

Foreign Exchange Position

Positions as at: 22 December 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	356,606.06	996,714.53	1,353,320.59
Total	356,606.06	996,714.53	1,353,320.59

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,993	130,922	193,915
Total	62,993	130,922	193,915

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	150,529.13	36,443.61	180,381.29	415,070.97	12,375.74	18,053.82	505,146.34	35,319.68	1,353,320.59
Total	150,529.13	36,443.61	180,381.29	415,070.97	12,375.74	18,053.82	505,146.34	35,319.68	1,353,320.59

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,010	12,793	31,259	71,196	2,574	5,795	58,551	3,737	193,915
Total	8,010	12,793	31,259	71,196	2,574	5,795	58,551	3,737	193,915

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	1,068,121.13	143,612.93	70,776.91	39,095.16	20,309.72	10,914.02	490.72	1,353,320.59
Total	1,068,121.13	143,612.93	70,776.91	39,095.16	20,309.72	10,914.02	490.72	1,353,320.59

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	175,469	7,852	4,305	3,021	2,199	1,008	61	193,915
Total	175,469	7,852	4,305	3,021	2,199	1,008	61	193,915

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6721	UAE Dirham
AFN	69.8	Afghani
ALL	93.87	Lek
AMD	404.54	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	842.5	Kwanza
ARS	803.7	Argentine Peso
AUD	1.4854	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7869	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	109.5	Taka
BGN	1.787	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2828.94	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:	22 December 2023
BND	1.3325 Brunei Dollar
BOB	6.85 Boliviano
BRL	4.9163 Brazilian Real
BSD	1 Bahamian Dollar
BTN	83.164 Ngultrum
BWP	13.3156 Pula
BYR	19560 Belarussian Ruble
BZD	2 Belize Dollar
CAD	1.3366 Canadian Dollar
CDF	2652 Congolese Franc
CHF	0.8626 Swiss Franc
CLF	24948.04 Unidades de fomento
CLP	871.7 Chilean Peso
CNY	7.1355 Yuan Renminbi
COP	3935.74 Colombian Peso
COU	0.0905 Unidad de Valor Real
CRC	522 Costa Rican Colon
CUC	1 Peso Convertible
CUP	24 Cuban Peso
CVE	100.74 Cape Verde Escudo
CZK	22.351 Czech Koruna
DJF	177.55 Djibouti Franc
DKK	6.8134 Danish Krone
DOP	57.27 Dominican Peso
DZD	134.1031 Algerian Dinar
EGP	30.85 Egyptian Pound
ERN	15 Nakfa
ETB	55.8901 Ethiopian Birr
EUR	0.9139 Euro
FJD	2.2143 Fiji Dollar
FKP	0.7864 Falkland Islands Pound
GBP	0.7911 Pound Sterling
GEL	2.66 Lari
GHS	11.98 Cedi
GIP	0.7864 Gibraltar Pound
GMD	66.95 Dalasi
GNF	8510 Guinea Franc
GTQ	7.805 Quetzal
GYD	208.29 Guyana Dollar
HKD	7.8073 Hong Kong Dollar
HNL	24.53 Lempira
HRK	7.0385 Croatian Kuna
HTG	131.4438 Gourde
HUF	350.79 Forint
IDR	15505 Rupiah
ILS	3.6291 New Israeli Sheqel
INR	83.139 Indian Rupee

Foreign Exchange Position

Positions as at:		22 December 2023
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.2	Iceland Krona
JMD	154.38	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
JPY	143.56	Yen
KES	154	Kenyan Shilling
KGS	88.8656	Som
KHR	4095.9	Riel
KMF	448.31	Comoro Franc
KPW	130	North Korean Won
KRW	1303.08	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	455.29	Tenge
LAK	20529.4	Kip
LBP	14991.4	Lebanese Pound
LKR	326.75	Sri Lanka Rupee
LRD	189	Liberian Dollar
LSL	18.3021	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7838	Libyan Dinar
MAD	10.0415	Moroccan Dirham
MDL	17.4173	Moldovan Leu
MGA	4545	Malagasy Ariary
MKD	56.03	Denar
MMK	2093.7	Kyat
MNT	3420	Tugrik
MOP	8.034	Pataca
MRO	356	Ouguiya
MUR	43.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1665	Kwacha
MXN	17.1414	Mexican Peso
MXV	2.1509	Mexican Unidad de Inversion (UDI)
MYR	4.656	Malaysian Ringgit
MZN	63.19	Metical
NAD	18.2819	Namibia Dollar
NGN	824	Naira
NIO	36.2	Cordoba Oro
NOK	10.3475	Norwegian Krone
NPR	133.07	Nepalese Rupee
NZD	1.6003	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.6901	Nuevo Sol

Foreign Exchange Position

Positions as at:		22 December 2023
PGK	3.6062	Kina
PHP	55.72	Philippine Peso
PKR	282.72	Pakistan Rupee
PLN	3.9684	Zloty
PYG	7359	Guarani
QAR	3.6404	Qatari Rial
RON	4.5399	Leu
RSD	106.98	Serbian Dinar
RUB	89.648	Russian Ruble
RWF	1245.7	Rwanda Franc
SAR	3.7465	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.4395	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.1684	Swedish Krona
SGD	1.3325	Singapore Dollar
SHP	0.7828	Saint Helena Pound
SLL	22549.4	Leone
SOS	568	Somali Shilling
SRD	37.018	Surinam Dollar
SSP	1052.4763	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.302	Lilangeni
THB	34.97	Baht
TJS	10.91	Somoni
TMT	3.49	New Manat
TND	3.094	Tunisian Dinar
TOP	2.2676	Pa'anga
TRY	29.1117	Turkish Lira
TTD	6.7667	Trinidad and Tobago Dollar
TWD	31.319	New Taiwan Dollar
TZS	2510	Tanzanian Shilling
UAH	37.6	Hryvnia
UGX	3756.23	Uganda Shilling
USD	1	US Dollar
UYU	39.31	Peso Uruguayo
UZS	12362.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24335	Dong
VUV	116.3	Vatu
WST	2.6525	Tala
XAF	598.54	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	597.13	CFA Franc BCEAO
XPF	108.73	CFP Franc

Foreign Exchange Position

Positions as at: 22 December 2023

YER	249.67	Yemeni Rial
ZAR	18.3171	Rand
ZMK	5185	Zambian Kwacha
ZWL	5645.37	Zimbabwe Dollar

Interest Rate Position

Positions as at: 22 December 2023

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	841,566.00	315,912.62	1,157,478.62
Floating vs. Fixed	7,788,094.03	3,041,442.38	10,829,536.42
Overnight Index Swap	4,292,418.06	1,700,326.30	5,992,744.37
Total	12,922,078.09	5,057,681.31	17,979,759.40

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,821	3,889	18,710
Floating vs. Fixed	248,459	107,990	356,449
Overnight Index Swap	149,320	33,729	183,048
Total	412,600	145,607	558,206

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	165,376.75	0.00	36,370.86	336.92	139,311.40	183,629.98	632,452.70	1,157,478.62
Floating vs. Fixed	612,186.26	2,993,487.51	353,052.41	15,333.70	105,394.11	2,288,065.04	4,462,017.38	10,829,536.42
Overnight Index Swap	3,677,772.75	12,210.02	179,574.30	55,068.46	896,100.75	1,422.07	1,170,596.01	5,992,744.37
Total	4,455,335.76	3,005,697.54	568,997.58	70,739.09	1,140,806.27	2,473,117.09	6,265,066.09	17,979,759.40

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,261	0	193	10	2,588	6,246	6,413	18,710
Floating vs. Fixed	18,512	91,300	13,322	422	3,813	83,532	145,549	356,449
Overnight Index Swap	102,978	240	2,319	1,747	23,924	36	51,804	183,048
Total	124,751	91,540	15,834	2,179	30,325	89,813	203,766	558,206

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	494,061.05	178,801.82	287,348.32	135,371.64	33,424.54	16,395.56	12,075.69	1,157,478.62
Floating vs. Fixed	4,649,594.65	1,966,170.27	2,940,102.25	1,013,791.92	131,391.79	62,063.63	66,421.91	10,829,536.42
Overnight Index Swap	2,320,196.24	931,074.34	1,380,153.95	913,442.80	170,224.26	109,534.35	168,118.44	5,992,744.37
Total	7,463,851.93	3,076,046.43	4,607,604.52	2,062,606.35	335,040.59	187,993.53	246,616.04	17,979,759.40

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	4,022	2,963	6,006	3,342	1,150	619	608	18,710
Floating vs. Fixed	81,742	58,217	136,924	62,875	7,974	4,271	4,446	356,449
Overnight Index Swap	32,074	25,451	62,288	42,494	6,627	5,085	9,031	183,048
Total	117,838	86,631	205,217	108,711	15,751	9,975	14,085	558,206

Foreign Exchange Rate

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AED	3.6721	UAE Dirham

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LVL	0.5078	Latvian Lats
LYD	4.7838	Libyan Dinar

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22 December 2023

MAD	10.0415 Moroccan Dirham
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MGA	4545 Malagasy Ariary
MKD	56.03 Denar
MMK	2093.7 Kyat
MNT	3420 Tugrik
MOP	8.034 Pataca
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MVR	15.42 Rufiyaa
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MXN	17.1414 Mexican Peso
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MYR	4.656 Malaysian Ringgit
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PHP	55.72 Philippine Peso
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PYG	7359 Guarani
QAR	3.6404 Qatari Rial
RON	4.5399 Leu
RSD	106.98 Serbian Dinar
RUB	89.648 Russian Ruble
RWF	1245.7 Rwanda Franc
SAR	3.7465 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.4395 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.1684 Swedish Krona
SGD	1.3325 Singapore Dollar
SHP	0.7828 Saint Helena Pound
SLL	22549.4 Leone
SOS	568 Somali Shilling

Interest Rate Position

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SRD	37.018 Surinam Dollar
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STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.302 Lilangeni
THB	34.97 Baht
TJS	10.91 Somoni
TMT	3.49 New Manat
TND	3.094 Tunisian Dinar
TOP	2.2676 Pa'anga
TRY	29.1117 Turkish Lira
TTD	6.7667 Trinidad and Tobago Dollar
TWD	31.319 New Taiwan Dollar
TZS	2510 Tanzanian Shilling
UAH	37.6 Hryvnia
UGX	3756.23 Uganda Shilling
USD	1 US Dollar
UYU	39.31 Peso Uruguayo
UZS	12362.6 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24335 Dong
VUV	116.3 Vatu
WST	2.6525 Tala
XAF	598.54 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	597.13 CFA Franc BCEAO
XPF	108.73 CFP Franc
YER	249.67 Yemeni Rial
ZAR	18.3171 Rand
ZMK	5185 Zambian Kwacha
ZWL	5645.37 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 18 December 2023 to 22 December 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	84,567.55	179,234.51	263,802.06
Total	84,567.55	179,234.51	263,802.06

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,191	26,174	42,365
Total	16,191	26,174	42,365

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	17,227.96	9,551.92	38,599.36	72,040.36	4,133.53	3,569.00	115,811.90	2,868.04	263,802.06
Total	17,227.96	9,551.92	38,599.36	72,040.36	4,133.53	3,569.00	115,811.90	2,868.04	263,802.06

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	927	2,925	8,715	14,971	747	1,777	11,967	337	42,365
Total	927	2,925	8,715	14,971	747	1,777	11,967	337	42,365

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	226,556.18	24,780.99	6,614.87	1,927.09	3,774.98	147.94	0.00	263,802.06
Total	226,556.18	24,780.99	6,614.87	1,927.09	3,774.98	147.94	0.00	263,802.06

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	39,342	2,385	292	101	232	13	0	42,365
Total	39,342	2,385	292	101	232	13	0	42,365

Interest Rate Turnover

Turnover for the period: 18 December 2023 to 22 December 2023

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,636.01	344,033.08	364,669.09
Floating vs. Fixed	280,027.98	702,020.70	982,048.67
Overnight Index Swap	288,395.09	261,878.02	550,273.11
Total	589,059.07	1,307,931.80	1,896,990.87

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	134	864	998
Floating vs. Fixed	7,373	6,547	13,920
Overnight Index Swap	4,708	2,200	6,908
Total	12,215	9,611	21,825

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,949.86	0.00	9,588.70	0.00	565.20	3,968.75	345,596.58	364,669.09
Floating vs. Fixed	16,638.95	204,129.81	9,970.48	1,028.66	8,106.10	109,925.33	632,249.34	982,048.67
Overnight Index Swap	333,670.90	0.00	9,870.88	4,514.68	69,371.04	820.97	132,024.65	550,273.11
Total	355,259.71	204,129.81	29,430.06	5,543.34	78,042.33	114,715.04	1,109,870.57	1,896,990.87

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	157	0	90	0	6	134	611	998
Floating vs. Fixed	154	2,468	452	19	89	2,525	8,214	13,920
Overnight Index Swap	2,986	0	26	166	1,240	4	2,487	6,908
Total	3,297	2,468	567	185	1,335	2,662	11,311	21,825

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	274,841.46	32,921.97	35,101.60	13,766.91	2,790.93	3,015.71	2,230.51	364,669.09
Floating vs. Fixed	570,380.88	138,733.86	157,462.57	90,687.77	18,981.10	3,696.39	2,106.11	982,048.67
Overnight Index Swap	261,604.99	111,211.87	82,972.67	55,573.31	27,552.89	3,837.03	7,520.36	550,273.11
Total	1,106,827.33	282,867.71	275,536.83	160,027.98	49,324.92	10,549.14	11,856.97	1,896,990.87

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	105	250	246	96	49	142	998
Floating vs. Fixed	1,981	1,737	3,916	4,401	1,196	203	487	13,920
Overnight Index Swap	835	824	1,738	1,831	1,022	119	540	6,908
Total	2,927	2,666	5,904	6,477	2,313	371	1,169	21,825