

## Foreign Exchange Position

Positions as at: 21 June 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	368,656.92	1,059,701.22	1,428,358.14
<b>Total</b>	<b>368,656.92</b>	<b>1,059,701.22</b>	<b>1,428,358.14</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	56,095	131,175	187,270
<b>Total</b>	<b>56,095</b>	<b>131,175</b>	<b>187,270</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	199,608.39	38,067.33	197,883.90	352,393.92	16,849.06	16,606.87	570,381.32	36,567.35	1,428,358.14
<b>Total</b>	<b>199,608.39</b>	<b>38,067.33</b>	<b>197,883.90</b>	<b>352,393.92</b>	<b>16,849.06</b>	<b>16,606.87</b>	<b>570,381.32</b>	<b>36,567.35</b>	<b>1,428,358.14</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,558	12,631	40,797	50,311	3,013	6,894	61,476	3,590	187,270
<b>Total</b>	<b>8,558</b>	<b>12,631</b>	<b>40,797</b>	<b>50,311</b>	<b>3,013</b>	<b>6,894</b>	<b>61,476</b>	<b>3,590</b>	<b>187,270</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	1,073,834.54	168,731.44	90,608.80	60,479.18	23,595.63	10,572.53	536.03	1,428,358.14
<b>Total</b>	<b>1,073,834.54</b>	<b>168,731.44</b>	<b>90,608.80</b>	<b>60,479.18</b>	<b>23,595.63</b>	<b>10,572.53</b>	<b>536.03</b>	<b>1,428,358.14</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	166,512	9,051	5,266	3,410	2,117	855	59	187,270
<b>Total</b>	<b>166,512</b>	<b>9,051</b>	<b>5,266</b>	<b>3,410</b>	<b>2,117</b>	<b>855</b>	<b>59</b>	<b>187,270</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	70.7	Afghani
ALL	92.89	Lek
AMD	387.58	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	852.484	Kwanza
ARS	905.74	Argentine Peso
AUD	1.4986	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8201	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	117	Taka
BGN	1.8201	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2859.89	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

21 June 2024

BND	1.3504	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.4362	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.417	Ngultrum
BWP	13.459	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3705	Canadian Dollar
CDF	2813	Congolese Franc
CHF	0.8842	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	930.9	Chilean Peso
CNY	7.2569	Yuan Renminbi
COP	4161.42	Colombian Peso
COU	0.0908	Unidad de Valor Real
CRC	517.45	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.62	Cape Verde Escudo
CZK	23.152	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9419	Danish Krone
DOP	58.79	Dominican Peso
DZD	133.892	Algerian Dinar
EGP	47.66	Egyptian Pound
ERN	15	Nakfa
ETB	57.2406	Ethiopian Birr
EUR	0.9305	Euro
FJD	2.2416	Fiji Dollar
FKP	0.7862	Falkland Islands Pound
GBP	0.786	Pound Sterling
GEL	2.765	Lari
GHS	15.1	Cedi
GIP	0.7862	Gibraltar Pound
GMD	68.65	Dalasi
GNF	8530	Guinea Franc
GTQ	7.75	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8068	Hong Kong Dollar
HNL	24.679	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.3	Gourde
HUF	367.86	Forint
IDR	16360	Rupiah
ILS	3.71	New Israeli Sheqel
INR	83.46	Indian Rupee

## Foreign Exchange Position

Positions as at:

21 June 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.99	Iceland Krona
JMD	155	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	158.08	Yen
KES	128	Kenyan Shilling
KGS	87.3	Som
KHR	4120	Riel
KMF	457.9	Comoro Franc
KPW	130	North Korean Won
KRW	1380.97	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	459.59	Tenge
LAK	21900	Kip
LBP	89500	Lebanese Pound
LKR	304.9	Sri Lanka Rupee
LRD	193.3	Liberian Dollar
LSL	17.975	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8372	Libyan Dinar
MAD	9.9696	Moroccan Dirham
MDL	17.72	Moldovan Leu
MGA	4450	Malagasy Ariary
MKD	57.24	Denar
MMK	2093.7	Kyat
MNT	3371	Tugrik
MOP	8.04	Pataca
MRO	356	Ouguiya
MUR	46.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1716.73	Kwacha
MXN	18.408	Mexican Peso
MXV	2.2664	Mexican Unidad de Inversion (UDI)
MYR	4.705	Malaysian Ringgit
MZN	63.26	Metical
NAD	17.9469	Namibia Dollar
NGN	1460	Naira
NIO	36.62	Cordoba Oro
NOK	10.5584	Norwegian Krone
NPR	133.53	Nepalese Rupee
NZD	1.6305	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8047	Nuevo Sol

## Foreign Exchange Position

Positions as at:

21 June 2024

PGK	3.8417	Kina
PHP	58.64	Philippine Peso
PKR	278	Pakistan Rupee
PLN	4.0216	Zloty
PYG	7525.97	Guarani
QAR	3.645	Qatari Rial
RON	4.6287	Leu
RSD	108.85	Serbian Dinar
RUB	82.634	Russian Ruble
RWF	1295.25	Rwanda Franc
SAR	3.7515	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.8371	Seychelles Rupee
SDG	598.7502	Sudanese Pound
SEK	10.4305	Swedish Krona
SGD	1.3504	Singapore Dollar
SHP	0.7854	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	30.985	Surinam Dollar
SSP	1529.297	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	13000	Syrian Pound
SZL	17.981	Lilangeni
THB	36.66	Baht
TJS	10.65	Somoni
TMT	3.4948	New Manat
TND	3.1208	Tunisian Dinar
TOP	2.3164	Pa'anga
TRY	32.5024	Turkish Lira
TTD	6.7583	Trinidad and Tobago Dollar
TWD	32.368	New Taiwan Dollar
TZS	2620	Tanzanian Shilling
UAH	40.5	Hryvnia
UGX	3734	Uganda Shilling
USD	1	US Dollar
UYU	39.37	Peso Uruguayo
UZS	12640	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25450	Dong
VUV	117.85	Vatu
WST	2.6759	Tala
XAF	610.48	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	608	CFA Franc BCEAO
XPF	110.73	CFP Franc

## Foreign Exchange Position

Positions as at:

21 June 2024

YER	249.8	Yemeni Rial
ZAR	17.9605	Rand
ZMK	5185	Zambian Kwacha
ZWL	12.8443	Zimbabwe Dollar

## Interest Rate Position

Positions as at: 21 June 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	745,397.50	302,706.06	1,048,103.56
Floating vs. Fixed	8,391,546.74	2,858,601.97	11,250,148.71
Overnight Index Swap	5,818,282.06	1,690,076.90	7,508,358.96
<b>Total</b>	<b>14,955,226.29</b>	<b>4,851,384.93</b>	<b>19,806,611.23</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,214	3,775	17,989
Floating vs. Fixed	256,742	99,613	356,355
Overnight Index Swap	167,648	31,661	199,309
<b>Total</b>	<b>438,604</b>	<b>135,049</b>	<b>573,653</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	147,430.98	0.00	30,107.09	148.27	104,770.01	166,483.77	599,163.45	1,048,103.56
Floating vs. Fixed	650,720.82	3,440,931.81	383,181.51	14,879.86	100,757.79	2,329,440.21	4,330,236.70	11,250,148.71
Overnight Index Swap	4,107,570.71	6,023.87	263,568.14	50,922.61	1,212,184.36	677.90	1,867,411.38	7,508,358.96
<b>Total</b>	<b>4,905,722.51</b>	<b>3,446,955.68</b>	<b>676,856.74</b>	<b>65,950.74</b>	<b>1,417,712.15</b>	<b>2,496,601.88</b>	<b>6,796,811.53</b>	<b>19,806,611.23</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,207	0	178	9	2,198	6,027	6,372	17,989
Floating vs. Fixed	17,510	93,545	17,583	402	3,724	83,944	139,649	356,355
Overnight Index Swap	107,066	193	2,735	1,605	28,613	37	59,060	199,309
<b>Total</b>	<b>127,783</b>	<b>93,738</b>	<b>20,495</b>	<b>2,016</b>	<b>34,535</b>	<b>90,008</b>	<b>205,080</b>	<b>573,653</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	443,900.93	164,721.67	252,899.74	126,844.71	31,100.54	16,203.89	12,432.08	1,048,103.56
Floating vs. Fixed	4,808,831.26	2,011,387.38	3,159,958.92	1,018,613.53	125,293.70	58,427.26	67,636.66	11,250,148.71
Overnight Index Swap	3,660,907.56	978,770.42	1,489,455.26	933,367.94	153,363.08	123,377.57	169,117.13	7,508,358.96
<b>Total</b>	<b>8,913,639.76</b>	<b>3,154,879.47</b>	<b>4,902,313.92</b>	<b>2,078,826.18</b>	<b>309,757.32</b>	<b>198,008.72</b>	<b>249,185.86</b>	<b>19,806,611.23</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	3,933	2,785	5,831	3,172	1,089	587	593	17,989
Floating vs. Fixed	82,785	58,125	135,181	63,250	7,864	4,280	4,872	356,355
Overnight Index Swap	36,818	26,309	70,552	44,660	6,530	5,609	8,833	199,309
<b>Total</b>	<b>123,536</b>	<b>87,219</b>	<b>211,563</b>	<b>111,082</b>	<b>15,483</b>	<b>10,475</b>	<b>14,298</b>	<b>573,653</b>

### Foreign Exchange Rate

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## Interest Rate Position

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ERN	15	Nakfa

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ETB	57.2406	Ethiopian Birr
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GBP	0.786	Pound Sterling
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LRD	193.3	Liberian Dollar
LSL	17.975	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8372	Libyan Dinar

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Positions as at:

21 June 2024

MAD	9.9696 Moroccan Dirham
MDL	17.72 Moldovan Leu
MGA	4450 Malagasy Ariary
MKD	57.24 Denar
MMK	2093.7 Kyat
MNT	3371 Tugrik
MOP	8.04 Pataca
MRO	356 Ouguiya
MUR	46.5 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	18.408 Mexican Peso
MXV	2.2664 Mexican Unidad de Inversion (UDI)
MYR	4.705 Malaysian Ringgit
MZN	63.26 Metical
NAD	17.9469 Namibia Dollar
NGN	1460 Naira
NIO	36.62 Cordoba Oro
NOK	10.5584 Norwegian Krone
NPR	133.53 Nepalese Rupee
NZD	1.6305 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8047 Nuevo Sol
PGK	3.8417 Kina
PHP	58.64 Philippine Peso
PKR	278 Pakistan Rupee
PLN	4.0216 Zloty
PYG	7525.97 Guarani
QAR	3.645 Qatari Rial
RON	4.6287 Leu
RSD	108.85 Serbian Dinar
RUB	82.634 Russian Ruble
RWF	1295.25 Rwanda Franc
SAR	3.7515 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.8371 Seychelles Rupee
SDG	598.7502 Sudanese Pound
SEK	10.4305 Swedish Krona
SGD	1.3504 Singapore Dollar
SHP	0.7854 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

21 June 2024

SRD	30.985 Surinam Dollar
SSP	1529.297 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.981 Lilangeni
THB	36.66 Baht
TJS	10.65 Somoni
TMT	3.4948 New Manat
TND	3.1208 Tunisian Dinar
TOP	2.3164 Pa'anga
TRY	32.5024 Turkish Lira
TTD	6.7583 Trinidad and Tobago Dollar
TWD	32.368 New Taiwan Dollar
TZS	2620 Tanzanian Shilling
UAH	40.5 Hryvnia
UGX	3734 Uganda Shilling
USD	1 US Dollar
UYU	39.37 Peso Uruguayo
UZS	12640 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25450 Dong
VUV	117.85 Vatu
WST	2.6759 Tala
XAF	610.48 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	608 CFA Franc BCEAO
XPF	110.73 CFP Franc
YER	249.8 Yemeni Rial
ZAR	17.9605 Rand
ZMK	5185 Zambian Kwacha
ZWL	12.8443 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

17 June 2024 to

21 June 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	88,182.67	166,910.55	255,093.22
Total	88,182.67	166,910.55	255,093.22

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,597	24,725	40,322
Total	15,597	24,725	40,322

### 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	30,697.53	7,751.14	34,626.25	68,138.26	2,506.41	4,102.81	103,271.56	3,999.26	255,093.22
Total	30,697.53	7,751.14	34,626.25	68,138.26	2,506.41	4,102.81	103,271.56	3,999.26	255,093.22

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,437	2,617	7,475	13,037	789	1,485	13,001	482	40,322
Total	1,437	2,617	7,475	13,037	789	1,485	13,001	482	40,322

### 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	217,109.12	20,288.02	7,365.50	4,491.01	5,214.63	624.94	0.00	255,093.22
Total	217,109.12	20,288.02	7,365.50	4,491.01	5,214.63	624.94	0.00	255,093.22

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	37,545	1,887	357	237	262	34	0	40,322
Total	37,545	1,887	357	237	262	34	0	40,322

## Interest Rate Turnover

Turnover for the period:

17 June 2024 to

21 June 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	32,746.18	270,551.19	303,297.38
Floating vs. Fixed	408,309.50	415,795.83	824,105.33
Overnight Index Swap	521,008.11	309,700.47	830,708.58
<b>Total</b>	<b>962,063.79</b>	<b>996,047.50</b>	<b>1,958,111.29</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	205	884	1,088
Floating vs. Fixed	8,046	4,698	12,744
Overnight Index Swap	4,815	1,975	6,789
<b>Total</b>	<b>13,065</b>	<b>7,556</b>	<b>20,621</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	72,294.43	0.00	25,327.83	0.00	177.13	8,005.88	197,492.12	303,297.38
Floating vs. Fixed	7,431.48	220,442.37	14,920.98	2,014.54	13,555.55	146,004.23	419,736.19	824,105.33
Overnight Index Swap	322,175.08	0.00	15,778.47	7,129.37	131,918.24	0.13	353,707.28	830,708.58
<b>Total</b>	<b>401,900.99</b>	<b>220,442.37</b>	<b>56,027.28</b>	<b>9,143.91</b>	<b>145,650.91</b>	<b>154,010.23</b>	<b>970,935.59</b>	<b>1,958,111.29</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	114	0	157	0	6	227	585	1,088
Floating vs. Fixed	173	3,169	613	31	105	3,099	5,555	12,744
Overnight Index Swap	3,021	0	69	122	1,616	1	1,962	6,789
<b>Total</b>	<b>3,308</b>	<b>3,169</b>	<b>839</b>	<b>153</b>	<b>1,727</b>	<b>3,326</b>	<b>8,101</b>	<b>20,621</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	162,249.37	57,922.12	61,888.73	14,098.84	2,282.90	3,143.64	1,711.78	303,297.38
Floating vs. Fixed	327,744.23	189,626.76	187,397.73	101,928.43	14,017.12	1,310.23	2,080.84	824,105.33
Overnight Index Swap	552,612.01	97,140.80	69,988.76	73,893.87	22,294.07	2,486.33	12,292.74	830,708.58
<b>Total</b>	<b>1,042,605.61</b>	<b>344,689.68</b>	<b>319,275.22</b>	<b>189,921.14</b>	<b>38,594.08</b>	<b>6,940.20</b>	<b>16,085.36</b>	<b>1,958,111.29</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	128	155	264	230	98	55	159	1,088
Floating vs. Fixed	2,167	2,118	3,266	3,863	830	99	402	12,744
Overnight Index Swap	1,069	855	1,390	2,131	759	91	495	6,789
<b>Total</b>	<b>3,363</b>	<b>3,128</b>	<b>4,919</b>	<b>6,224</b>	<b>1,687</b>	<b>245</b>	<b>1,056</b>	<b>20,621</b>