

Foreign Exchange Position

Positions as at: 01 December 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	389,269.17	1,109,235.69	1,498,504.86
Total	389,269.17	1,109,235.69	1,498,504.86

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	76,084	170,803	246,886
Total	76,084	170,803	246,886

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	157,333.30	40,824.76	191,449.57	490,604.13	14,360.80	24,782.57	539,253.85	39,895.88	1,498,504.86
Total	157,333.30	40,824.76	191,449.57	490,604.13	14,360.80	24,782.57	539,253.85	39,895.88	1,498,504.86

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,923	19,062	35,006	95,731	3,680	8,915	71,638	3,932	246,886
Total	8,923	19,062	35,006	95,731	3,680	8,915	71,638	3,932	246,886

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	1,187,024.34	166,388.43	73,823.46	39,636.30	20,650.58	10,544.41	437.33	1,498,504.86
Total	1,187,024.34	166,388.43	73,823.46	39,636.30	20,650.58	10,544.41	437.33	1,498,504.86

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	226,596	9,582	4,800	2,691	2,138	1,019	60	246,886
Total	226,596	9,582	4,800	2,691	2,138	1,019	60	246,886

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham
AFN	69.39	Afghani
ALL	93	Lek
AMD	401.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	835.5	Kwanza
ARS	359.95	Argentine Peso
AUD	1.5108	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7781	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	110	Taka
BGN	1.7825	Bulgarian Lev
BHD	0.3762	Bahraini Dinar
BIF	2828.64	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

01 December 2023

BND	1.3328	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9029	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.289	Ngultrum
BWP	13.4409	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3589	Canadian Dollar
CDF	2645	Congolese Franc
CHF	0.8739	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	868.04	Chilean Peso
CNY	7.13	Yuan Renminbi
COP	4000.5	Colombian Peso
COU	0.0896	Unidad de Valor Real
CRC	528.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.51	Cape Verde Escudo
CZK	22.1	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.7959	Danish Krone
DOP	56.77	Dominican Peso
DZD	133.623	Algerian Dinar
EGP	30.9499	Egyptian Pound
ERN	15	Nakfa
ETB	55.6854	Ethiopian Birr
EUR	0.9114	Euro
FJD	2.2376	Fiji Dollar
FKP	0.7862	Falkland Islands Pound
GBP	0.7876	Pound Sterling
GEL	2.683	Lari
GHS	11.95	Cedi
GIP	0.7861	Gibraltar Pound
GMD	66.5	Dalasi
GNF	8500	Guinea Franc
GTQ	7.815	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8042	Hong Kong Dollar
HNL	24.633	Lempira
HRK	7.0385	Croatian Kuna
HTG	130	Gourde
HUF	344.41	Forint
IDR	15390	Rupiah
ILS	3.6794	New Israeli Sheqel
INR	83.352	Indian Rupee

Foreign Exchange Position

Positions as at:

01 December 2023

IQD	1308	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.03	Iceland Krona
JMD	155.1	Jamaican Dollar
JOD	0.7091	Jordanian Dinar
JPY	147.24	Yen
KES	153.1	Kenyan Shilling
KGS	89.0372	Som
KHR	4105	Riel
KMF	447.79	Comoro Franc
KPW	130	North Korean Won
KRW	1291.17	Won
KWD	0.3083	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	457.55	Tenge
LAK	20665	Kip
LBP	15000	Lebanese Pound
LKR	328.25	Sri Lanka Rupee
LRD	188	Liberian Dollar
LSL	18.7413	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7837	Libyan Dinar
MAD	10.0372	Moroccan Dirham
MDL	17.68	Moldovan Leu
MGA	4473	Malagasy Ariary
MKD	56.04	Denar
MMK	2093.7	Kyat
MNT	3445	Tugrik
MOP	8.039	Pataca
MRO	356	Ouguiya
MUR	43.95	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	17.276	Mexican Peso
MXV	2.1777	Mexican Unidad de Inversion (UDI)
MYR	4.6495	Malaysian Ringgit
MZN	63.22	Metical
NAD	18.742	Namibia Dollar
NGN	793	Naira
NIO	36.2	Cordoba Oro
NOK	10.6585	Norwegian Krone
NPR	133.32	Nepalese Rupee
NZD	1.6234	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.722	Nuevo Sol

Foreign Exchange Position

Positions as at:

01 December 2023

PGK	3.6036	Kina
PHP	55.42	Philippine Peso
PKR	285.25	Pakistan Rupee
PLN	3.9563	Zloty
PYG	7437.11	Guarani
QAR	3.644	Qatari Rial
RON	4.53	Leu
RSD	106.59	Serbian Dinar
RUB	88.6955	Russian Ruble
RWF	1232.91	Rwanda Franc
SAR	3.7512	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.1187	Seychelles Rupee
SDG	598.7002	Sudanese Pound
SEK	10.3624	Swedish Krona
SGD	1.3328	Singapore Dollar
SHP	0.7867	Saint Helena Pound
SLL	22511	Leone
SOS	568	Somali Shilling
SRD	37.6	Surinam Dollar
SSP	1054.9202	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	13000	Syrian Pound
SZL	18.742	Lilangeni
THB	34.82	Baht
TJS	10.91	Somoni
TMT	3.49	New Manat
TND	3.0958	Tunisian Dinar
TOP	2.2857	Pa'anga
TRY	28.8787	Turkish Lira
TTD	6.7425	Trinidad and Tobago Dollar
TWD	31.28	New Taiwan Dollar
TZS	2500	Tanzanian Shilling
UAH	36.36	Hryvnia
UGX	3813	Uganda Shilling
USD	1	US Dollar
UYU	39.09	Peso Uruguayo
UZS	12292.88	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24260	Dong
VUV	117.7	Vatu
WST	2.6392	Tala
XAF	597.85	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	593.5	CFA Franc BCEAO
XPF	108.45	CFP Franc

Foreign Exchange Position

Positions as at:

01 December 2023

YER	249.97	Yemeni Rial
ZAR	18.7511	Rand
ZMK	5185	Zambian Kwacha
ZWL	5514.34	Zimbabwe Dollar

Interest Rate Position

Positions as at:

01 December 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	886,671.96	395,673.08	1,282,345.04
Floating vs. Fixed	7,624,440.75	2,858,156.73	10,482,597.48
Overnight Index Swap	4,153,693.85	1,519,508.64	5,673,202.49
Total	12,664,806.56	4,773,338.45	17,438,145.01

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,959	4,018	18,977
Floating vs. Fixed	244,045	106,523	350,568
Overnight Index Swap	148,044	31,028	179,072
Total	407,048	141,569	548,617

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	183,476.69	0.00	45,154.73	338.42	137,229.86	184,612.86	731,532.47	1,282,345.04
Floating vs. Fixed	627,053.03	2,843,368.41	350,913.02	17,340.32	107,133.05	2,286,497.58	4,250,292.07	10,482,597.48
Overnight Index Swap	3,392,067.02	12,247.49	201,357.36	54,760.19	807,234.25	602.56	1,204,933.62	5,673,202.49
Total	4,202,596.73	2,855,615.90	597,425.11	72,438.93	1,051,597.17	2,471,713.00	6,186,758.16	17,438,145.01

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,452	0	224	10	2,604	6,231	6,457	18,977
Floating vs. Fixed	18,876	90,279	12,870	438	3,909	82,751	141,446	350,568
Overnight Index Swap	99,549	241	2,406	1,799	22,436	32	52,609	179,072
Total	121,877	90,520	15,500	2,247	28,949	89,014	200,511	548,617

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	621,327.24	179,631.18	280,752.62	137,183.55	34,098.72	15,901.53	13,450.21	1,282,345.04
Floating vs. Fixed	4,400,647.19	1,921,153.76	2,849,559.12	1,042,981.69	142,216.64	60,094.39	65,944.69	10,482,597.48
Overnight Index Swap	2,212,862.25	843,657.06	1,311,451.80	867,932.02	177,288.89	97,680.67	162,329.80	5,673,202.49
Total	7,234,836.68	2,944,442.00	4,441,763.54	2,048,097.26	353,604.25	173,676.59	241,724.69	17,438,145.01

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	4,179	2,986	6,017	3,380	1,166	614	636	18,977
Floating vs. Fixed	80,290	55,823	133,734	63,410	8,741	4,152	4,419	350,568
Overnight Index Swap	31,476	24,539	61,316	41,859	6,708	4,806	8,369	179,072
Total	115,944	83,348	201,066	108,649	16,615	9,572	13,424	548,617

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham

Interest Rate Position

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AFN	69.39	Afghani
ALL	93	Lek
AMD	401.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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DZD	133.623	Algerian Dinar
EGP	30.9499	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	55.6854	Ethiopian Birr
EUR	0.9114	Euro
FJD	2.2376	Fiji Dollar
FKP	0.7862	Falkland Islands Pound
GBP	0.7876	Pound Sterling
GEL	2.683	Lari
GHS	11.95	Cedi
GIP	0.7861	Gibraltar Pound
GMD	66.5	Dalasi
GNF	8500	Guinea Franc
GTQ	7.815	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8042	Hong Kong Dollar
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HRK	7.0385	Croatian Kuna
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JMD	155.1	Jamaican Dollar
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KYD	0.825	Cayman Islands Dollar
KZT	457.55	Tenge
LAK	20665	Kip
LBP	15000	Lebanese Pound
LKR	328.25	Sri Lanka Rupee
LRD	188	Liberian Dollar
LSL	18.7413	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7837	Libyan Dinar

Interest Rate Position

Positions as at:

01 December 2023

MAD	10.0372 Moroccan Dirham
MDL	17.68 Moldovan Leu
MGA	4473 Malagasy Ariary
MKD	56.04 Denar
MMK	2093.7 Kyat
MNT	3445 Tugrik
MOP	8.039 Pataca
MRO	356 Ouguiya
MUR	43.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.73 Kwacha
MXN	17.276 Mexican Peso
MXV	2.1777 Mexican Unidad de Inversion (UDI)
MYR	4.6495 Malaysian Ringgit
MZN	63.22 Metical
NAD	18.742 Namibia Dollar
NGN	793 Naira
NIO	36.2 Cordoba Oro
NOK	10.6585 Norwegian Krone
NPR	133.32 Nepalese Rupee
NZD	1.6234 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.722 Nuevo Sol
PGK	3.6036 Kina
PHP	55.42 Philippine Peso
PKR	285.25 Pakistan Rupee
PLN	3.9563 Zloty
PYG	7437.11 Guarani
QAR	3.644 Qatari Rial
RON	4.53 Leu
RSD	106.59 Serbian Dinar
RUB	88.6955 Russian Ruble
RWF	1232.91 Rwanda Franc
SAR	3.7512 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.1187 Seychelles Rupee
SDG	598.7002 Sudanese Pound
SEK	10.3624 Swedish Krona
SGD	1.3328 Singapore Dollar
SHP	0.7867 Saint Helena Pound
SLL	22511 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

01 December 2023

SRD	37.6 Surinam Dollar
SSP	1054.9202 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.742 Lilangeni
THB	34.82 Baht
TJS	10.91 Somoni
TMT	3.49 New Manat
TND	3.0958 Tunisian Dinar
TOP	2.2857 Pa'anga
TRY	28.8787 Turkish Lira
TTD	6.7425 Trinidad and Tobago Dollar
TWD	31.28 New Taiwan Dollar
TZS	2500 Tanzanian Shilling
UAH	36.36 Hryvnia
UGX	3813 Uganda Shilling
USD	1 US Dollar
UYU	39.09 Peso Uruguayo
UZS	12292.88 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24260 Dong
VUV	117.7 Vatu
WST	2.6392 Tala
XAF	597.85 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	593.5 CFA Franc BCEAO
XPF	108.45 CFP Franc
YER	249.97 Yemeni Rial
ZAR	18.7511 Rand
ZMK	5185 Zambian Kwacha
ZWL	5514.34 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 27 November 2023 to

01 December 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	110,970.52	217,558.58	328,529.10
Total	110,970.52	217,558.58	328,529.10

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,489	33,764	58,253
Total	24,489	33,764	58,253

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	31,779.50	10,984.00	46,888.79	110,034.49	5,393.05	9,137.82	103,939.15	10,372.30	328,529.10
Total	31,779.50	10,984.00	46,888.79	110,034.49	5,393.05	9,137.82	103,939.15	10,372.30	328,529.10

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,925	3,669	9,238	24,034	909	1,960	16,070	450	58,253
Total	1,925	3,669	9,238	24,034	909	1,960	16,070	450	58,253

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	290,126.66	27,555.72	6,809.50	1,247.46	2,031.92	131.83	626.01	328,529.10
Total	290,126.66	27,555.72	6,809.50	1,247.46	2,031.92	131.83	626.01	328,529.10

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	55,868	1,759	333	81	174	36	3	58,253
Total	55,868	1,759	333	81	174	36	3	58,253

Interest Rate Turnover

Turnover for the period:

27 November 2023 to

01 December 2023

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	39,167.07	245,568.21	284,735.28
Floating vs. Fixed	546,040.63	347,193.59	893,234.23
Overnight Index Swap	310,335.55	195,767.50	506,103.06
Total	895,543.26	788,529.31	1,684,072.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	228	649	877
Floating vs. Fixed	11,191	6,224	17,414
Overnight Index Swap	4,698	2,081	6,778
Total	16,116	8,953	25,069

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,391.59	0.00	8,500.63	0.00	0.00	2,909.95	266,933.11	284,735.28
Floating vs. Fixed	13,465.50	232,675.74	8,487.24	1,134.62	9,124.27	134,290.97	494,055.89	893,234.23
Overnight Index Swap	231,873.03	0.00	3,028.93	539.08	79,254.47	0.00	191,407.54	506,103.06
Total	251,730.12	232,675.74	20,016.81	1,673.71	88,378.74	137,200.92	952,396.54	1,684,072.56

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	101	0	74	0	0	79	624	877
Floating vs. Fixed	155	4,106	439	31	92	3,174	9,418	17,414
Overnight Index Swap	2,929	0	37	33	1,076	0	2,703	6,778
Total	3,184	4,106	550	64	1,168	3,252	12,745	25,069

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	209,683.27	26,633.78	25,054.31	12,798.84	3,478.62	2,900.61	4,185.84	284,735.28
Floating vs. Fixed	384,546.84	191,235.76	173,241.03	118,266.33	21,641.06	1,543.26	2,759.96	893,234.23
Overnight Index Swap	210,539.32	58,798.01	100,154.54	86,593.17	41,133.08	2,176.92	6,708.02	506,103.06
Total	804,769.42	276,667.55	298,449.88	217,658.35	66,252.76	6,620.79	13,653.82	1,684,072.56

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	140	109	159	197	94	39	141	877
Floating vs. Fixed	2,626	2,498	4,389	5,815	1,408	109	570	17,414
Overnight Index Swap	714	790	1,738	2,073	990	124	351	6,778
Total	3,480	3,396	6,286	8,084	2,491	272	1,061	25,069