

Foreign Exchange Position

Positions as at: 28 June 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	334,233.37	1,040,755.64	1,374,989.01
Total	334,233.37	1,040,755.64	1,374,989.01

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,158	125,973	175,131
Total	49,158	125,973	175,131

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	188,935.90	36,725.40	195,520.44	341,586.35	14,340.95	13,539.27	545,734.95	38,605.74	1,374,989.01
Total	188,935.90	36,725.40	195,520.44	341,586.35	14,340.95	13,539.27	545,734.95	38,605.74	1,374,989.01

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,306	12,540	37,759	45,751	2,876	5,505	59,068	3,326	175,131
Total	8,306	12,540	37,759	45,751	2,876	5,505	59,068	3,326	175,131

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	1,018,537.26	166,811.95	95,320.82	60,215.03	22,720.58	10,784.39	598.99	1,374,989.01
Total	1,018,537.26	166,811.95	95,320.82	60,215.03	22,720.58	10,784.39	598.99	1,374,989.01

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	153,790	9,503	5,522	3,338	2,071	845	62	175,131
Total	153,790	9,503	5,522	3,338	2,071	845	62	175,131

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	70.91	Afghani
ALL	93.54	Lek
AMD	387.33	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	854.722	Kwanza
ARS	910.5	Argentine Peso
AUD	1.5038	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8311	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	117	Taka
BGN	1.8297	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2861	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

28 June 2024

BND	1.3582	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.5194	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.566	Ngultrum
BWP	13.5685	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.37	Canadian Dollar
CDF	2834	Congolese Franc
CHF	0.8972	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	950.7	Chilean Peso
CNY	7.2666	Yuan Renminbi
COP	4144.5	Colombian Peso
COU	0.0911	Unidad de Valor Real
CRC	519.625	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	103.23	Cape Verde Escudo
CZK	23.3	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9832	Danish Krone
DOP	58.87	Dominican Peso
DZD	134.1569	Algerian Dinar
EGP	48	Egyptian Pound
ERN	15	Nakfa
ETB	57.3013	Ethiopian Birr
EUR	0.9362	Euro
FJD	2.2242	Fiji Dollar
FKP	0.7886	Falkland Islands Pound
GBP	0.7921	Pound Sterling
GEL	2.805	Lari
GHS	15.25	Cedi
GIP	0.7886	Gibraltar Pound
GMD	68.75	Dalasi
GNF	8530	Guinea Franc
GTQ	7.76	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8091	Hong Kong Dollar
HNL	24.701	Lempira
HRK	7.0385	Croatian Kuna
HTG	132.35	Gourde
HUF	371.04	Forint
IDR	16400	Rupiah
ILS	3.7506	New Israeli Sheqel
INR	83.56	Indian Rupee

Foreign Exchange Position

Positions as at:

28 June 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.24	Iceland Krona
JMD	155	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	160.79	Yen
KES	128	Kenyan Shilling
KGS	86.4715	Som
KHR	4098	Riel
KMF	460.41	Comoro Franc
KPW	130	North Korean Won
KRW	1392.9	Won
KWD	0.3068	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	464	Tenge
LAK	21970	Kip
LBP	89500	Lebanese Pound
LKR	305.3	Sri Lanka Rupee
LRD	193.5	Liberian Dollar
LSL	18.1725	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8602	Libyan Dinar
MAD	9.9456	Moroccan Dirham
MDL	17.76	Moldovan Leu
MGA	4466.15	Malagasy Ariary
MKD	57.3	Denar
MMK	2093.7	Kyat
MNT	3370	Tugrik
MOP	8.043	Pataca
MRO	356	Ouguiya
MUR	46.88	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1716.73	Kwacha
MXN	18.325	Mexican Peso
MXV	2.2567	Mexican Unidad de Inversion (UDI)
MYR	4.71	Malaysian Ringgit
MZN	63.31	Metical
NAD	18.1521	Namibia Dollar
NGN	1495	Naira
NIO	36.62	Cordoba Oro
NOK	10.6779	Norwegian Krone
NPR	133.71	Nepalese Rupee
NZD	1.6434	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8182	Nuevo Sol

Foreign Exchange Position

Positions as at:

28 June 2024

PGK	3.7161	Kina
PHP	58.9	Philippine Peso
PKR	278.4	Pakistan Rupee
PLN	4.037	Zloty
PYG	7531.57	Guarani
QAR	3.6445	Qatari Rial
RON	4.6578	Leu
RSD	109.53	Serbian Dinar
RUB	88.2455	Russian Ruble
RWF	1297.24	Rwanda Franc
SAR	3.7515	Saudi Riyal
SBD	8.1169	Solomon Islands Dollar
SCR	14.2759	Seychelles Rupee
SDG	598.7002	Sudanese Pound
SEK	10.5736	Swedish Krona
SGD	1.3582	Singapore Dollar
SHP	0.7907	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	31.06	Surinam Dollar
SSP	1529.2972	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.1785	Lilangeni
THB	36.94	Baht
TJS	10.6	Somoni
TMT	3.4947	New Manat
TND	3.135	Tunisian Dinar
TOP	2.2899	Pa'anga
TRY	32.8379	Turkish Lira
TTD	6.7647	Trinidad and Tobago Dollar
TWD	32.549	New Taiwan Dollar
TZS	2630	Tanzanian Shilling
UAH	40.5	Hryvnia
UGX	3710	Uganda Shilling
USD	1	US Dollar
UYU	39.29	Peso Uruguayo
UZS	12575.27	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25465	Dong
VUV	118.02	Vatu
WST	2.6434	Tala
XAF	613.68	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	610	CFA Franc BCEAO
XPF	111.37	CFP Franc

Foreign Exchange Position

Positions as at:

28 June 2024

YER	249.97	Yemeni Rial
ZAR	18.1771	Rand
ZMK	5185	Zambian Kwacha
ZWL	12.921	Zimbabwe Dollar

Interest Rate Position

Positions as at: 28 June 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	731,255.66	297,666.75	1,028,922.41
Floating vs. Fixed	8,346,083.29	2,824,524.96	11,170,608.24
Overnight Index Swap	5,824,634.43	1,663,008.09	7,487,642.53
Total	14,901,973.39	4,785,199.80	19,687,173.19

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,199	3,868	18,067
Floating vs. Fixed	256,154	98,664	354,817
Overnight Index Swap	159,668	31,591	191,258
Total	430,020	134,122	564,142

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	144,253.93	0.00	27,200.98	147.13	102,067.31	166,856.35	588,396.72	1,028,922.41
Floating vs. Fixed	673,333.00	3,419,027.76	379,819.31	14,730.06	96,249.71	2,338,074.93	4,249,373.47	11,170,608.24
Overnight Index Swap	4,196,325.42	6,015.83	225,775.76	50,612.69	1,125,470.18	677.70	1,882,764.96	7,487,642.53
Total	5,013,912.35	3,425,043.59	632,796.05	65,489.88	1,323,787.20	2,505,608.98	6,720,535.14	19,687,173.19

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,295	0	180	9	2,186	6,047	6,352	18,067
Floating vs. Fixed	17,541	92,629	17,783	402	3,717	83,761	138,986	354,817
Overnight Index Swap	107,820	193	2,712	1,609	27,621	37	51,266	191,258
Total	128,656	92,822	20,675	2,020	33,524	89,844	196,603	564,142

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	429,746.53	160,874.77	252,466.49	126,753.87	30,580.92	16,125.61	12,374.22	1,028,922.41
Floating vs. Fixed	4,770,212.05	2,009,637.62	3,121,536.64	1,018,248.06	125,170.33	57,827.16	67,976.38	11,170,608.24
Overnight Index Swap	3,666,622.67	959,945.71	1,479,618.22	922,633.00	152,398.54	128,546.10	177,878.29	7,487,642.53
Total	8,866,581.24	3,130,458.11	4,853,621.35	2,067,634.93	308,149.79	202,498.88	258,228.89	19,687,173.19

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	3,968	2,791	5,859	3,195	1,080	584	591	18,067
Floating vs. Fixed	82,521	58,036	134,116	62,987	8,001	4,265	4,893	354,817
Overnight Index Swap	34,786	25,118	65,805	44,419	6,609	5,567	8,955	191,258
Total	121,275	85,944	205,780	110,601	15,690	10,415	14,439	564,142

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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28 June 2024

AFN	70.91	Afghani
ALL	93.54	Lek
AMD	387.33	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	854.722	Kwanza
ARS	910.5	Argentine Peso
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CZK	23.3	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9832	Danish Krone
DOP	58.87	Dominican Peso
DZD	134.1569	Algerian Dinar
EGP	48	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

28 June 2024

ETB	57.3013	Ethiopian Birr
EUR	0.9362	Euro
FJD	2.2242	Fiji Dollar
FKP	0.7886	Falkland Islands Pound
GBP	0.7921	Pound Sterling
GEL	2.805	Lari
GHS	15.25	Cedi
GIP	0.7886	Gibraltar Pound
GMD	68.75	Dalasi
GNF	8530	Guinea Franc
GTQ	7.76	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.8091	Hong Kong Dollar
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HRK	7.0385	Croatian Kuna
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IDR	16400	Rupiah
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IQD	1309	Iraqi Dinar
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KYD	0.825	Cayman Islands Dollar
KZT	464	Tenge
LAK	21970	Kip
LBP	89500	Lebanese Pound
LKR	305.3	Sri Lanka Rupee
LRD	193.5	Liberian Dollar
LSL	18.1725	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8602	Libyan Dinar

Interest Rate Position

Positions as at:

28 June 2024

MAD	9.9456 Moroccan Dirham
MDL	17.76 Moldovan Leu
MGA	4466.15 Malagasy Ariary
MKD	57.3 Denar
MMK	2093.7 Kyat
MNT	3370 Tugrik
MOP	8.043 Pataca
MRO	356 Ouguiya
MUR	46.88 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	18.325 Mexican Peso
MXV	2.2567 Mexican Unidad de Inversion (UDI)
MYR	4.71 Malaysian Ringgit
MZN	63.31 Metical
NAD	18.1521 Namibia Dollar
NGN	1495 Naira
NIO	36.62 Cordoba Oro
NOK	10.6779 Norwegian Krone
NPR	133.71 Nepalese Rupee
NZD	1.6434 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.8182 Nuevo Sol
PGK	3.7161 Kina
PHP	58.9 Philippine Peso
PKR	278.4 Pakistan Rupee
PLN	4.037 Zloty
PYG	7531.57 Guarani
QAR	3.6445 Qatari Rial
RON	4.6578 Leu
RSD	109.53 Serbian Dinar
RUB	88.2455 Russian Ruble
RWF	1297.24 Rwanda Franc
SAR	3.7515 Saudi Riyal
SBD	8.1169 Solomon Islands Dollar
SCR	14.2759 Seychelles Rupee
SDG	598.7002 Sudanese Pound
SEK	10.5736 Swedish Krona
SGD	1.3582 Singapore Dollar
SHP	0.7907 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

28 June 2024

SRD	31.06 Surinam Dollar
SSP	1529.2972 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.1785 Lilangeni
THB	36.94 Baht
TJS	10.6 Somoni
TMT	3.4947 New Manat
TND	3.135 Tunisian Dinar
TOP	2.2899 Pa'anga
TRY	32.8379 Turkish Lira
TTD	6.7647 Trinidad and Tobago Dollar
TWD	32.549 New Taiwan Dollar
TZS	2630 Tanzanian Shilling
UAH	40.5 Hryvnia
UGX	3710 Uganda Shilling
USD	1 US Dollar
UYU	39.29 Peso Uruguayo
UZS	12575.27 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25465 Dong
VUV	118.02 Vatu
WST	2.6434 Tala
XAF	613.68 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	610 CFA Franc BCEAO
XPF	111.37 CFP Franc
YER	249.97 Yemeni Rial
ZAR	18.1771 Rand
ZMK	5185 Zambian Kwacha
ZWL	12.921 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

24 June 2024 to

28 June 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	121,829.25	225,122.85	346,952.10
Total	121,829.25	225,122.85	346,952.10

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,766	31,761	54,527
Total	22,766	31,761	54,527

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	31,399.58	12,785.77	60,685.34	96,234.27	4,359.27	4,687.81	122,533.51	14,266.56	346,952.10
Total	31,399.58	12,785.77	60,685.34	96,234.27	4,359.27	4,687.81	122,533.51	14,266.56	346,952.10

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,655	4,210	10,708	15,692	898	1,838	19,085	443	54,527
Total	1,655	4,210	10,708	15,692	898	1,838	19,085	443	54,527

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	296,762.46	28,944.19	10,984.68	3,569.76	5,862.82	728.68	99.50	346,952.10
Total	296,762.46	28,944.19	10,984.68	3,569.76	5,862.82	728.68	99.50	346,952.10

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	52,215	1,303	495	222	258	30	5	54,527
Total	52,215	1,303	495	222	258	30	5	54,527

Interest Rate Turnover

Turnover for the period:

24 June 2024 to

28 June 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,536.35	199,718.35	216,254.71
Floating vs. Fixed	436,579.17	373,148.08	809,727.25
Overnight Index Swap	701,117.80	444,187.53	1,145,305.33
Total	1,154,233.32	1,017,053.96	2,171,287.28

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	104	990	1,094
Floating vs. Fixed	9,574	4,230	13,804
Overnight Index Swap	4,314	2,048	6,362
Total	13,991	7,268	21,259

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,146.68	0.00	22,093.18	0.00	0.00	3,776.11	184,238.74	216,254.71
Floating vs. Fixed	35,329.08	229,922.22	11,884.84	1,851.65	9,371.81	149,162.02	372,205.63	809,727.25
Overnight Index Swap	559,684.47	0.00	6,083.38	687.88	104,033.17	0.00	474,816.43	1,145,305.33
Total	601,160.23	229,922.22	40,061.40	2,539.52	113,404.98	152,938.13	1,031,260.80	2,171,287.28

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	211	0	185	0	0	128	570	1,094
Floating vs. Fixed	251	3,845	550	19	83	3,144	5,913	13,804
Overnight Index Swap	3,308	0	58	29	1,198	0	1,770	6,362
Total	3,769	3,845	793	48	1,281	3,272	8,252	21,259

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	137,586.27	33,424.80	23,976.05	14,195.65	2,248.06	3,131.78	1,692.10	216,254.71
Floating vs. Fixed	352,105.37	178,530.05	171,640.46	91,502.23	12,090.42	1,420.94	2,437.78	809,727.25
Overnight Index Swap	862,614.97	95,581.42	83,346.35	57,132.72	17,090.72	10,055.61	19,483.53	1,145,305.33
Total	1,352,306.61	307,536.27	278,962.85	162,830.60	31,429.20	14,608.33	23,613.42	2,171,287.28

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	148	101	240	275	104	57	170	1,094
Floating vs. Fixed	2,134	2,461	4,139	3,950	702	90	328	13,804
Overnight Index Swap	949	817	1,459	1,750	757	117	514	6,362
Total	3,231	3,378	5,838	5,974	1,563	264	1,011	21,259