD	134.0942	Algerian Dinar
EGP	47.64	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	57.1651	Ethiopian Birr
EUR	0.925	Euro
FJD	2.1954	Fiji Dollar
FKP	0.7813	Falkland Islands Pound
GBP	0.7813	Pound Sterling
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GHS	14.9	Cedi
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LKR	303.7	Sri Lanka Rupee
LRD	193	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8466	Libyan Dinar

Interest Rate Position

Positions as at:

14 June 2024

MAD	9.9512 Moroccan Dirham
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MGA	4445 Malagasy Ariary
MKD	56.77 Denar
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MNT	3366 Tugrik
MOP	8.035 Pataca
MRO	356 Ouguiya
MUR	46.45 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	18.73 Mexican Peso
MXV	2.302 Mexican Unidad de Inversion (UDI)
MYR	4.715 Malaysian Ringgit
MZN	63.26 Metical
NAD	18.3645 Namibia Dollar
NGN	1480 Naira
NIO	36.62 Cordoba Oro
NOK	10.5719 Norwegian Krone
NPR	133.67 Nepalese Rupee
NZD	1.6166 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.757 Nuevo Sol
PGK	3.8388 Kina
PHP	58.69 Philippine Peso
PKR	278.22 Pakistan Rupee
PLN	4.0051 Zloty
PYG	7505 Guarani
QAR	3.645 Qatari Rial
RON	4.6052 Leu
RSD	108.2 Serbian Dinar
RUB	88.9955 Russian Ruble
RWF	1293.4 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.715 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.3617 Swedish Krona
SGD	1.3468 Singapore Dollar
SHP	0.7811 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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14 June 2024

SRD	31.668 Surinam Dollar
SSP	1529.297 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.3645 Lilangeni
THB	36.63 Baht
TJS	10.66 Somoni
TMT	3.495 New Manat
TND	3.0961 Tunisian Dinar
TOP	2.3186 Pa'anga
TRY	32.3064 Turkish Lira
TTD	6.7658 Trinidad and Tobago Dollar
TWD	32.25 New Taiwan Dollar
TZS	2610 Tanzanian Shilling
UAH	40.4 Hryvnia
UGX	3742 Uganda Shilling
USD	1 US Dollar
UYU	39.05 Peso Uruguayo
UZS	12600 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25435 Dong
VUV	118.23 Vatu
WST	2.6525 Tala
XAF	607.93 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	613 CFA Franc BCEAO
XPF	110.06 CFP Franc
YER	249.55 Yemeni Rial
ZAR	18.374 Rand
ZMK	5185 Zambian Kwacha
ZWL	12.8237 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

11 June 2024 to

14 June 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,353.07	201,728.74	289,081.81
Total	87,353.07	201,728.74	289,081.81

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,780	27,841	43,621
Total	15,780	27,841	43,621

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	21,358.33	11,557.74	42,943.27	90,315.45	7,685.36	2,991.04	104,445.87	7,784.76	289,081.81
Total	21,358.33	11,557.74	42,943.27	90,315.45	7,685.36	2,991.04	104,445.87	7,784.76	289,081.81

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	929	3,747	9,057	13,884	1,436	1,394	12,873	303	43,621
Total	929	3,747	9,057	13,884	1,436	1,394	12,873	303	43,621

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	230,374.92	47,426.57	4,893.51	2,936.49	3,377.42	72.90	0.00	289,081.81
Total	230,374.92	47,426.57	4,893.51	2,936.49	3,377.42	72.90	0.00	289,081.81

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	39,177	3,863	275	114	188	5	0	43,621
Total	39,177	3,863	275	114	188	5	0	43,621

Interest Rate Turnover

Turnover for the period:

11 June 2024 to

14 June 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	40,588.29	178,224.59	218,812.88
Floating vs. Fixed	457,433.18	452,136.64	909,569.81
Overnight Index Swap	554,543.51	331,391.97	885,935.48
Total	1,052,564.97	961,753.20	2,014,318.17

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	132	787	919
Floating vs. Fixed	10,071	6,190	16,261
Overnight Index Swap	5,992	2,765	8,757
Total	16,195	9,741	25,936

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	9,176.95	0.00	20,545.80	0.00	101.87	2,849.83	186,138.43	218,812.88
Floating vs. Fixed	34,635.40	236,064.34	12,676.48	2,126.29	11,746.69	159,577.21	452,743.40	909,569.81
Overnight Index Swap	427,900.87	0.00	10,777.30	3,141.44	141,341.89	0.00	302,773.97	885,935.48
Total	471,713.23	236,064.34	43,999.58	5,267.72	153,190.45	162,427.05	941,655.81	2,014,318.17

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	111	0	158	0	4	93	553	919
Floating vs. Fixed	334	3,414	564	35	71	3,336	8,508	16,261
Overnight Index Swap	3,923	0	53	85	1,772	0	2,925	8,757
Total	4,368	3,414	775	120	1,847	3,429	11,985	25,936

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	143,312.67	31,229.42	24,434.48	12,446.15	2,490.88	3,175.63	1,723.65	218,812.88
Floating vs. Fixed	338,793.02	183,120.90	244,350.91	122,839.43	17,667.73	1,372.64	1,425.19	909,569.81
Overnight Index Swap	526,139.25	108,757.00	105,797.76	97,557.93	27,129.27	7,213.77	13,340.50	885,935.48
Total	1,008,244.94	323,107.31	374,583.15	232,843.51	47,287.87	11,762.04	16,489.35	2,014,318.17

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	128	71	218	206	94	52	151	919
Floating vs. Fixed	2,325	2,207	4,912	5,174	1,180	104	360	16,261
Overnight Index Swap	1,361	994	1,940	2,753	1,033	155	522	8,757
Total	3,814	3,271	7,069	8,133	2,307	311	1,033	25,936