

Foreign Exchange Position

Positions as at: 02 February 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	363,254.76	1,046,357.43	1,409,612.19
Total	363,254.76	1,046,357.43	1,409,612.19

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,621	150,295	214,916
Total	64,621	150,295	214,916

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	140,246.83	39,408.76	196,179.72	418,612.64	13,102.86	23,272.38	543,780.17	35,008.84	1,409,612.19
Total	140,246.83	39,408.76	196,179.72	418,612.64	13,102.86	23,272.38	543,780.17	35,008.84	1,409,612.19

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,092	14,376	39,880	68,268	3,282	10,060	68,406	3,552	214,916
Total	7,092	14,376	39,880	68,268	3,282	10,060	68,406	3,552	214,916

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	1,087,189.03	179,501.11	66,652.04	45,190.33	19,261.94	11,040.33	777.40	1,409,612.19
Total	1,087,189.03	179,501.11	66,652.04	45,190.33	19,261.94	11,040.33	777.40	1,409,612.19

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	195,308	9,175	4,146	3,130	2,093	995	69	214,916
Total	195,308	9,175	4,146	3,130	2,093	995	69	214,916

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	73.91	Afghani
ALL	95.87	Lek
AMD	401	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	844	Kwanza
ARS	826.3	Argentine Peso
AUD	1.5228	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8075	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.8077	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2837.93	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

02 February 2024

BND	1.34	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.9526	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.019	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3434	Canadian Dollar
CDF	2710	Congolese Franc
CHF	0.8611	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	929	Chilean Peso
CNY	7.1743	Yuan Renminbi
COP	3895.5	Colombian Peso
COU	0.0918	Unidad de Valor Real
CRC	512.73	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.91	Cape Verde Escudo
CZK	22.922	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8895	Danish Krone
DOP	58.5	Dominican Peso
DZD	134.4127	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	56.1663	Ethiopian Birr
EUR	0.9242	Euro
FJD	2.2056	Fiji Dollar
FKP	0.789	Falkland Islands Pound
GBP	0.7881	Pound Sterling
GEL	2.655	Lari
GHS	12.3	Cedi
GIP	0.7889	Gibraltar Pound
GMD	67.1	Dalasi
GNF	8511	Guinea Franc
GTQ	7.808	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.818	Hong Kong Dollar
HNL	24.617	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.55	Gourde
HUF	354.32	Forint
IDR	15775	Rupiah
ILS	3.6376	New Israeli Sheqel
INR	83.095	Indian Rupee

Foreign Exchange Position

Positions as at:

02 February 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.74	Iceland Krona
JMD	154.74	Jamaican Dollar
JOD	0.7086	Jordanian Dinar
JPY	146.88	Yen
KES	160	Kenyan Shilling
KGS	89.32	Som
KHR	4075	Riel
KMF	452.32	Comoro Franc
KPW	130	North Korean Won
KRW	1333.59	Won
KWD	0.3074	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	449.23	Tenge
LAK	20654.3	Kip
LBP	15000	Lebanese Pound
LKR	315.7	Sri Lanka Rupee
LRD	190	Liberian Dollar
LSL	18.6558	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.816	Libyan Dinar
MAD	9.9982	Moroccan Dirham
MDL	17.65	Moldovan Leu
MGA	4532.48	Malagasy Ariary
MKD	56.48	Denar
MMK	2093.7	Kyat
MNT	3395	Tugrik
MOP	8.054	Pataca
MRO	356	Ouguiya
MUR	44.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	17.212	Mexican Peso
MXV	2.1356	Mexican Unidad de Inversion (UDI)
MYR	4.727	Malaysian Ringgit
MZN	63.23	Metical
NAD	18.674	Namibia Dollar
NGN	1191.94	Naira
NIO	36.25	Cordoba Oro
NOK	10.5042	Norwegian Krone
NPR	132.87	Nepalese Rupee
NZD	1.6345	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.7879	Nuevo Sol

Foreign Exchange Position

Positions as at:

02 February 2024

PGK	3.6219	Kina
PHP	56.29	Philippine Peso
PKR	279.12	Pakistan Rupee
PLN	3.9991	Zloty
PYG	7268	Guarani
QAR	3.6445	Qatari Rial
RON	4.597	Leu
RSD	108.21	Serbian Dinar
RUB	89.9455	Russian Ruble
RWF	1262.28	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.1276	Seychelles Rupee
SDG	598.6502	Sudanese Pound
SEK	10.3877	Swedish Krona
SGD	1.3399	Singapore Dollar
SHP	0.7862	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.5	Surinam Dollar
SSP	1075.7992	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	13000	Syrian Pound
SZL	18.674	Lilangeni
THB	35.53	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.119	Tunisian Dinar
TOP	2.291	Pa'anga
TRY	30.3151	Turkish Lira
TTD	6.7272	Trinidad and Tobago Dollar
TWD	31.22	New Taiwan Dollar
TZS	2540	Tanzanian Shilling
UAH	37.5405	Hryvnia
UGX	3815	Uganda Shilling
USD	1	US Dollar
UYU	39.1	Peso Uruguayo
UZS	12415.24	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24415	Dong
VUV	118.39	Vatu
WST	2.6483	Tala
XAF	606.3	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602.75	CFA Franc BCEAO
XPF	109.96	CFP Franc

Foreign Exchange Position

Positions as at:

02 February 2024

YER	249.97	Yemeni Rial
ZAR	18.6739	Rand
ZMK	5185	Zambian Kwacha
ZWL	9595	Zimbabwe Dollar

Interest Rate Position

Positions as at:

02 February 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	838,872.41	294,141.62	1,133,014.03
Floating vs. Fixed	8,066,066.10	2,828,132.54	10,894,198.65
Overnight Index Swap	4,611,073.49	1,967,237.57	6,578,311.06
Total	13,516,012.00	5,089,511.73	18,605,523.73

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,798	3,948	18,746
Floating vs. Fixed	254,091	106,050	360,141
Overnight Index Swap	155,138	35,589	190,726
Total	424,026	145,586	569,612

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	166,817.19	0.00	36,832.38	338.20	134,207.70	184,824.47	609,994.09	1,133,014.03
Floating vs. Fixed	616,884.01	3,012,283.39	360,787.96	14,867.27	108,489.79	2,319,609.15	4,461,277.07	10,894,198.65
Overnight Index Swap	3,997,058.53	11,697.95	196,347.69	56,872.96	906,754.90	601.50	1,408,977.53	6,578,311.06
Total	4,780,759.74	3,023,981.35	593,968.03	72,078.43	1,149,452.38	2,505,035.11	6,480,248.69	18,605,523.73

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,208	0	215	10	2,555	6,270	6,489	18,746
Floating vs. Fixed	18,260	90,362	14,454	408	3,837	83,982	148,839	360,141
Overnight Index Swap	105,647	232	2,403	1,818	25,216	32	55,378	190,726
Total	127,115	90,594	17,072	2,236	31,608	90,283	210,705	569,612

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	483,064.93	178,546.09	278,175.43	131,873.80	33,240.69	16,002.80	12,110.29	1,133,014.03
Floating vs. Fixed	4,630,348.85	2,003,114.19	2,965,111.79	1,031,641.34	137,742.08	59,946.05	66,294.35	10,894,198.65
Overnight Index Swap	2,742,228.58	959,342.22	1,449,986.38	964,459.33	177,812.90	109,379.03	175,102.61	6,578,311.06
Total	7,855,642.35	3,141,002.50	4,693,273.59	2,127,974.48	348,795.67	185,327.89	253,507.25	18,605,523.73

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	4,052	2,917	6,012	3,344	1,166	628	628	18,746
Floating vs. Fixed	82,261	58,638	136,183	65,539	8,625	4,310	4,586	360,141
Overnight Index Swap	33,404	26,327	65,059	44,438	7,073	5,322	9,105	190,726
Total	119,717	87,881	207,253	113,320	16,864	10,260	14,319	569,612

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	73.91	Afghani
ALL	95.87	Lek
AMD	401	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	844	Kwanza
ARS	826.3	Argentine Peso
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DKK	6.8895	Danish Krone
DOP	58.5	Dominican Peso
DZD	134.4127	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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02 February 2024

ETB	56.1663	Ethiopian Birr
EUR	0.9242	Euro
FJD	2.2056	Fiji Dollar
FKP	0.789	Falkland Islands Pound
GBP	0.7881	Pound Sterling
GEL	2.655	Lari
GHS	12.3	Cedi
GIP	0.7889	Gibraltar Pound
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LBP	15000	Lebanese Pound
LKR	315.7	Sri Lanka Rupee
LRD	190	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.816	Libyan Dinar

Interest Rate Position

Positions as at:

02 February 2024

MAD	9.9982 Moroccan Dirham
MDL	17.65 Moldovan Leu
MGA	4532.48 Malagasy Ariary
MKD	56.48 Denar
MMK	2093.7 Kyat
MNT	3395 Tugrik
MOP	8.054 Pataca
MRO	356 Ouguiya
MUR	44.8 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.73 Kwacha
MXN	17.212 Mexican Peso
MXV	2.1356 Mexican Unidad de Inversion (UDI)
MYR	4.727 Malaysian Ringgit
MZN	63.23 Metical
NAD	18.674 Namibia Dollar
NGN	1191.94 Naira
NIO	36.25 Cordoba Oro
NOK	10.5042 Norwegian Krone
NPR	132.87 Nepalese Rupee
NZD	1.6345 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.7879 Nuevo Sol
PGK	3.6219 Kina
PHP	56.29 Philippine Peso
PKR	279.12 Pakistan Rupee
PLN	3.9991 Zloty
PYG	7268 Guarani
QAR	3.6445 Qatari Rial
RON	4.597 Leu
RSD	108.21 Serbian Dinar
RUB	89.9455 Russian Ruble
RWF	1262.28 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.1276 Seychelles Rupee
SDG	598.6502 Sudanese Pound
SEK	10.3877 Swedish Krona
SGD	1.3399 Singapore Dollar
SHP	0.7862 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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Positions as at:

02 February 2024

SRD	36.5 Surinam Dollar
SSP	1075.7992 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.674 Lilangeni
THB	35.53 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.119 Tunisian Dinar
TOP	2.291 Pa'anga
TRY	30.3151 Turkish Lira
TTD	6.7272 Trinidad and Tobago Dollar
TWD	31.22 New Taiwan Dollar
TZS	2540 Tanzanian Shilling
UAH	37.5405 Hryvnia
UGX	3815 Uganda Shilling
USD	1 US Dollar
UYU	39.1 Peso Uruguayo
UZS	12415.24 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24415 Dong
VUV	118.39 Vatu
WST	2.6483 Tala
XAF	606.3 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	602.75 CFA Franc BCEAO
XPF	109.96 CFP Franc
YER	249.97 Yemeni Rial
ZAR	18.6739 Rand
ZMK	5185 Zambian Kwacha
ZWL	9595 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

29 January 2024 to

02 February 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	97,059.49	180,198.56	277,258.05
Total	97,059.49	180,198.56	277,258.05

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,139	30,104	51,242
Total	21,139	30,104	51,242

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	22,486.46	9,248.51	43,758.42	96,519.84	3,080.16	4,824.81	93,523.21	3,816.64	277,258.05
Total	22,486.46	9,248.51	43,758.42	96,519.84	3,080.16	4,824.81	93,523.21	3,816.64	277,258.05

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,275	3,903	9,688	17,127	652	2,257	16,070	272	51,242
Total	1,275	3,903	9,688	17,127	652	2,257	16,070	272	51,242

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	238,557.46	24,800.86	5,150.67	5,510.37	2,872.17	273.59	92.92	277,258.05
Total	238,557.46	24,800.86	5,150.67	5,510.37	2,872.17	273.59	92.92	277,258.05

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	49,789	855	189	222	156	26	6	51,242
Total	49,789	855	189	222	156	26	6	51,242

Interest Rate Turnover

Turnover for the period:

29 January 2024 to

02 February 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,068.85	175,758.97	181,827.82
Floating vs. Fixed	346,826.53	417,442.85	764,269.39
Overnight Index Swap	465,607.51	281,433.20	747,040.70
Total	818,502.89	874,635.02	1,693,137.91

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	121	922	1,043
Floating vs. Fixed	10,267	5,604	15,871
Overnight Index Swap	6,346	2,790	9,135
Total	16,733	9,315	26,048

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	11,227.54	0.00	20,835.21	0.00	0.00	9,541.08	140,223.99	181,827.82
Floating vs. Fixed	16,227.46	304,152.86	17,595.88	1,259.15	8,214.89	97,452.42	319,366.73	764,269.39
Overnight Index Swap	436,682.87	0.00	8,757.64	202.80	56,274.17	0.00	245,123.23	747,040.70
Total	464,137.87	304,152.86	47,188.73	1,461.94	64,489.06	106,993.49	704,713.96	1,693,137.91

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	99	0	210	0	0	190	544	1,043
Floating vs. Fixed	284	4,626	806	34	77	2,990	7,055	15,871
Overnight Index Swap	4,881	0	41	17	1,204	0	2,993	9,135
Total	5,264	4,626	1,057	51	1,281	3,180	10,591	26,048

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	105,887.03	31,738.82	25,769.37	11,110.06	2,741.54	2,802.92	1,778.08	181,827.82
Floating vs. Fixed	255,216.80	194,485.64	216,251.34	80,278.90	13,276.83	1,929.94	2,829.95	764,269.39
Overnight Index Swap	432,179.77	93,765.02	113,850.48	65,423.12	28,494.83	4,981.66	8,345.82	747,040.70
Total	793,283.60	319,989.47	355,871.20	156,812.08	44,513.20	9,714.52	12,953.85	1,693,137.91

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	131	118	241	214	112	59	168	1,043
Floating vs. Fixed	2,034	2,866	4,342	4,965	983	141	542	15,871
Overnight Index Swap	1,268	1,002	2,408	2,489	1,251	228	491	9,135
Total	3,432	3,986	6,990	7,667	2,346	428	1,201	26,048