

Foreign Exchange Position

Positions as at: 15 December 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	411,481.06	1,173,593.59	1,585,074.65
Total	411,481.06	1,173,593.59	1,585,074.65

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,857	178,281	253,138
Total	74,857	178,281	253,138

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	156,629.00	44,904.19	193,189.56	529,558.39	16,099.49	26,562.94	578,950.63	39,180.46	1,585,074.65
Total	156,629.00	44,904.19	193,189.56	529,558.39	16,099.49	26,562.94	578,950.63	39,180.46	1,585,074.65

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,822	19,123	36,716	96,671	3,963	9,149	74,718	3,976	253,138
Total	8,822	19,123	36,716	96,671	3,963	9,149	74,718	3,976	253,138

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	1,240,264.06	194,049.61	76,626.60	40,354.19	22,384.10	10,902.91	493.18	1,585,074.65
Total	1,240,264.06	194,049.61	76,626.60	40,354.19	22,384.10	10,902.91	493.18	1,585,074.65

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	227,277	14,745	4,840	2,848	2,336	1,027	65	253,138
Total	227,277	14,745	4,840	2,848	2,336	1,027	65	253,138

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham
AFN	69.55	Afghani
ALL	93.81	Lek
AMD	403.12	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	840	Kwanza
ARS	799.95	Argentine Peso
AUD	1.5006	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7984	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.75	Taka
BGN	1.798	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2830.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 15 December 2023

BND	1.333	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9197	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.394	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3517	Canadian Dollar
CDF	2670.7	Congolese Franc
CHF	0.8715	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	870	Chilean Peso
CNY	7.1725	Yuan Renminbi
COP	3967.5	Colombian Peso
COU	0.0892	Unidad de Valor Real
CRC	525.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.37	Cape Verde Escudo
CZK	22.441	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8556	Danish Krone
DOP	57.03	Dominican Peso
DZD	134.3089	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	55.8186	Ethiopian Birr
EUR	0.9194	Euro
FJD	2.1896	Fiji Dollar
FKP	0.7978	Falkland Islands Pound
GBP	0.7925	Pound Sterling
GEL	2.655	Lari
GHS	11.98	Cedi
GIP	0.7977	Gibraltar Pound
GMD	66.9	Dalasi
GNF	8507	Guinea Franc
GTQ	7.81	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.8107	Hong Kong Dollar
HNL	24.61	Lempira
HRK	7.0385	Croatian Kuna
HTG	130	Gourde
HUF	348.23	Forint
IDR	15655	Rupiah
ILS	3.6651	New Israeli Sheqel
INR	83.35	Indian Rupee

Foreign Exchange Position

Positions as at:		15 December 2023
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.34	Iceland Krona
JMD	154.64	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	142.88	Yen
KES	153.3	Kenyan Shilling
KGS	89.2	Som
KHR	4099	Riel
KMF	455.93	Comoro Franc
KPW	130	North Korean Won
KRW	1317.04	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	457.59	Tenge
LAK	20670	Kip
LBP	15000	Lebanese Pound
LKR	326.5	Sri Lanka Rupee
LRD	189	Liberian Dollar
LSL	18.6763	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8211	Libyan Dinar
MAD	10.1384	Moroccan Dirham
MDL	17.61	Moldovan Leu
MGA	4519.73	Malagasy Ariary
MKD	56.96	Denar
MMK	2093.7	Kyat
MNT	3409	Tugrik
MOP	8.048	Pataca
MRO	356	Ouguiya
MUR	44.44	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	17.235	Mexican Peso
MXV	2.1653	Mexican Unidad de Inversion (UDI)
MYR	4.704	Malaysian Ringgit
MZN	63.22	Metical
NAD	19.08	Namibia Dollar
NGN	802	Naira
NIO	36.2	Cordoba Oro
NOK	10.7798	Norwegian Krone
NPR	133.44	Nepalese Rupee
NZD	1.6194	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.7781	Nuevo Sol

Foreign Exchange Position

Positions as at:		15 December 2023
PGK	3.6036	Kina
PHP	56.07	Philippine Peso
PKR	283.22	Pakistan Rupee
PLN	3.9511	Zloty
PYG	7311	Guarani
QAR	3.6419	Qatari Rial
RON	4.5649	Leu
RSD	107.65	Serbian Dinar
RUB	89.3455	Russian Ruble
RWF	1242.27	Rwanda Franc
SAR	3.7509	Saudi Riyal
SBD	8.2713	Solomon Islands Dollar
SCR	13.3868	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.3166	Swedish Krona
SGD	1.333	Singapore Dollar
SHP	0.7985	Saint Helena Pound
SLL	22554	Leone
SOS	568	Somali Shilling
SRD	37.413	Surinam Dollar
SSP	1049.4555	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.6823	Lilangeni
THB	35.29	Baht
TJS	10.91	Somoni
TMT	3.49	New Manat
TND	3.0894	Tunisian Dinar
TOP	2.2946	Pa'anga
TRY	28.9457	Turkish Lira
TTD	6.7583	Trinidad and Tobago Dollar
TWD	31.44	New Taiwan Dollar
TZS	2500	Tanzanian Shilling
UAH	37.02	Hryvnia
UGX	3768	Uganda Shilling
USD	1	US Dollar
UYU	39.85	Peso Uruguayo
UZS	12362	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24279	Dong
VUV	117	Vatu
WST	2.6525	Tala
XAF	603.07	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	604.75	CFA Franc BCEAO
XPF	109.41	CFP Franc

Foreign Exchange Position

Positions as at: 15 December 2023

YER	249.97	Yemeni Rial
ZAR	18.6765	Rand
ZMK	5185	Zambian Kwacha
ZWL	5585	Zimbabwe Dollar

Interest Rate Position

Positions as at: 15 December 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	849,094.54	456,287.81	1,305,382.35
Floating vs. Fixed	8,020,450.93	3,016,844.64	11,037,295.57
Overnight Index Swap	4,299,953.09	1,692,612.32	5,992,565.41
Total	13,169,498.56	5,165,744.77	18,335,243.33

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,893	3,928	18,821
Floating vs. Fixed	249,701	106,070	355,771
Overnight Index Swap	148,818	33,609	182,427
Total	413,412	143,607	557,019

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	173,938.34	0.00	44,313.34	336.33	140,716.09	185,430.43	760,647.83	1,305,382.35
Floating vs. Fixed	936,920.95	2,939,666.91	351,788.00	15,490.49	108,709.15	2,289,020.00	4,395,700.07	11,037,295.57
Overnight Index Swap	3,633,212.22	12,147.04	207,758.21	56,714.61	883,725.57	1,011.75	1,197,996.00	5,992,565.41
Total	4,744,071.52	2,951,813.95	603,859.55	72,541.43	1,133,150.82	2,475,462.18	6,354,343.89	18,335,243.33

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,304	0	221	10	2,594	6,267	6,426	18,821
Floating vs. Fixed	18,824	91,738	13,371	436	3,842	83,329	144,233	355,771
Overnight Index Swap	102,891	240	2,442	1,846	23,300	34	51,674	182,427
Total	125,019	91,978	16,034	2,292	29,736	89,629	202,332	557,019

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	640,639.81	185,192.65	279,610.78	135,860.72	34,717.79	16,270.42	13,090.18	1,305,382.35
Floating vs. Fixed	4,561,084.80	2,044,244.57	3,008,993.09	1,119,743.80	176,529.62	60,403.59	66,296.11	11,037,295.57
Overnight Index Swap	2,326,373.78	903,248.23	1,371,590.06	930,137.68	187,073.77	100,985.12	173,156.77	5,992,565.41
Total	7,528,098.39	3,132,685.45	4,660,193.93	2,185,742.20	398,321.18	177,659.13	252,543.06	18,335,243.33

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	4,074	2,998	5,980	3,357	1,165	617	630	18,821
Floating vs. Fixed	79,451	56,696	136,036	65,606	9,328	4,194	4,461	355,771
Overnight Index Swap	31,890	24,813	61,732	42,705	7,293	4,930	9,065	182,427
Total	115,415	84,507	203,748	111,667	17,786	9,741	14,156	557,019

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham

Interest Rate Position

Positions as at: 15 December 2023

AFN	69.55	Afghani
ALL	93.81	Lek
AMD	403.12	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	840	Kwanza
ARS	799.95	Argentine Peso
AUD	1.5006	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7984	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.75	Taka
BGN	1.798	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2830.75	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.333	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9197	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.394	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3517	Canadian Dollar
CDF	2670.7	Congolese Franc
CHF	0.8715	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	870	Chilean Peso
CNY	7.1725	Yuan Renminbi
COP	3967.5	Colombian Peso
COU	0.0892	Unidad de Valor Real
CRC	525.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.37	Cape Verde Escudo
CZK	22.441	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8556	Danish Krone
DOP	57.03	Dominican Peso
DZD	134.3089	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 15 December 2023

ETB	55.8186	Ethiopian Birr
EUR	0.9194	Euro
FJD	2.1896	Fiji Dollar
FKP	0.7978	Falkland Islands Pound
GBP	0.7925	Pound Sterling
GEL	2.655	Lari
GHS	11.98	Cedi
GIP	0.7977	Gibraltar Pound
GMD	66.9	Dalasi
GNF	8507	Guinea Franc
GTQ	7.81	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.8107	Hong Kong Dollar
HNL	24.61	Lempira
HRK	7.0385	Croatian Kuna
HTG	130	Gourde
HUF	348.23	Forint
IDR	15655	Rupiah
ILS	3.6651	New Israeli Sheqel
INR	83.35	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.34	Iceland Krona
JMD	154.64	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	142.88	Yen
KES	153.3	Kenyan Shilling
KGS	89.2	Som
KHR	4099	Riel
KMF	455.93	Comoro Franc
KPW	130	North Korean Won
KRW	1317.04	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	457.59	Tenge
LAK	20670	Kip
LBP	15000	Lebanese Pound
LKR	326.5	Sri Lanka Rupee
LRD	189	Liberian Dollar
LSL	18.6763	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8211	Libyan Dinar

Interest Rate Position

Positions as at:

15 December 2023

MAD	10.1384 Moroccan Dirham
MDL	17.61 Moldovan Leu
MGA	4519.73 Malagasy Ariary
MKD	56.96 Denar
MMK	2093.7 Kyat
MNT	3409 Tugrik
MOP	8.048 Pataca
MRO	356 Ouguiya
MUR	44.44 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.73 Kwacha
MXN	17.235 Mexican Peso
MXV	2.1653 Mexican Unidad de Inversion (UDI)
MYR	4.704 Malaysian Ringgit
MZN	63.22 Metical
NAD	19.08 Namibia Dollar
NGN	802 Naira
NIO	36.2 Cordoba Oro
NOK	10.7798 Norwegian Krone
NPR	133.44 Nepalese Rupee
NZD	1.6194 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.7781 Nuevo Sol
PGK	3.6036 Kina
PHP	56.07 Philippine Peso
PKR	283.22 Pakistan Rupee
PLN	3.9511 Zloty
PYG	7311 Guarani
QAR	3.6419 Qatari Rial
RON	4.5649 Leu
RSD	107.65 Serbian Dinar
RUB	89.3455 Russian Ruble
RWF	1242.27 Rwanda Franc
SAR	3.7509 Saudi Riyal
SBD	8.2713 Solomon Islands Dollar
SCR	13.3868 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.3166 Swedish Krona
SGD	1.333 Singapore Dollar
SHP	0.7985 Saint Helena Pound
SLL	22554 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:	15 December 2023
SRD	37.413 Surinam Dollar
SSP	1049.4555 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.6823 Lilangeni
THB	35.29 Baht
TJS	10.91 Somoni
TMT	3.49 New Manat
TND	3.0894 Tunisian Dinar
TOP	2.2946 Pa'anga
TRY	28.9457 Turkish Lira
TTD	6.7583 Trinidad and Tobago Dollar
TWD	31.44 New Taiwan Dollar
TZS	2500 Tanzanian Shilling
UAH	37.02 Hryvnia
UGX	3768 Uganda Shilling
USD	1 US Dollar
UYU	39.85 Peso Uruguayo
UZS	12362 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24279 Dong
VUV	117 Vatu
WST	2.6525 Tala
XAF	603.07 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	604.75 CFA Franc BCEAO
XPF	109.41 CFP Franc
YER	249.97 Yemeni Rial
ZAR	18.6765 Rand
ZMK	5185 Zambian Kwacha
ZWL	5585 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 11 December 2023 to 15 December 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	107,369.59	234,186.81	341,556.40
Total	107,369.59	234,186.81	341,556.40

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,417	32,569	53,986
Total	21,417	32,569	53,986

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	28,288.26	13,793.34	41,520.92	114,289.72	2,894.65	6,231.18	130,276.55	4,261.78	341,556.40
Total	28,288.26	13,793.34	41,520.92	114,289.72	2,894.65	6,231.18	130,276.55	4,261.78	341,556.40

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,607	3,537	9,445	21,665	678	1,728	14,914	414	53,986
Total	1,607	3,537	9,445	21,665	678	1,728	14,914	414	53,986

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	278,093.25	48,454.79	7,553.01	3,673.64	3,622.78	101.36	57.55	341,556.40
Total	278,093.25	48,454.79	7,553.01	3,673.64	3,622.78	101.36	57.55	341,556.40

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	48,453	4,717	326	162	301	22	6	53,986
Total	48,453	4,717	326	162	301	22	6	53,986

Interest Rate Turnover

Turnover for the period: 11 December 2023 to 15 December 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,784.56	331,740.50	340,525.06
Floating vs. Fixed	452,443.69	504,923.36	957,367.05
Overnight Index Swap	454,362.72	319,094.34	773,457.06
Total	915,590.98	1,155,758.19	2,071,349.17

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	118	807	924
Floating vs. Fixed	9,486	5,637	15,123
Overnight Index Swap	6,994	4,177	11,171
Total	16,597	10,621	27,217

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,393.82	0.00	8,862.44	0.00	0.00	4,378.05	320,890.74	340,525.06
Floating vs. Fixed	73,703.73	281,626.88	8,922.49	1,060.09	10,542.69	94,917.48	486,593.69	957,367.05
Overnight Index Swap	438,914.62	0.00	13,248.69	3,095.38	53,928.53	819.39	263,450.45	773,457.06
Total	519,012.17	281,626.88	31,033.62	4,155.47	64,471.23	100,114.92	1,070,934.88	2,071,349.17

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	134	0	90	0	0	145	555	924
Floating vs. Fixed	257	4,007	383	34	90	2,206	8,146	15,123
Overnight Index Swap	6,020	0	55	28	1,210	4	3,854	11,171
Total	6,411	4,007	528	62	1,300	2,355	12,555	27,217

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	267,269.47	29,659.19	23,224.91	11,963.63	3,244.55	2,951.62	2,211.69	340,525.06
Floating vs. Fixed	412,392.09	208,334.96	191,921.87	117,183.21	22,732.43	2,255.20	2,547.30	957,367.05
Overnight Index Swap	363,045.76	128,281.90	137,887.12	90,481.60	35,468.26	2,670.69	15,621.73	773,457.06
Total	1,042,707.32	366,276.05	353,033.90	219,628.44	61,445.24	7,877.51	20,380.72	2,071,349.17

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	111	102	224	209	96	47	136	924
Floating vs. Fixed	1,594	2,277	4,406	4,643	1,603	137	465	15,123
Overnight Index Swap	1,284	1,192	3,134	2,925	1,379	166	1,092	11,171
Total	2,989	3,570	7,763	7,777	3,077	349	1,693	27,217