

Foreign Exchange Position

Positions as at: 05 January 2024

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	331,944.14	970,925.62	1,302,869.75
Total	331,944.14	970,925.62	1,302,869.75

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,408	122,033	173,441
Total	51,408	122,033	173,441

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	150,398.05	30,854.55	166,152.29	374,373.48	12,771.23	16,442.76	522,079.45	29,797.94	1,302,869.75
Total	150,398.05	30,854.55	166,152.29	374,373.48	12,771.23	16,442.76	522,079.45	29,797.94	1,302,869.75

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,204	10,790	28,807	60,498	2,645	5,591	54,369	3,538	173,441
Total	7,204	10,790	28,807	60,498	2,645	5,591	54,369	3,538	173,441

By Product and Residual Maturity

Outstanding Notional (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	1,007,652.02	146,889.63	71,106.55	42,864.88	23,002.83	10,816.18	537.67	1,302,869.75
Total	1,007,652.02	146,889.63	71,106.55	42,864.88	23,002.83	10,816.18	537.67	1,302,869.75

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	155,229	7,921	4,139	2,966	2,145	987	54	173,441
Total	155,229	7,921	4,139	2,966	2,145	987	54	173,441

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham
AFN	70.18	Afghani
ALL	94.21	Lek
AMD	404.28	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	842.2	Kwanza
ARS	810.64	Argentine Peso
AUD	1.485	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.776	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.7904	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2833.71	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 05 January 2024

BND	1.3287	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9198	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.259	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3353	Canadian Dollar
CDF	2660	Congolese Franc
CHF	0.849	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	879.6	Chilean Peso
CNY	7.1497	Yuan Renminbi
COP	3910.84	Colombian Peso
COU	0.0915	Unidad de Valor Real
CRC	519.22	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.13	Cape Verde Escudo
CZK	22.547	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8276	Danish Krone
DOP	57.96	Dominican Peso
DZD	134.4104	Algerian Dinar
EGP	30.9	Egyptian Pound
ERN	15	Nakfa
ETB	56.0255	Ethiopian Birr
EUR	0.9156	Euro
FJD	2.207	Fiji Dollar
FKP	0.7905	Falkland Islands Pound
GBP	0.7895	Pound Sterling
GEL	2.66	Lari
GHS	11.92	Cedi
GIP	0.7905	Gibraltar Pound
GMD	66.45	Dalasi
GNF	8509	Guinea Franc
GTQ	7.815	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.8069	Hong Kong Dollar
HNL	24.621	Lempira
HRK	7.0385	Croatian Kuna
HTG	130	Gourde
HUF	347.73	Forint
IDR	15475	Rupiah
ILS	3.6518	New Israeli Sheqel
INR	83.2822	Indian Rupee

Foreign Exchange Position

Positions as at:		05 January 2024
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.84	Iceland Krona
JMD	153.46	Jamaican Dollar
JOD	0.7088	Jordanian Dinar
JPY	143.29	Yen
KES	156.5	Kenyan Shilling
KGS	89.0852	Som
KHR	4076	Riel
KMF	450.66	Comoro Franc
KPW	130	North Korean Won
KRW	1309.5	Won
KWD	0.3075	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	456.79	Tenge
LAK	20500	Kip
LBP	15000	Lebanese Pound
LKR	322.5	Sri Lanka Rupee
LRD	189	Liberian Dollar
LSL	18.7075	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.783	Libyan Dinar
MAD	9.921	Moroccan Dirham
MDL	17.39	Moldovan Leu
MGA	4547	Malagasy Ariary
MKD	56.29	Denar
MMK	2093.7	Kyat
MNT	3402	Tugrik
MOP	8.042	Pataca
MRO	356	Ouguiya
MUR	43.96	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.74	Kwacha
MXN	17.003	Mexican Peso
MXV	2.1323	Mexican Unidad de Inversion (UDI)
MYR	4.628	Malaysian Ringgit
MZN	63.23	Metical
NAD	18.7932	Namibia Dollar
NGN	890.9	Naira
NIO	36.2	Cordoba Oro
NOK	10.3263	Norwegian Krone
NPR	133.24	Nepalese Rupee
NZD	1.6	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.6947	Nuevo Sol

Foreign Exchange Position

Positions as at:	05 January 2024
PGK	3.6153 Kina
PHP	55.6 Philippine Peso
PKR	281.12 Pakistan Rupee
PLN	3.9823 Zloty
PYG	7254 Guarani
QAR	3.6413 Qatari Rial
RON	4.5498 Leu
RSD	107.27 Serbian Dinar
RUB	91.9955 Russian Ruble
RWF	1253.6 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	8.1103 Solomon Islands Dollar
SCR	14.0372 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.2817 Swedish Krona
SGD	1.3287 Singapore Dollar
SHP	0.7915 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling
SRD	35.8 Surinam Dollar
SSP	1056.5239 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.7135 Lilangeni
THB	34.48 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.0886 Tunisian Dinar
TOP	2.2717 Pa'anga
TRY	29.6927 Turkish Lira
TTD	6.7486 Trinidad and Tobago Dollar
TWD	31.052 New Taiwan Dollar
TZS	2510 Tanzanian Shilling
UAH	38.13 Hryvnia
UGX	3805 Uganda Shilling
USD	1 US Dollar
UYU	39.09 Peso Uruguayo
UZS	12340.12 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24370 Dong
VUV	116 Vatu
WST	2.6219 Tala
XAF	600.47 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	595 CFA Franc BCEAO
XPF	108.92 CFP Franc

Foreign Exchange Position

Positions as at: 05 January 2024

YER	249.98	Yemeni Rial
ZAR	18.7021	Rand
ZMK	5185	Zambian Kwacha
ZWL	6124.75	Zimbabwe Dollar

Interest Rate Position

Positions as at: 05 January 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	849,603.51	345,309.29	1,194,912.80
Floating vs. Fixed	7,588,574.41	2,967,171.03	10,555,745.44
Overnight Index Swap	4,309,035.09	1,739,799.03	6,048,834.12
Total	12,747,213.01	5,052,279.34	17,799,492.35

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,752	3,884	18,636
Floating vs. Fixed	243,281	107,046	350,327
Overnight Index Swap	150,537	33,818	184,355
Total	408,570	144,748	553,318

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	159,458.44	0.00	36,940.40	337.60	138,771.45	182,366.68	677,038.22	1,194,912.80
Floating vs. Fixed	609,898.11	2,864,121.12	351,189.60	14,800.97	107,681.76	2,280,705.89	4,327,347.99	10,555,745.44
Overnight Index Swap	3,730,951.66	12,129.83	180,761.18	54,926.06	863,217.13	1,422.14	1,205,426.11	6,048,834.12
Total	4,500,308.21	2,876,250.95	568,891.18	70,064.63	1,109,670.34	2,464,494.71	6,209,812.33	17,799,492.35

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,205	0	210	10	2,576	6,192	6,444	18,636
Floating vs. Fixed	18,454	87,332	13,422	413	3,839	82,200	144,668	350,327
Overnight Index Swap	103,120	239	2,330	1,756	23,559	36	53,315	184,355
Total	124,778	87,571	15,962	2,179	29,974	88,428	204,427	553,318

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	529,002.14	182,462.06	285,851.82	135,034.51	34,008.22	16,438.67	12,115.38	1,194,912.80
Floating vs. Fixed	4,464,310.66	1,930,831.17	2,893,547.50	1,005,598.45	135,199.86	59,783.77	66,474.01	10,555,745.44
Overnight Index Swap	2,360,722.32	925,143.33	1,385,501.02	924,437.62	173,772.54	108,395.83	170,861.47	6,048,834.12
Total	7,354,035.12	3,038,436.55	4,564,900.34	2,065,070.59	342,980.62	184,618.27	249,450.86	17,799,492.35

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	3,967	2,973	5,969	3,338	1,150	624	617	18,636
Floating vs. Fixed	80,004	57,166	133,706	62,688	8,108	4,223	4,434	350,327
Overnight Index Swap	32,006	25,311	63,057	43,244	6,744	5,087	8,907	184,355
Total	115,976	85,449	202,731	109,270	16,001	9,934	13,958	553,318

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6722	UAE Dirham

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AFN	70.18	Afghani
ALL	94.21	Lek
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LKR	322.5	Sri Lanka Rupee
LRD	189	Liberian Dollar
LSL	18.7075	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.783	Libyan Dinar

Interest Rate Position

Positions as at:

05 January 2024

MAD	9.921 Moroccan Dirham
MDL	17.39 Moldovan Leu
MGA	4547 Malagasy Ariary
MKD	56.29 Denar
MMK	2093.7 Kyat
MNT	3402 Tugrik
MOP	8.042 Pataca
MRO	356 Ouguiya
MUR	43.96 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.74 Kwacha
MXN	17.003 Mexican Peso
MXV	2.1323 Mexican Unidad de Inversion (UDI)
MYR	4.628 Malaysian Ringgit
MZN	63.23 Metical
NAD	18.7932 Namibia Dollar
NGN	890.9 Naira
NIO	36.2 Cordoba Oro
NOK	10.3263 Norwegian Krone
NPR	133.24 Nepalese Rupee
NZD	1.6 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.6947 Nuevo Sol
PGK	3.6153 Kina
PHP	55.6 Philippine Peso
PKR	281.12 Pakistan Rupee
PLN	3.9823 Zloty
PYG	7254 Guarani
QAR	3.6413 Qatari Rial
RON	4.5498 Leu
RSD	107.27 Serbian Dinar
RUB	91.9955 Russian Ruble
RWF	1253.6 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	8.1103 Solomon Islands Dollar
SCR	14.0372 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.2817 Swedish Krona
SGD	1.3287 Singapore Dollar
SHP	0.7915 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

05 January 2024

SRD	35.8 Surinam Dollar
SSP	1056.5239 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.7135 Lilangeni
THB	34.48 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.0886 Tunisian Dinar
TOP	2.2717 Pa'anga
TRY	29.6927 Turkish Lira
TTD	6.7486 Trinidad and Tobago Dollar
TWD	31.052 New Taiwan Dollar
TZS	2510 Tanzanian Shilling
UAH	38.13 Hryvnia
UGX	3805 Uganda Shilling
USD	1 US Dollar
UYU	39.09 Peso Uruguayo
UZS	12340.12 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24370 Dong
VUV	116 Vatu
WST	2.6219 Tala
XAF	600.47 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	595 CFA Franc BCEAO
XPF	108.92 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.7021 Rand
ZMK	5185 Zambian Kwacha
ZWL	6124.75 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 02 January 2024 to 05 January 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	83,258.96	156,359.57	239,618.54
Total	83,258.96	156,359.57	239,618.54

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	15,719	22,836	38,555
Total	15,719	22,836	38,555

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	34,673.51	5,408.07	27,546.04	51,855.47	3,499.36	3,099.24	110,355.68	3,181.17	239,618.54
Total	34,673.51	5,408.07	27,546.04	51,855.47	3,499.36	3,099.24	110,355.68	3,181.17	239,618.54

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,205	2,236	7,709	12,248	737	1,306	12,915	200	38,555
Total	1,205	2,236	7,709	12,248	737	1,306	12,915	200	38,555

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	199,339.49	17,098.69	8,865.99	7,361.62	6,527.24	269.42	156.10	239,618.54
Total	199,339.49	17,098.69	8,865.99	7,361.62	6,527.24	269.42	156.10	239,618.54

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	37,153	826	180	168	207	17	4	38,555
Total	37,153	826	180	168	207	17	4	38,555

Interest Rate Turnover

Turnover for the period: 02 January 2024 to 05 January 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,493.66	219,729.58	232,223.24
Floating vs. Fixed	310,771.11	322,713.48	633,484.60
Overnight Index Swap	223,374.26	142,222.01	365,596.27
Total	546,639.04	684,665.07	1,231,304.11

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	101	788	889
Floating vs. Fixed	8,780	4,750	13,529
Overnight Index Swap	5,262	1,738	7,000
Total	14,142	7,276	21,418

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	5,608.09	0.00	13,116.43	0.00	0.00	3,216.18	210,282.54	232,223.24
Floating vs. Fixed	14,508.25	161,913.05	7,860.71	1,183.81	6,585.15	112,797.92	328,635.70	633,484.60
Overnight Index Swap	218,301.54	0.00	6,743.77	967.46	19,977.88	0.00	119,605.62	365,596.27
Total	238,417.88	161,913.05	27,720.91	2,151.27	26,563.03	116,014.10	658,523.86	1,231,304.11

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	112	0	144	0	0	91	542	889
Floating vs. Fixed	247	3,114	282	28	72	2,971	6,817	13,529
Overnight Index Swap	2,978	0	29	23	466	0	3,505	7,000
Total	3,337	3,114	455	51	538	3,062	10,863	21,418

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	152,967.10	30,926.10	27,144.12	12,102.00	4,131.67	3,064.33	1,887.93	232,223.24
Floating vs. Fixed	265,581.47	151,302.47	122,471.96	69,630.00	20,515.35	1,427.44	2,555.91	633,484.60
Overnight Index Swap	158,171.35	60,953.35	66,017.06	48,248.84	23,420.79	2,369.54	6,415.34	365,596.27
Total	576,719.91	243,181.92	215,633.15	129,980.84	48,067.81	6,861.30	10,859.18	1,231,304.11

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	98	188	198	95	55	146	889
Floating vs. Fixed	1,682	2,353	3,858	4,086	1,075	96	380	13,529
Overnight Index Swap	685	750	2,064	2,276	732	119	376	7,000
Total	2,477	3,200	6,110	6,560	1,902	269	901	21,418