

Foreign Exchange Position

Positions as at: 26 January 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	370,441.55	1,080,547.45	1,450,989.00
Total	370,441.55	1,080,547.45	1,450,989.00

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,470	146,174	212,644
Total	66,470	146,174	212,644

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	152,537.10	37,299.51	205,553.09	413,347.21	15,116.55	22,332.68	566,044.19	38,758.68	1,450,989.00
Total	152,537.10	37,299.51	205,553.09	413,347.21	15,116.55	22,332.68	566,044.19	38,758.68	1,450,989.00

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,748	12,979	39,404	70,697	3,411	9,083	65,546	3,776	212,644
Total	7,748	12,979	39,404	70,697	3,411	9,083	65,546	3,776	212,644

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	1,131,582.88	174,999.09	66,501.79	47,363.69	18,834.18	11,017.78	689.59	1,450,989.00
Total	1,131,582.88	174,999.09	66,501.79	47,363.69	18,834.18	11,017.78	689.59	1,450,989.00

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	193,009	9,018	4,077	3,377	2,058	1,039	66	212,644
Total	193,009	9,018	4,077	3,377	2,058	1,039	66	212,644

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	73.1	Afghani
ALL	94.94	Lek
AMD	401.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	847	Kwanza
ARS	822.4	Argentine Peso
AUD	1.5202	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7964	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	109.5	Taka
BGN	1.7965	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2834.01	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

26 January 2024

BND	1.3394	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9335	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.097	Ngultrum
BWP	13.587	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3522	Canadian Dollar
CDF	2700	Congolese Franc
CHF	0.8627	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	908.85	Chilean Peso
CNY	7.1515	Yuan Renminbi
COP	3911.3	Colombian Peso
COU	0.0914	Unidad de Valor Real
CRC	512.225	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.27	Cape Verde Escudo
CZK	22.794	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8489	Danish Krone
DOP	58.56	Dominican Peso
DZD	133.9586	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	56.1359	Ethiopian Birr
EUR	0.9185	Euro
FJD	2.2041	Fiji Dollar
FKP	0.7859	Falkland Islands Pound
GBP	0.7857	Pound Sterling
GEL	2.647	Lari
GHS	12.1	Cedi
GIP	0.7859	Gibraltar Pound
GMD	66.85	Dalasi
GNF	8507	Guinea Franc
GTQ	7.81	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.8177	Hong Kong Dollar
HNL	24.58	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.5	Gourde
HUF	355.59	Forint
IDR	15705	Rupiah
ILS	3.6935	New Israeli Sheqel
INR	83.13	Indian Rupee

Foreign Exchange Position

Positions as at:		26 January 2024
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.71	Iceland Krona
JMD	154.52	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	147.5	Yen
KES	162.75	Kenyan Shilling
KGS	89.315	Som
KHR	4072.4235	Riel
KMF	451.09	Comoro Franc
KPW	130	North Korean Won
KRW	1331.98	Won
KWD	0.3075	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	446.23	Tenge
LAK	20649.3	Kip
LBP	15000	Lebanese Pound
LKR	318	Sri Lanka Rupee
LRD	190	Liberian Dollar
LSL	18.8791	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.808	Libyan Dinar
MAD	9.9521	Moroccan Dirham
MDL	17.6323	Moldovan Leu
MGA	4547.09	Malagasy Ariary
MKD	56.24	Denar
MMK	2093.7	Kyat
MNT	3397	Tugrik
MOP	8.052	Pataca
MRO	356	Ouguiya
MUR	44.36	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.74	Kwacha
MXN	17.21	Mexican Peso
MXV	2.1439	Mexican Unidad de Inversion (UDI)
MYR	4.729	Malaysian Ringgit
MZN	63.17	Metical
NAD	18.878	Namibia Dollar
NGN	899.27	Naira
NIO	36.25	Cordoba Oro
NOK	10.4559	Norwegian Krone
NPR	133	Nepalese Rupee
NZD	1.6361	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7455	Nuevo Sol

Foreign Exchange Position

Positions as at:	26 January 2024
PGK	3.6179 Kina
PHP	56.25 Philippine Peso
PKR	279.22 Pakistan Rupee
PLN	4.0187 Zloty
PYG	7293 Guarani
QAR	3.6415 Qatari Rial
RON	4.5697 Leu
RSD	107.52 Serbian Dinar
RUB	88.7455 Russian Ruble
RWF	1259.9 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.4081 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	10.43 Swedish Krona
SGD	1.3394 Singapore Dollar
SHP	0.7835 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling
SRD	36.547 Surinam Dollar
SSP	1071.8125 South Sudanese Pound
STD	21005 Dobra
SVC	8.7408 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.878 Lilangeni
THB	35.72 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.1057 Tunisian Dinar
TOP	2.2925 Pa'anga
TRY	30.2285 Turkish Lira
TTD	6.7694 Trinidad and Tobago Dollar
TWD	31.295 New Taiwan Dollar
TZS	2515 Tanzanian Shilling
UAH	37.4 Hryvnia
UGX	3811 Uganda Shilling
USD	1 US Dollar
UYU	38.65 Peso Uruguayo
UZS	12404.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24600 Dong
VUV	118 Vatu
WST	2.6525 Tala
XAF	602.51 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	600.62 CFA Franc BCEAO
XPF	109.3 CFP Franc

Foreign Exchange Position

Positions as at: 26 January 2024

YER	249.73	Yemeni Rial
ZAR	18.8783	Rand
ZMK	5185	Zambian Kwacha
ZWL	8865	Zimbabwe Dollar

Interest Rate Position

Positions as at: 26 January 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	846,245.58	269,211.08	1,115,456.65
Floating vs. Fixed	7,977,768.98	2,791,723.07	10,769,492.05
Overnight Index Swap	4,553,496.73	1,896,171.69	6,449,668.42
Total	13,377,511.29	4,957,105.83	18,334,617.13

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,782	3,918	18,700
Floating vs. Fixed	250,862	105,784	356,646
Overnight Index Swap	153,965	35,046	189,011
Total	419,609	144,748	564,356

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	160,523.62	0.00	36,073.54	339.24	133,992.39	178,856.93	605,670.94	1,115,456.65
Floating vs. Fixed	612,457.60	2,971,138.28	358,141.62	14,772.04	106,753.83	2,311,296.38	4,394,932.31	10,769,492.05
Overnight Index Swap	3,923,207.54	11,819.15	191,950.59	56,967.00	940,508.73	601.52	1,324,613.89	6,449,668.42
Total	4,696,188.76	2,982,957.42	586,165.75	72,078.27	1,181,254.95	2,490,754.82	6,325,217.15	18,334,617.13

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,234	0	217	10	2,551	6,208	6,481	18,700
Floating vs. Fixed	18,201	88,856	14,076	409	3,835	83,517	147,753	356,646
Overnight Index Swap	104,390	233	2,393	1,812	25,487	32	54,664	189,011
Total	125,825	89,089	16,686	2,231	31,873	89,757	208,897	564,356

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	465,337.44	175,655.58	280,377.56	132,664.00	33,303.33	15,975.98	12,142.77	1,115,456.65
Floating vs. Fixed	4,564,289.57	1,979,216.01	2,944,190.71	1,019,124.22	136,590.37	59,679.37	66,401.80	10,769,492.05
Overnight Index Swap	2,617,400.92	967,662.42	1,440,389.22	969,224.13	172,539.88	109,017.18	173,434.67	6,449,668.42
Total	7,647,027.92	3,122,534.01	4,664,957.49	2,121,012.35	342,433.58	184,672.54	251,979.24	18,334,617.13

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	4,016	2,958	5,976	3,343	1,165	620	623	18,700
Floating vs. Fixed	81,767	57,926	135,104	64,550	8,473	4,278	4,549	356,646
Overnight Index Swap	32,971	26,179	64,675	43,978	6,825	5,337	9,048	189,011
Total	118,754	87,062	205,755	111,870	16,462	10,235	14,220	564,356

Foreign Exchange Rate

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AED	3.6724	UAE Dirham

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AFN	73.1 Afghani
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EGP	30.85 Egyptian Pound
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FJD	2.2041	Fiji Dollar
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LKR	318	Sri Lanka Rupee
LRD	190	Liberian Dollar
LSL	18.8791	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.808	Libyan Dinar

Interest Rate Position

Positions as at:

26 January 2024

MAD	9.9521 Moroccan Dirham
MDL	17.6323 Moldovan Leu
MGA	4547.09 Malagasy Ariary
MKD	56.24 Denar
MMK	2093.7 Kyat
MNT	3397 Tugrik
MOP	8.052 Pataca
MRO	356 Ouguiya
MUR	44.36 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.74 Kwacha
MXN	17.21 Mexican Peso
MXV	2.1439 Mexican Unidad de Inversion (UDI)
MYR	4.729 Malaysian Ringgit
MZN	63.17 Metical
NAD	18.878 Namibia Dollar
NGN	899.27 Naira
NIO	36.25 Cordoba Oro
NOK	10.4559 Norwegian Krone
NPR	133 Nepalese Rupee
NZD	1.6361 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7455 Nuevo Sol
PGK	3.6179 Kina
PHP	56.25 Philippine Peso
PKR	279.22 Pakistan Rupee
PLN	4.0187 Zloty
PYG	7293 Guarani
QAR	3.6415 Qatari Rial
RON	4.5697 Leu
RSD	107.52 Serbian Dinar
RUB	88.7455 Russian Ruble
RWF	1259.9 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.4081 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	10.43 Swedish Krona
SGD	1.3394 Singapore Dollar
SHP	0.7835 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

26 January 2024

SRD	36.547	Surinam Dollar
SSP	1071.8125	South Sudanese Pound
STD	21005	Dobra
SVC	8.7408	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.878	Lilangeni
THB	35.72	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.1057	Tunisian Dinar
TOP	2.2925	Pa'anga
TRY	30.2285	Turkish Lira
TTD	6.7694	Trinidad and Tobago Dollar
TWD	31.295	New Taiwan Dollar
TZS	2515	Tanzanian Shilling
UAH	37.4	Hryvnia
UGX	3811	Uganda Shilling
USD	1	US Dollar
UYU	38.65	Peso Uruguayo
UZS	12404.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24600	Dong
VUV	118	Vatu
WST	2.6525	Tala
XAF	602.51	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	600.62	CFA Franc BCEAO
XPF	109.3	CFP Franc
YER	249.73	Yemeni Rial
ZAR	18.8783	Rand
ZMK	5185	Zambian Kwacha
ZWL	8865	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 22 January 2024 to 26 January 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	96,713.85	195,132.58	291,846.44
Total	96,713.85	195,132.58	291,846.44

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,792	29,646	50,438
Total	20,792	29,646	50,438

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	26,642.50	11,980.13	41,400.17	82,779.68	3,361.85	6,830.82	110,807.22	8,044.08	291,846.44
Total	26,642.50	11,980.13	41,400.17	82,779.68	3,361.85	6,830.82	110,807.22	8,044.08	291,846.44

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,369	3,842	8,538	16,520	691	2,874	16,252	354	50,438
Total	1,369	3,842	8,538	16,520	691	2,874	16,252	354	50,438

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	249,526.19	23,631.51	9,500.93	5,446.35	3,487.24	254.23	0.00	291,846.44
Total	249,526.19	23,631.51	9,500.93	5,446.35	3,487.24	254.23	0.00	291,846.44

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	48,077	1,549	321	235	209	48	0	50,438
Total	48,077	1,549	321	235	209	48	0	50,438

Interest Rate Turnover

Turnover for the period: 22 January 2024 to 26 January 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	25,070.48	155,836.69	180,907.17
Floating vs. Fixed	391,672.32	338,660.64	730,332.96
Overnight Index Swap	447,682.26	255,008.18	702,690.44
Total	864,425.07	749,505.51	1,613,930.57

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	135	937	1,072
Floating vs. Fixed	9,039	5,622	14,661
Overnight Index Swap	5,930	2,536	8,465
Total	15,103	9,095	24,198

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,592.81	0.00	16,699.24	0.00	0.00	2,963.76	154,651.36	180,907.17
Floating vs. Fixed	15,690.72	252,190.04	10,292.67	1,561.20	5,643.92	107,225.92	337,728.49	730,332.96
Overnight Index Swap	511,026.71	0.00	8,459.11	1,311.58	65,643.92	0.00	116,249.13	702,690.44
Total	533,310.23	252,190.04	35,451.02	2,872.79	71,287.83	110,189.68	608,628.98	1,613,930.57

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	225	0	203	0	0	82	562	1,072
Floating vs. Fixed	240	3,917	551	45	80	3,055	6,774	14,661
Overnight Index Swap	4,609	0	44	58	1,410	0	2,346	8,465
Total	5,074	3,917	798	103	1,490	3,137	9,681	24,198

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	106,979.70	27,746.20	26,344.50	11,867.54	3,137.50	2,995.37	1,836.36	180,907.17
Floating vs. Fixed	238,205.65	207,518.48	181,229.99	76,486.61	21,948.74	1,766.78	3,176.70	730,332.96
Overnight Index Swap	314,278.35	116,742.81	131,692.26	90,303.03	32,352.10	5,329.47	11,992.43	702,690.44
Total	659,463.70	352,007.48	339,266.75	178,657.18	57,438.34	10,091.62	17,005.49	1,613,930.57

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	161	88	218	248	122	67	169	1,072
Floating vs. Fixed	2,161	2,618	4,089	4,113	1,021	135	527	14,661
Overnight Index Swap	1,232	1,063	2,054	2,216	1,060	199	643	8,465
Total	3,553	3,768	6,361	6,576	2,202	401	1,339	24,198