

## Foreign Exchange Position

Positions as at: 29 December 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	319,387.03	952,904.60	1,272,291.63
<b>Total</b>	<b>319,387.03</b>	<b>952,904.60</b>	<b>1,272,291.63</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,202	118,677	169,879
<b>Total</b>	<b>51,202</b>	<b>118,677</b>	<b>169,879</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	143,101.56	31,099.25	165,223.16	376,129.40	10,870.49	15,549.74	498,021.10	32,296.92	1,272,291.63
<b>Total</b>	<b>143,101.56</b>	<b>31,099.25</b>	<b>165,223.16</b>	<b>376,129.40</b>	<b>10,870.49</b>	<b>15,549.74</b>	<b>498,021.10</b>	<b>32,296.92</b>	<b>1,272,291.63</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,421	10,702	27,588	60,695	2,300	5,056	52,529	3,588	169,879
<b>Total</b>	<b>7,421</b>	<b>10,702</b>	<b>27,588</b>	<b>60,695</b>	<b>2,300</b>	<b>5,056</b>	<b>52,529</b>	<b>3,588</b>	<b>169,879</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	999,490.14	140,617.31	64,515.09	37,770.69	18,515.27	10,873.62	509.52	1,272,291.63
<b>Total</b>	<b>999,490.14</b>	<b>140,617.31</b>	<b>64,515.09</b>	<b>37,770.69</b>	<b>18,515.27</b>	<b>10,873.62</b>	<b>509.52</b>	<b>1,272,291.63</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	152,121	7,686	3,929	2,938	2,153	991	61	169,879
<b>Total</b>	<b>152,121</b>	<b>7,686</b>	<b>3,929</b>	<b>2,938</b>	<b>2,153</b>	<b>991</b>	<b>61</b>	<b>169,879</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham
AFN	70.21	Afghani
ALL	92.75	Lek
AMD	404.18	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	842.5	Kwanza
ARS	807.4	Argentine Peso
AUD	1.4601	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7605	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	109.5	Taka
BGN	1.7752	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2830.03	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

29 December 2023

BND	1.3199	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.8267	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.325	Ngultrum
BWP	13.3511	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3207	Canadian Dollar
CDF	2660	Congolese Franc
CHF	0.8429	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	881.55	Chilean Peso
CNY	7.1405	Yuan Renminbi
COP	3828.5	Colombian Peso
COU	0.093	Unidad de Valor Real
CRC	518.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.26	Cape Verde Escudo
CZK	22.201	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.7123	Danish Krone
DOP	57.56	Dominican Peso
DZD	134.0386	Algerian Dinar
EGP	30.75	Egyptian Pound
ERN	15	Nakfa
ETB	55.9684	Ethiopian Birr
EUR	0.9003	Euro
FJD	2.157	Fiji Dollar
FKP	0.7878	Falkland Islands Pound
GBP	0.7811	Pound Sterling
GEL	2.669	Lari
GHS	11.98	Cedi
GIP	0.7816	Gibraltar Pound
GMD	66.48	Dalasi
GNF	8511	Guinea Franc
GTQ	7.815	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.8099	Hong Kong Dollar
HNL	24.53	Lempira
HRK	7.0385	Croatian Kuna
HTG	129	Gourde
HUF	343.76	Forint
IDR	15425	Rupiah
ILS	3.6086	New Israeli Sheqel
INR	83.263	Indian Rupee

## Foreign Exchange Position

Positions as at:

29 December 2023

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.56	Iceland Krona
JMD	153.5	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	141.83	Yen
KES	156	Kenyan Shilling
KGS	89.0285	Som
KHR	4081.914	Riel
KMF	443.2	Comoro Franc
KPW	130	North Korean Won
KRW	1292.78	Won
KWD	0.307	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	454	Tenge
LAK	20496	Kip
LBP	15000	Lebanese Pound
LKR	323.75	Sri Lanka Rupee
LRD	189	Liberian Dollar
LSL	18.3825	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7701	Libyan Dinar
MAD	9.797	Moroccan Dirham
MDL	17.3623	Moldovan Leu
MGA	4540	Malagasy Ariary
MKD	55.31	Denar
MMK	2093.7	Kyat
MNT	3402	Tugrik
MOP	8.044	Pataca
MRO	356	Ouguiya
MUR	44.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	16.918	Mexican Peso
MXV	2.1213	Mexican Unidad de Inversion (UDI)
MYR	4.627	Malaysian Ringgit
MZN	63.14	Metical
NAD	18.416	Namibia Dollar
NGN	884	Naira
NIO	36.2	Cordoba Oro
NOK	10.0979	Norwegian Krone
NPR	133.35	Nepalese Rupee
NZD	1.577	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.6767	Nuevo Sol

## Foreign Exchange Position

Positions as at:

29 December 2023

PGK	3.6062	Kina
PHP	55.6	Philippine Peso
PKR	281.82	Pakistan Rupee
PLN	3.8864	Zloty
PYG	7265	Guarani
QAR	3.6419	Qatari Rial
RON	4.4774	Leu
RSD	105.43	Serbian Dinar
RUB	91.6205	Russian Ruble
RWF	1249.2	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.4689	Seychelles Rupee
SDG	598	Sudanese Pound
SEK	9.9395	Swedish Krona
SGD	1.3199	Singapore Dollar
SHP	0.7816	Saint Helena Pound
SLL	22684.2	Leone
SOS	568	Somali Shilling
SRD	36.856	Surinam Dollar
SSP	1054.225	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.3885	Lilangeni
THB	34.33	Baht
TJS	10.93	Somoni
TMT	3.49	New Manat
TND	3.0651	Tunisian Dinar
TOP	2.2599	Pa'anga
TRY	29.3733	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	30.82	New Taiwan Dollar
TZS	2512	Tanzanian Shilling
UAH	37.7901	Hryvnia
UGX	3756.23	Uganda Shilling
USD	1	US Dollar
UYU	39.2	Peso Uruguayo
UZS	12325	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24345	Dong
VUV	115	Vatu
WST	2.6525	Tala
XAF	590.58	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	590	CFA Franc BCEAO
XPF	107.1	CFP Franc

## Foreign Exchange Position

Positions as at:

29 December 2023

YER	249.52	Yemeni Rial
ZAR	18.3791	Rand
ZMK	5185	Zambian Kwacha
ZWL	5649.115	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

29 December 2023

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	862,608.81	335,907.15	1,198,515.97
Floating vs. Fixed	7,533,676.40	2,967,557.01	10,501,233.40
Overnight Index Swap	4,224,736.55	1,713,042.11	5,937,778.66
<b>Total</b>	<b>12,621,021.76</b>	<b>5,016,506.27</b>	<b>17,637,528.03</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,821	3,890	18,711
Floating vs. Fixed	240,961	106,719	347,679
Overnight Index Swap	148,088	33,264	181,351
<b>Total</b>	<b>403,869</b>	<b>143,872</b>	<b>547,741</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	161,445.16	0.00	38,593.41	341.23	140,366.05	184,206.32	673,563.80	1,198,515.97
Floating vs. Fixed	605,669.36	2,813,793.79	356,536.01	15,362.63	107,753.17	2,278,793.42	4,323,325.02	10,501,233.40
Overnight Index Swap	3,647,496.40	12,145.46	183,654.51	55,462.02	863,539.05	1,421.59	1,174,059.63	5,937,778.66
<b>Total</b>	<b>4,414,610.92</b>	<b>2,825,939.24</b>	<b>578,783.93</b>	<b>71,165.89</b>	<b>1,111,658.27</b>	<b>2,464,421.33</b>	<b>6,170,948.46</b>	<b>17,637,528.03</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,222	0	211	10	2,581	6,253	6,435	18,711
Floating vs. Fixed	18,399	85,979	13,319	419	3,828	82,598	143,138	347,679
Overnight Index Swap	101,769	239	2,317	1,746	23,339	36	51,905	181,351
<b>Total</b>	<b>123,390</b>	<b>86,218</b>	<b>15,847</b>	<b>2,175</b>	<b>29,748</b>	<b>88,886</b>	<b>201,478</b>	<b>547,741</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	526,563.08	183,718.48	288,747.82	136,518.66	34,021.74	16,613.77	12,332.42	1,198,515.97
Floating vs. Fixed	4,441,296.17	1,910,991.37	2,882,663.22	1,007,520.26	131,563.14	60,717.73	66,481.52	10,501,233.40
Overnight Index Swap	2,313,655.63	906,347.77	1,366,971.50	906,789.60	166,690.92	110,096.16	167,227.07	5,937,778.66
<b>Total</b>	<b>7,281,514.88</b>	<b>3,001,057.61</b>	<b>4,538,382.54</b>	<b>2,050,828.53</b>	<b>332,275.80</b>	<b>187,427.67</b>	<b>246,041.01</b>	<b>17,637,528.03</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	3,997	3,002	5,977	3,336	1,155	621	624	18,711
Floating vs. Fixed	79,730	56,482	133,196	61,747	7,896	4,212	4,418	347,679
Overnight Index Swap	31,870	24,942	62,071	42,190	6,485	5,043	8,752	181,351
<b>Total</b>	<b>115,596</b>	<b>84,425</b>	<b>201,243</b>	<b>107,273</b>	<b>15,536</b>	<b>9,876</b>	<b>13,794</b>	<b>547,741</b>

### Foreign Exchange Rate

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EGP	30.75	Egyptian Pound
ERN	15	Nakfa

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ETB	55.9684	Ethiopian Birr
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LRD	189	Liberian Dollar
LSL	18.3825	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7701	Libyan Dinar

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29 December 2023

MAD	9.797 Moroccan Dirham
MDL	17.3623 Moldovan Leu
MGA	4540 Malagasy Ariary
MKD	55.31 Denar
MMK	2093.7 Kyat
MNT	3402 Tugrik
MOP	8.044 Pataca
MRO	356 Ouguiya
MUR	44.4 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.73 Kwacha
MXN	16.918 Mexican Peso
MXV	2.1213 Mexican Unidad de Inversion (UDI)
MYR	4.627 Malaysian Ringgit
MZN	63.14 Metical
NAD	18.416 Namibia Dollar
NGN	884 Naira
NIO	36.2 Cordoba Oro
NOK	10.0979 Norwegian Krone
NPR	133.35 Nepalese Rupee
NZD	1.577 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.6767 Nuevo Sol
PGK	3.6062 Kina
PHP	55.6 Philippine Peso
PKR	281.82 Pakistan Rupee
PLN	3.8864 Zloty
PYG	7265 Guarani
QAR	3.6419 Qatari Rial
RON	4.4774 Leu
RSD	105.43 Serbian Dinar
RUB	91.6205 Russian Ruble
RWF	1249.2 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.4689 Seychelles Rupee
SDG	598 Sudanese Pound
SEK	9.9395 Swedish Krona
SGD	1.3199 Singapore Dollar
SHP	0.7816 Saint Helena Pound
SLL	22684.2 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

29 December 2023

SRD	36.856 Surinam Dollar
SSP	1054.225 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.3885 Lilangeni
THB	34.33 Baht
TJS	10.93 Somoni
TMT	3.49 New Manat
TND	3.0651 Tunisian Dinar
TOP	2.2599 Pa'anga
TRY	29.3733 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	30.82 New Taiwan Dollar
TZS	2512 Tanzanian Shilling
UAH	37.7901 Hryvnia
UGX	3756.23 Uganda Shilling
USD	1 US Dollar
UYU	39.2 Peso Uruguayo
UZS	12325 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24345 Dong
VUV	115 Vatu
WST	2.6525 Tala
XAF	590.58 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	590 CFA Franc BCEAO
XPF	107.1 CFP Franc
YER	249.52 Yemeni Rial
ZAR	18.3791 Rand
ZMK	5185 Zambian Kwacha
ZWL	5649.115 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

27 December 2023 to

29 December 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	55,961.01	120,095.81	176,056.81
Total	55,961.01	120,095.81	176,056.81

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	12,328	17,276	29,603
Total	12,328	17,276	29,603

### 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	9,313.58	2,268.17	28,172.07	33,938.21	2,298.18	1,495.33	95,336.27	3,235.00	176,056.81
Total	9,313.58	2,268.17	28,172.07	33,938.21	2,298.18	1,495.33	95,336.27	3,235.00	176,056.81

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	570	1,061	4,060	10,903	500	627	11,627	257	29,603
Total	570	1,061	4,060	10,903	500	627	11,627	257	29,603

### 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	165,217.67	7,188.67	1,754.73	1,029.88	835.05	0.83	30.00	176,056.81
Total	165,217.67	7,188.67	1,754.73	1,029.88	835.05	0.83	30.00	176,056.81

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	28,985	314	86	71	145	2	1	29,603
Total	28,985	314	86	71	145	2	1	29,603

## Interest Rate Turnover

Turnover for the period:

27 December 2023 to

29 December 2023

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	30,543.22	199,119.13	229,662.36
Floating vs. Fixed	355,485.63	325,025.13	680,510.76
Overnight Index Swap	102,171.99	117,153.46	219,325.45
<b>Total</b>	<b>488,200.84</b>	<b>641,297.72</b>	<b>1,129,498.57</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	126	599	725
Floating vs. Fixed	6,398	3,353	9,750
Overnight Index Swap	2,346	1,116	3,462
<b>Total</b>	<b>8,869</b>	<b>5,068</b>	<b>13,937</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,463.92	0.00	13,817.74	0.00	0.00	3,575.79	207,804.90	229,662.36
Floating vs. Fixed	2,921.36	185,718.29	4,963.63	1,292.18	5,714.45	110,939.27	368,961.58	680,510.76
Overnight Index Swap	140,128.75	0.00	6,914.25	88.40	36,878.26	0.00	35,315.79	219,325.45
<b>Total</b>	<b>147,514.03</b>	<b>185,718.29</b>	<b>25,695.62</b>	<b>1,380.58</b>	<b>42,592.71</b>	<b>114,515.06</b>	<b>612,082.28</b>	<b>1,129,498.57</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	78	0	145	0	0	95	407	725
Floating vs. Fixed	80	1,907	154	25	92	2,174	5,319	9,750
Overnight Index Swap	1,334	0	8	13	708	0	1,400	3,462
<b>Total</b>	<b>1,492</b>	<b>1,907</b>	<b>307</b>	<b>38</b>	<b>800</b>	<b>2,269</b>	<b>7,125</b>	<b>13,937</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	153,275.16	29,167.80	26,983.13	11,999.49	3,034.76	3,029.78	2,172.24	229,662.36
Floating vs. Fixed	391,307.03	114,166.46	114,962.98	48,487.19	7,706.76	2,627.90	1,252.43	680,510.76
Overnight Index Swap	88,007.11	30,322.57	48,059.78	35,436.00	12,020.80	2,070.39	3,408.81	219,325.45
<b>Total</b>	<b>632,589.31</b>	<b>173,656.83</b>	<b>190,005.89</b>	<b>95,922.68</b>	<b>22,762.32</b>	<b>7,728.06</b>	<b>6,833.48</b>	<b>1,129,498.57</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	88	101	132	156	72	41	135	725
Floating vs. Fixed	1,943	1,474	3,059	2,214	579	127	357	9,750
Overnight Index Swap	482	356	946	959	363	119	240	3,462
<b>Total</b>	<b>2,512</b>	<b>1,930</b>	<b>4,136</b>	<b>3,328</b>	<b>1,013</b>	<b>287</b>	<b>732</b>	<b>13,937</b>