

Foreign Exchange Position

Positions as at: 19 January 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	364,403.46	1,044,167.34	1,408,570.80
Total	364,403.46	1,044,167.34	1,408,570.80

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,140	136,602	198,742
Total	62,140	136,602	198,742

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	147,347.34	33,989.51	193,691.94	394,658.01	13,953.28	19,537.09	568,302.45	37,091.18	1,408,570.80
Total	147,347.34	33,989.51	193,691.94	394,658.01	13,953.28	19,537.09	568,302.45	37,091.18	1,408,570.80

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,458	11,361	37,209	65,654	3,142	7,376	62,753	3,789	198,742
Total	7,458	11,361	37,209	65,654	3,142	7,376	62,753	3,789	198,742

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	1,093,061.61	171,637.29	68,813.87	43,397.23	19,731.67	11,111.78	817.35	1,408,570.80
Total	1,093,061.61	171,637.29	68,813.87	43,397.23	19,731.67	11,111.78	817.35	1,408,570.80

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	179,560	8,676	4,108	3,168	2,137	1,024	69	198,742
Total	179,560	8,676	4,108	3,168	2,137	1,024	69	198,742

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6723	UAE Dirham
AFN	72.83	Afghani
ALL	95.05	Lek
AMD	404.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	843	Kwanza
ARS	818.6	Argentine Peso
AUD	1.5256	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7967	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	109.5	Taka
BGN	1.7967	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2832.98	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

19 January 2024

BND	1.3445	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9349	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.1313	Ngultrum
BWP	13.6612	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3505	Canadian Dollar
CDF	2690	Congolese Franc
CHF	0.8642	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	921.1	Chilean Peso
CNY	7.196	Yuan Renminbi
COP	3956.5	Colombian Peso
COU	0.0904	Unidad de Valor Real
CRC	515.225	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.31	Cape Verde Escudo
CZK	22.711	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.853	Danish Krone
DOP	58.54	Dominican Peso
DZD	134.5849	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	56.1012	Ethiopian Birr
EUR	0.9187	Euro
FJD	2.2497	Fiji Dollar
FKP	0.7883	Falkland Islands Pound
GBP	0.7886	Pound Sterling
GEL	2.6274	Lari
GHS	11.99	Cedi
GIP	0.7882	Gibraltar Pound
GMD	66.65	Dalasi
GNF	8504	Guinea Franc
GTQ	7.805	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.821	Hong Kong Dollar
HNL	24.5	Lempira
HRK	7.0385	Croatian Kuna
HTG	130	Gourde
HUF	349.29	Forint
IDR	15635	Rupiah
ILS	3.7875	New Israeli Sheqel
INR	83.182	Indian Rupee

Foreign Exchange Position

Positions as at:

19 January 2024

IQD	1309	Iraqi Dinar
IRR	42025	Iranian Rial
ISK	137.21	Iceland Krona
JMD	154.03	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	148.15	Yen
KES	160.5	Kenyan Shilling
KGS	89.2935	Som
KHR	4074.4215	Riel
KMF	452.6	Comoro Franc
KPW	130	North Korean Won
KRW	1343.95	Won
KWD	0.3079	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	451.07	Tenge
LAK	20619.3	Kip
LBP	15000	Lebanese Pound
LKR	320.8	Sri Lanka Rupee
LRD	190	Liberian Dollar
LSL	19.0463	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.814	Libyan Dinar
MAD	9.9856	Moroccan Dirham
MDL	17.5681	Moldovan Leu
MGA	4500	Malagasy Ariary
MKD	56.53	Denar
MMK	2093.7	Kyat
MNT	3422	Tugrik
MOP	8.056	Pataca
MRO	356	Ouguiya
MUR	44.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1664	Kwacha
MXN	17.194	Mexican Peso
MXV	2.1436	Mexican Unidad de Inversion (UDI)
MYR	4.715	Malaysian Ringgit
MZN	62.19	Metical
NAD	19.053	Namibia Dollar
NGN	858	Naira
NIO	36.24	Cordoba Oro
NOK	10.51	Norwegian Krone
NPR	133.02	Nepalese Rupee
NZD	1.634	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.7285	Nuevo Sol

Foreign Exchange Position

Positions as at:

19 January 2024

PGK	3.614	Kina
PHP	55.9	Philippine Peso
PKR	279.07	Pakistan Rupee
PLN	4.0387	Zloty
PYG	7273	Guarani
QAR	3.6418	Qatari Rial
RON	4.57	Leu
RSD	107.65	Serbian Dinar
RUB	88.6205	Russian Ruble
RWF	1256.8	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.1099	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.4405	Swedish Krona
SGD	1.3445	Singapore Dollar
SHP	0.7882	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.614	Surinam Dollar
SSP	1068.0919	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYR	13000	Syrian Pound
SZL	19.052	Lilangeni
THB	35.61	Baht
TJS	10.88	Somoni
TMT	3.49	New Manat
TND	3.1104	Tunisian Dinar
TOP	2.2946	Pa'anga
TRY	30.0906	Turkish Lira
TTD	6.7554	Trinidad and Tobago Dollar
TWD	31.579	New Taiwan Dollar
TZS	2520	Tanzanian Shilling
UAH	37.8	Hryvnia
UGX	3807	Uganda Shilling
USD	1	US Dollar
UYU	39.22	Peso Uruguayo
UZS	12389.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24530	Dong
VUV	118.2	Vatu
WST	2.6539	Tala
XAF	602.62	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	599.43	CFA Franc BCEAO
XPF	109.31	CFP Franc

Foreign Exchange Position

Positions as at:

19 January 2024

YER	249.55	Yemeni Rial
ZAR	19.0518	Rand
ZMK	5185	Zambian Kwacha
ZWL	8416.27	Zimbabwe Dollar

Interest Rate Position

Positions as at:

19 January 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	833,145.57	288,088.65	1,121,234.21
Floating vs. Fixed	7,831,279.99	2,806,399.48	10,637,679.47
Overnight Index Swap	4,541,947.22	1,831,431.77	6,373,378.99
Total	13,206,372.77	4,925,919.89	18,132,292.67

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,755	3,927	18,682
Floating vs. Fixed	248,384	105,726	354,109
Overnight Index Swap	153,973	34,419	188,392
Total	417,112	144,071	561,183

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	159,009.88	0.00	34,813.78	337.99	133,731.98	177,969.54	615,371.04	1,121,234.21
Floating vs. Fixed	621,608.72	2,895,622.50	355,874.36	15,225.84	111,056.10	2,286,274.17	4,352,017.78	10,637,679.47
Overnight Index Swap	3,903,388.86	11,746.06	191,493.55	56,378.66	913,696.90	601.27	1,296,073.70	6,373,378.99
Total	4,684,007.46	2,907,368.55	582,181.68	71,942.49	1,158,484.98	2,464,844.98	6,263,462.53	18,132,292.67

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,206	0	219	10	2,568	6,202	6,478	18,682
Floating vs. Fixed	18,211	87,878	13,863	408	3,893	82,816	147,042	354,109
Overnight Index Swap	104,853	233	2,384	1,793	24,913	32	54,184	188,392
Total	126,270	88,111	16,466	2,211	31,374	89,050	207,703	561,183

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	471,027.60	177,180.49	279,720.67	132,200.23	33,049.88	15,863.32	12,192.03	1,121,234.21
Floating vs. Fixed	4,521,876.97	1,940,157.69	2,904,772.29	1,006,864.40	137,803.83	59,437.53	66,766.76	10,637,679.47
Overnight Index Swap	2,535,273.16	965,135.42	1,437,242.03	968,114.71	180,573.02	109,942.86	177,097.79	6,373,378.99
Total	7,528,177.72	3,082,473.60	4,621,734.99	2,107,179.34	351,426.73	185,243.71	256,056.58	18,132,292.67

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	3,994	2,960	5,974	3,344	1,159	620	632	18,682
Floating vs. Fixed	81,008	57,479	134,438	63,933	8,451	4,258	4,544	354,109
Overnight Index Swap	32,773	25,892	64,385	43,868	6,981	5,316	9,178	188,392
Total	117,775	86,330	204,796	111,145	16,590	10,194	14,354	561,183

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6723	UAE Dirham

Interest Rate Position

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AFN	72.83	Afghani
ALL	95.05	Lek
AMD	404.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	843	Kwanza
ARS	818.6	Argentine Peso
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DKK	6.853	Danish Krone
DOP	58.54	Dominican Peso
DZD	134.5849	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

19 January 2024

ETB	56.1012	Ethiopian Birr
EUR	0.9187	Euro
FJD	2.2497	Fiji Dollar
FKP	0.7883	Falkland Islands Pound
GBP	0.7886	Pound Sterling
GEL	2.6274	Lari
GHS	11.99	Cedi
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INR	83.182	Indian Rupee
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LAK	20619.3	Kip
LBP	15000	Lebanese Pound
LKR	320.8	Sri Lanka Rupee
LRD	190	Liberian Dollar
LSL	19.0463	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.814	Libyan Dinar

Interest Rate Position

Positions as at:

19 January 2024

MAD	9.9856 Moroccan Dirham
MDL	17.5681 Moldovan Leu
MGA	4500 Malagasy Ariary
MKD	56.53 Denar
MMK	2093.7 Kyat
MNT	3422 Tugrik
MOP	8.056 Pataca
MRO	356 Ouguiya
MUR	44.2 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1664 Kwacha
MXN	17.194 Mexican Peso
MXV	2.1436 Mexican Unidad de Inversion (UDI)
MYR	4.715 Malaysian Ringgit
MZN	62.19 Metical
NAD	19.053 Namibia Dollar
NGN	858 Naira
NIO	36.24 Cordoba Oro
NOK	10.51 Norwegian Krone
NPR	133.02 Nepalese Rupee
NZD	1.634 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.7285 Nuevo Sol
PGK	3.614 Kina
PHP	55.9 Philippine Peso
PKR	279.07 Pakistan Rupee
PLN	4.0387 Zloty
PYG	7273 Guarani
QAR	3.6418 Qatari Rial
RON	4.57 Leu
RSD	107.65 Serbian Dinar
RUB	88.6205 Russian Ruble
RWF	1256.8 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.1099 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.4405 Swedish Krona
SGD	1.3445 Singapore Dollar
SHP	0.7882 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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Positions as at:

19 January 2024

SRD	36.614	Surinam Dollar
SSP	1068.0919	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.052	Lilangeni
THB	35.61	Baht
TJS	10.88	Somoni
TMT	3.49	New Manat
TND	3.1104	Tunisian Dinar
TOP	2.2946	Pa'anga
TRY	30.0906	Turkish Lira
TTD	6.7554	Trinidad and Tobago Dollar
TWD	31.579	New Taiwan Dollar
TZS	2520	Tanzanian Shilling
UAH	37.8	Hryvnia
UGX	3807	Uganda Shilling
USD	1	US Dollar
UYU	39.22	Peso Uruguayo
UZS	12389.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24530	Dong
VUV	118.2	Vatu
WST	2.6539	Tala
XAF	602.62	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	599.43	CFA Franc BCEAO
XPF	109.31	CFP Franc
YER	249.55	Yemeni Rial
ZAR	19.0518	Rand
ZMK	5185	Zambian Kwacha
ZWL	8416.27	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

15 January 2024 to

19 January 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	131,707.24	253,294.02	385,001.26
Total	131,707.24	253,294.02	385,001.26

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	31,912	41,690	73,601
Total	31,912	41,690	73,601

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	22,710.47	9,134.03	56,232.42	95,969.49	2,747.37	4,298.76	186,214.74	7,693.97	385,001.26
Total	22,710.47	9,134.03	56,232.42	95,969.49	2,747.37	4,298.76	186,214.74	7,693.97	385,001.26

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,208	3,288	15,276	24,848	706	2,214	25,681	382	73,601
Total	1,208	3,288	15,276	24,848	706	2,214	25,681	382	73,601

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	320,729.99	37,529.03	16,639.74	5,391.78	4,099.89	369.83	241.01	385,001.26
Total	320,729.99	37,529.03	16,639.74	5,391.78	4,099.89	369.83	241.01	385,001.26

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	71,122	1,499	458	243	240	36	5	73,601
Total	71,122	1,499	458	243	240	36	5	73,601

Interest Rate Turnover

Turnover for the period:

15 January 2024 to

19 January 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,735.30	201,954.36	218,689.66
Floating vs. Fixed	406,677.86	344,391.12	751,068.99
Overnight Index Swap	471,978.86	239,525.53	711,504.39
Total	895,392.02	785,871.02	1,681,263.04

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	112	898	1,010
Floating vs. Fixed	9,477	5,108	14,584
Overnight Index Swap	6,552	2,886	9,438
Total	16,141	8,891	25,032

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,681.22	0.00	15,507.01	0.00	0.00	2,292.96	196,208.48	218,689.66
Floating vs. Fixed	24,010.55	211,613.44	11,396.77	1,715.40	17,922.04	85,361.33	399,049.45	751,068.99
Overnight Index Swap	371,272.42	0.00	8,816.17	3,750.42	89,987.24	0.00	237,678.14	711,504.39
Total	399,964.19	211,613.44	35,719.96	5,465.82	107,909.28	87,654.29	832,936.06	1,681,263.04

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	119	0	206	0	0	97	588	1,010
Floating vs. Fixed	290	3,985	474	35	129	2,780	6,893	14,584
Overnight Index Swap	4,339	0	48	45	1,470	0	3,536	9,438
Total	4,748	3,985	728	80	1,599	2,877	11,017	25,032

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	139,638.08	30,233.75	27,395.13	13,354.82	2,709.19	2,940.00	2,418.70	218,689.66
Floating vs. Fixed	330,655.80	172,189.69	141,401.70	82,993.39	19,559.19	1,971.41	2,297.81	751,068.99
Overnight Index Swap	311,792.19	121,123.00	144,281.95	92,970.62	29,921.69	2,028.41	9,386.52	711,504.39
Total	782,086.07	323,546.45	313,078.78	189,318.83	52,190.07	6,939.82	14,103.02	1,681,263.04

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	120	84	244	221	103	58	181	1,010
Floating vs. Fixed	2,272	2,511	3,890	4,277	1,034	120	482	14,584
Overnight Index Swap	942	1,149	2,802	2,611	1,157	134	645	9,438
Total	3,333	3,743	6,936	7,108	2,294	311	1,308	25,032