

Foreign Exchange Position

Positions as at: 12 January 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	343,612.27	1,002,575.36	1,346,187.63
Total	343,612.27	1,002,575.36	1,346,187.63

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	53,343	127,175	180,518
Total	53,343	127,175	180,518

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	149,979.10	33,620.06	179,564.02	387,048.84	13,803.35	18,200.07	525,007.99	38,964.20	1,346,187.63
Total	149,979.10	33,620.06	179,564.02	387,048.84	13,803.35	18,200.07	525,007.99	38,964.20	1,346,187.63

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,425	11,404	32,586	60,855	3,000	6,818	54,714	3,717	180,518
Total	7,425	11,404	32,586	60,855	3,000	6,818	54,714	3,717	180,518

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	1,046,996.73	151,991.86	75,574.37	41,002.57	19,034.61	11,005.65	581.85	1,346,187.63
Total	1,046,996.73	151,991.86	75,574.37	41,002.57	19,034.61	11,005.65	581.85	1,346,187.63

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	161,949	8,210	4,112	3,079	2,093	1,010	66	180,518
Total	161,949	8,210	4,112	3,079	2,093	1,010	66	180,518

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	70.61	Afghani
ALL	94.59	Lek
AMD	404.48	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	844	Kwanza
ARS	814.9	Argentine Peso
AUD	1.4921	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.782	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.7821	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2834.79	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

12 January 2024

BND	1.3313	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.8909	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83	Ngultrum
BWP	13.5135	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3378	Canadian Dollar
CDF	2680	Congolese Franc
CHF	0.8508	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	915.7	Chilean Peso
CNY	7.1711	Yuan Renminbi
COP	3940.5	Colombian Peso
COU	0.0908	Unidad de Valor Real
CRC	520	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.47	Cape Verde Escudo
CZK	22.394	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.7959	Danish Krone
DOP	58.47	Dominican Peso
DZD	134.2384	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	56.072	Ethiopian Birr
EUR	0.9112	Euro
FJD	2.2232	Fiji Dollar
FKP	0.7862	Falkland Islands Pound
GBP	0.7846	Pound Sterling
GEL	2.66	Lari
GHS	11.9	Cedi
GIP	0.7861	Gibraltar Pound
GMD	66.1	Dalasi
GNF	8506	Guinea Franc
GTQ	7.81	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8191	Hong Kong Dollar
HNL	24.611	Lempira
HRK	7.0385	Croatian Kuna
HTG	131	Gourde
HUF	344.35	Forint
IDR	15565	Rupiah
ILS	3.7346	New Israeli Sheqel
INR	83.023	Indian Rupee

Foreign Exchange Position

Positions as at:

12 January 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.45	Iceland Krona
JMD	153.99	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	145.73	Yen
KES	157.7	Kenyan Shilling
KGS	89.3169	Som
KHR	4079	Riel
KMF	449.79	Comoro Franc
KPW	130	North Korean Won
KRW	1318.93	Won
KWD	0.3074	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	452.61	Tenge
LAK	20500	Kip
LBP	15000	Lebanese Pound
LKR	322.75	Sri Lanka Rupee
LRD	189	Liberian Dollar
LSL	18.6838	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7932	Libyan Dinar
MAD	9.9557	Moroccan Dirham
MDL	17.65	Moldovan Leu
MGA	4550	Malagasy Ariary
MKD	55.89	Denar
MMK	2093.7	Kyat
MNT	3399	Tugrik
MOP	8.055	Pataca
MRO	356	Ouguiya
MUR	44.04	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.74	Kwacha
MXN	16.95	Mexican Peso
MXV	2.1207	Mexican Unidad de Inversion (UDI)
MYR	4.639	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.686	Namibia Dollar
NGN	950.49	Naira
NIO	36.24	Cordoba Oro
NOK	10.3402	Norwegian Krone
NPR	132.86	Nepalese Rupee
NZD	1.6057	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.6829	Nuevo Sol

Foreign Exchange Position

Positions as at:

12 January 2024

PGK	3.6114	Kina
PHP	56.26	Philippine Peso
PKR	280.9	Pakistan Rupee
PLN	3.9493	Zloty
PYG	7291.68	Guarani
QAR	3.6424	Qatari Rial
RON	4.5293	Leu
RSD	106.72	Serbian Dinar
RUB	89.378	Russian Ruble
RWF	1256.35	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.0442	Seychelles Rupee
SDG	598.7002	Sudanese Pound
SEK	10.2252	Swedish Krona
SGD	1.3313	Singapore Dollar
SHP	0.7851	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.496	Surinam Dollar
SSP	1064.7871	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	13000	Syrian Pound
SZL	18.686	Lilangeni
THB	35.06	Baht
TJS	10.91	Somoni
TMT	3.49	New Manat
TND	3.0912	Tunisian Dinar
TOP	2.2763	Pa'anga
TRY	29.9519	Turkish Lira
TTD	6.7448	Trinidad and Tobago Dollar
TWD	31.104	New Taiwan Dollar
TZS	2510	Tanzanian Shilling
UAH	37.98	Hryvnia
UGX	3805	Uganda Shilling
USD	1	US Dollar
UYU	39.44	Peso Uruguayo
UZS	12413.03	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24405	Dong
VUV	117.1	Vatu
WST	2.6525	Tala
XAF	598.87	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	596	CFA Franc BCEAO
XPF	108.41	CFP Franc

Foreign Exchange Position

Positions as at:

12 January 2024

YER	249.98	Yemeni Rial
ZAR	18.6774	Rand
ZMK	5185	Zambian Kwacha
ZWL	6839.9	Zimbabwe Dollar

Interest Rate Position

Positions as at:

12 January 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	839,648.20	347,705.51	1,187,353.71
Floating vs. Fixed	7,838,121.19	2,827,456.87	10,665,578.06
Overnight Index Swap	4,446,279.49	1,795,510.85	6,241,790.34
Total	13,124,048.89	4,970,673.23	18,094,722.12

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,727	3,885	18,612
Floating vs. Fixed	246,781	105,814	352,594
Overnight Index Swap	152,580	34,599	187,179
Total	414,088	144,298	558,385

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	160,397.81	0.00	35,321.89	339.71	136,370.83	177,439.66	677,483.82	1,187,353.71
Floating vs. Fixed	613,367.63	2,900,305.31	356,536.78	15,132.87	110,553.86	2,290,374.27	4,379,307.34	10,665,578.06
Overnight Index Swap	3,823,826.95	12,093.63	191,382.88	55,404.71	883,028.24	601.41	1,275,452.51	6,241,790.34
Total	4,597,592.40	2,912,398.94	583,241.55	70,877.30	1,129,952.93	2,468,415.34	6,332,243.66	18,094,722.12

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,206	0	208	10	2,575	6,163	6,451	18,612
Floating vs. Fixed	18,507	87,677	13,660	409	3,861	82,557	145,924	352,594
Overnight Index Swap	104,668	239	2,366	1,768	24,143	32	53,963	187,179
Total	126,381	87,916	16,234	2,187	30,579	88,752	206,338	558,385

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	525,804.75	181,961.00	282,647.13	134,467.65	34,025.58	16,288.75	12,158.86	1,187,353.71
Floating vs. Fixed	4,523,216.72	1,947,138.69	2,916,601.83	1,013,250.04	137,887.79	60,198.44	67,284.55	10,665,578.06
Overnight Index Swap	2,457,659.18	956,595.98	1,423,775.13	941,133.74	178,202.39	108,879.27	175,544.66	6,241,790.34
Total	7,506,680.65	3,085,695.67	4,623,024.09	2,088,851.43	350,115.75	185,366.46	254,988.06	18,094,722.12

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	3,966	2,963	5,953	3,339	1,158	621	614	18,612
Floating vs. Fixed	80,590	57,342	134,252	63,351	8,307	4,248	4,506	352,594
Overnight Index Swap	32,436	25,686	64,145	43,688	6,935	5,185	9,104	187,179
Total	116,991	85,990	204,349	110,378	16,400	10,054	14,224	558,385

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

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AFN	70.61	Afghani
ALL	94.59	Lek
AMD	404.48	Armenian Dram
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CZK	22.394	Czech Koruna
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DKK	6.7959	Danish Krone
DOP	58.47	Dominican Peso
DZD	134.2384	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

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ETB	56.072	Ethiopian Birr
EUR	0.9112	Euro
FJD	2.2232	Fiji Dollar
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GBP	0.7846	Pound Sterling
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GHS	11.9	Cedi
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LKR	322.75	Sri Lanka Rupee
LRD	189	Liberian Dollar
LSL	18.6838	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7932	Libyan Dinar

Interest Rate Position

Positions as at:

12 January 2024

MAD	9.9557 Moroccan Dirham
MDL	17.65 Moldovan Leu
MGA	4550 Malagasy Ariary
MKD	55.89 Denar
MMK	2093.7 Kyat
MNT	3399 Tugrik
MOP	8.055 Pataca
MRO	356 Ouguiya
MUR	44.04 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.74 Kwacha
MXN	16.95 Mexican Peso
MXV	2.1207 Mexican Unidad de Inversion (UDI)
MYR	4.639 Malaysian Ringgit
MZN	63.24 Metical
NAD	18.686 Namibia Dollar
NGN	950.49 Naira
NIO	36.24 Cordoba Oro
NOK	10.3402 Norwegian Krone
NPR	132.86 Nepalese Rupee
NZD	1.6057 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.6829 Nuevo Sol
PGK	3.6114 Kina
PHP	56.26 Philippine Peso
PKR	280.9 Pakistan Rupee
PLN	3.9493 Zloty
PYG	7291.68 Guarani
QAR	3.6424 Qatari Rial
RON	4.5293 Leu
RSD	106.72 Serbian Dinar
RUB	89.378 Russian Ruble
RWF	1256.35 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.0442 Seychelles Rupee
SDG	598.7002 Sudanese Pound
SEK	10.2252 Swedish Krona
SGD	1.3313 Singapore Dollar
SHP	0.7851 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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Positions as at:

12 January 2024

SRD	36.496 Surinam Dollar
SSP	1064.7871 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.686 Lilangeni
THB	35.06 Baht
TJS	10.91 Somoni
TMT	3.49 New Manat
TND	3.0912 Tunisian Dinar
TOP	2.2763 Pa'anga
TRY	29.9519 Turkish Lira
TTD	6.7448 Trinidad and Tobago Dollar
TWD	31.104 New Taiwan Dollar
TZS	2510 Tanzanian Shilling
UAH	37.98 Hryvnia
UGX	3805 Uganda Shilling
USD	1 US Dollar
UYU	39.44 Peso Uruguayo
UZS	12413.03 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24405 Dong
VUV	117.1 Vatu
WST	2.6525 Tala
XAF	598.87 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	596 CFA Franc BCEAO
XPF	108.41 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.6774 Rand
ZMK	5185 Zambian Kwacha
ZWL	6839.9 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

08 January 2024 to

12 January 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	99,505.75	216,947.37	316,453.12
Total	99,505.75	216,947.37	316,453.12

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,421	29,793	51,213
Total	21,421	29,793	51,213

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	39,682.07	11,763.58	45,212.12	91,497.88	2,665.51	5,068.24	109,546.89	11,016.83	316,453.12
Total	39,682.07	11,763.58	45,212.12	91,497.88	2,665.51	5,068.24	109,546.89	11,016.83	316,453.12

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,483	3,364	11,445	17,823	812	2,367	13,515	406	51,213
Total	1,483	3,364	11,445	17,823	812	2,367	13,515	406	51,213

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	260,186.75	25,270.00	23,238.98	3,347.03	3,941.49	420.20	48.66	316,453.12
Total	260,186.75	25,270.00	23,238.98	3,347.03	3,941.49	420.20	48.66	316,453.12

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	49,544	948	318	170	178	37	19	51,213
Total	49,544	948	318	170	178	37	19	51,213

Interest Rate Turnover

Turnover for the period:

08 January 2024 to

12 January 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18,594.72	238,791.93	257,386.65
Floating vs. Fixed	606,088.26	372,276.38	978,364.64
Overnight Index Swap	449,840.94	237,443.81	687,284.75
Total	1,074,523.92	848,512.11	1,923,036.04

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	103	880	983
Floating vs. Fixed	11,311	5,569	16,879
Overnight Index Swap	6,409	2,521	8,930
Total	17,823	8,970	26,792

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,151.03	0.00	13,981.82	0.00	0.00	1,122.66	235,131.14	257,386.65
Floating vs. Fixed	12,111.71	213,054.95	13,081.26	1,264.93	13,715.13	144,564.06	580,572.60	978,364.64
Overnight Index Swap	362,427.35	0.00	19,906.01	4,545.90	70,685.90	0.00	229,719.58	687,284.75
Total	381,690.09	213,054.95	46,969.09	5,810.83	84,401.04	145,686.72	1,045,423.33	1,923,036.04

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	138	0	179	0	0	50	617	983
Floating vs. Fixed	279	3,427	622	23	101	3,382	9,046	16,879
Overnight Index Swap	4,296	0	70	31	1,137	0	3,397	8,930
Total	4,713	3,427	871	54	1,238	3,431	13,059	26,792

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	175,133.70	33,308.12	25,458.84	13,963.87	4,286.30	3,155.74	2,080.09	257,386.65
Floating vs. Fixed	525,273.14	184,607.12	155,844.89	82,806.01	22,424.36	3,861.63	3,547.50	978,364.64
Overnight Index Swap	311,437.76	126,750.15	130,350.06	75,055.54	27,241.02	2,552.53	13,897.68	687,284.75
Total	1,011,844.60	344,665.38	311,653.79	171,825.42	53,951.68	9,569.90	19,525.26	1,923,036.04

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	112	97	193	241	116	59	166	983
Floating vs. Fixed	3,356	2,623	4,493	4,457	1,244	171	536	16,879
Overnight Index Swap	979	1,153	2,375	2,518	1,123	160	624	8,930
Total	4,446	3,873	7,061	7,216	2,483	390	1,325	26,792