

Foreign Exchange Position

Positions as at: 09 February 2024

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	366,349.07	1,071,113.95	1,437,463.02
Total	366,349.07	1,071,113.95	1,437,463.02

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	68,708	157,252	225,959
Total	68,708	157,252	225,959

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	141,695.70	43,266.24	204,294.56	434,399.55	13,960.13	23,763.41	538,360.91	37,722.52	1,437,463.02
Total	141,695.70	43,266.24	204,294.56	434,399.55	13,960.13	23,763.41	538,360.91	37,722.52	1,437,463.02

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,039	15,810	41,784	73,445	3,741	10,760	69,551	3,829	225,959
Total	7,039	15,810	41,784	73,445	3,741	10,760	69,551	3,829	225,959

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	1,108,141.37	183,867.78	67,486.39	46,289.16	19,974.10	10,994.39	709.83	1,437,463.02
Total	1,108,141.37	183,867.78	67,486.39	46,289.16	19,974.10	10,994.39	709.83	1,437,463.02

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	206,029	9,457	4,080	3,177	2,160	990	66	225,959
Total	206,029	9,457	4,080	3,177	2,160	990	66	225,959

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	73.76	Afghani
ALL	96.35	Lek
AMD	401.99	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	844	Kwanza
ARS	830.1	Argentine Peso
AUD	1.533	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8149	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.8152	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2838.78	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 09 February 2024

BND	1.3433	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9685	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.995	Ngultrum
BWP	13.6054	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3463	Canadian Dollar
CDF	2715	Congolese Franc
CHF	0.8743	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	953.9	Chilean Peso
CNY	7.1942	Yuan Renminbi
COP	3950.43	Colombian Peso
COU	0.0908	Unidad de Valor Real
CRC	516.725	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.32	Cape Verde Escudo
CZK	23.148	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9217	Danish Krone
DOP	58.45	Dominican Peso
DZD	134.0888	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	56.2343	Ethiopian Birr
EUR	0.9281	Euro
FJD	2.2114	Fiji Dollar
FKP	0.7929	Falkland Islands Pound
GBP	0.7918	Pound Sterling
GEL	2.632	Lari
GHS	12.36	Cedi
GIP	0.7929	Gibraltar Pound
GMD	67.3	Dalasi
GNF	8508	Guinea Franc
GTQ	7.8	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.8189	Hong Kong Dollar
HNL	24.625	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.59	Gourde
HUF	360.13	Forint
IDR	15630	Rupiah
ILS	3.6501	New Israeli Sheqel
INR	82.977	Indian Rupee

Foreign Exchange Position

Positions as at:		09 February 2024
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.52	Iceland Krona
JMD	153	Jamaican Dollar
JOD	0.7084	Jordanian Dinar
JPY	148.18	Yen
KES	160	Kenyan Shilling
KGS	89.43	Som
KHR	4070	Riel
KMF	456.62	Comoro Franc
KPW	130	North Korean Won
KRW	1328.29	Won
KWD	0.3078	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	452.64	Tenge
LAK	20769.2	Kip
LBP	15000	Lebanese Pound
LKR	312.75	Sri Lanka Rupee
LRD	190	Liberian Dollar
LSL	18.9013	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8274	Libyan Dinar
MAD	10.0544	Moroccan Dirham
MDL	17.69	Moldovan Leu
MGA	4532.48	Malagasy Ariary
MKD	56.93	Denar
MMK	2093.7	Kyat
MNT	3400	Tugrik
MOP	8.054	Pataca
MRO	356	Ouguiya
MUR	45.28	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	17.026	Mexican Peso
MXV	2.1119	Mexican Unidad de Inversion (UDI)
MYR	4.759	Malaysian Ringgit
MZN	63.24	Metical
NAD	18.872	Namibia Dollar
NGN	1417.13	Naira
NIO	36.31	Cordoba Oro
NOK	10.5819	Norwegian Krone
NPR	132.75	Nepalese Rupee
NZD	1.6353	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8278	Nuevo Sol

Foreign Exchange Position

Positions as at: 09 February 2024

PGK	3.6245	Kina
PHP	55.95	Philippine Peso
PKR	278.77	Pakistan Rupee
PLN	4.0289	Zloty
PYG	7280	Guarani
QAR	3.645	Qatari Rial
RON	4.6169	Leu
RSD	108.71	Serbian Dinar
RUB	91.5955	Russian Ruble
RWF	1262.88	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.4246	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.4716	Swedish Krona
SGD	1.3433	Singapore Dollar
SHP	0.7909	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.199	Surinam Dollar
SSP	1076.867	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.874	Lilangeni
THB	35.6	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.13	Tunisian Dinar
TOP	2.2946	Pa'anga
TRY	30.5401	Turkish Lira
TTD	6.7506	Trinidad and Tobago Dollar
TWD	31.381	New Taiwan Dollar
TZS	2540	Tanzanian Shilling
UAH	37.5501	Hryvnia
UGX	3820	Uganda Shilling
USD	1	US Dollar
UYU	39.15	Peso Uruguayo
UZS	12453	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24400	Dong
VUV	118	Vatu
WST	2.6567	Tala
XAF	608.89	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	605.75	CFA Franc BCEAO
XPF	110.42	CFP Franc

Foreign Exchange Position

Positions as at: 09 February 2024

YER	249.97	Yemeni Rial
ZAR	18.8861	Rand
ZMK	5185	Zambian Kwacha
ZWL	10530	Zimbabwe Dollar

Interest Rate Position

Positions as at: 09 February 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	830,764.80	329,410.47	1,160,175.27
Floating vs. Fixed	8,064,176.45	2,832,565.59	10,896,742.04
Overnight Index Swap	4,696,611.66	2,050,256.51	6,746,868.17
Total	13,591,552.90	5,212,232.57	18,803,785.47

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,734	3,935	18,669
Floating vs. Fixed	254,841	106,094	360,935
Overnight Index Swap	157,533	36,610	194,143
Total	427,108	146,639	573,747

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	174,525.04	0.00	34,213.69	147.18	132,557.88	177,542.35	641,189.12	1,160,175.27
Floating vs. Fixed	608,665.40	3,035,541.04	361,257.12	14,748.09	106,763.48	2,317,134.23	4,452,632.69	10,896,742.04
Overnight Index Swap	4,144,333.80	9,274.78	192,435.12	57,326.96	932,100.82	574.40	1,410,822.29	6,746,868.17
Total	4,927,524.24	3,044,815.82	587,905.94	72,222.22	1,171,422.18	2,495,250.98	6,504,644.09	18,803,785.47

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,214	0	215	9	2,550	6,188	6,494	18,669
Floating vs. Fixed	18,254	91,174	14,638	415	3,842	84,218	148,395	360,935
Overnight Index Swap	107,518	220	2,421	1,840	25,808	30	56,306	194,143
Total	128,986	91,394	17,274	2,264	32,200	90,436	211,195	573,747

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	512,030.55	179,853.80	276,102.08	131,271.20	32,771.14	15,899.13	12,247.37	1,160,175.27
Floating vs. Fixed	4,631,542.91	1,990,943.45	2,973,830.44	1,035,090.11	139,299.17	59,918.55	66,117.40	10,896,742.04
Overnight Index Swap	2,780,949.55	978,919.33	1,508,098.97	1,003,810.51	186,975.83	110,687.75	177,426.23	6,746,868.17
Total	7,924,523.01	3,149,716.58	4,758,031.49	2,170,171.82	359,046.14	186,505.43	255,791.00	18,803,785.47

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	4,017	2,892	6,002	3,339	1,165	627	629	18,669
Floating vs. Fixed	82,708	58,422	136,419	65,847	8,643	4,320	4,577	360,935
Overnight Index Swap	34,000	26,605	66,257	45,340	7,253	5,446	9,244	194,143
Total	120,724	87,918	208,677	114,526	17,060	10,393	14,450	573,747

Foreign Exchange Rate

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AED	3.6724	UAE Dirham

Interest Rate Position

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AFN	73.76	Afghani
ALL	96.35	Lek
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EGP	30.85	Egyptian Pound
ERN	15	Nakfa

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ETB	56.2343	Ethiopian Birr
EUR	0.9281	Euro
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LKR	312.75	Sri Lanka Rupee
LRD	190	Liberian Dollar
LSL	18.9013	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8274	Libyan Dinar

Interest Rate Position

Positions as at: 09 February 2024

MAD	10.0544 Moroccan Dirham
MDL	17.69 Moldovan Leu
MGA	4532.48 Malagasy Ariary
MKD	56.93 Denar
MMK	2093.7 Kyat
MNT	3400 Tugrik
MOP	8.054 Pataca
MRO	356 Ouguiya
MUR	45.28 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1666.73 Kwacha
MXN	17.026 Mexican Peso
MXV	2.1119 Mexican Unidad de Inversion (UDI)
MYR	4.759 Malaysian Ringgit
MZN	63.24 Metical
NAD	18.872 Namibia Dollar
NGN	1417.13 Naira
NIO	36.31 Cordoba Oro
NOK	10.5819 Norwegian Krone
NPR	132.75 Nepalese Rupee
NZD	1.6353 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.8278 Nuevo Sol
PGK	3.6245 Kina
PHP	55.95 Philippine Peso
PKR	278.77 Pakistan Rupee
PLN	4.0289 Zloty
PYG	7280 Guarani
QAR	3.645 Qatari Rial
RON	4.6169 Leu
RSD	108.71 Serbian Dinar
RUB	91.5955 Russian Ruble
RWF	1262.88 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.4246 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.4716 Swedish Krona
SGD	1.3433 Singapore Dollar
SHP	0.7909 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:	09 February 2024
SRD	36.199 Surinam Dollar
SSP	1076.867 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.874 Lilangeni
THB	35.6 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.13 Tunisian Dinar
TOP	2.2946 Pa'anga
TRY	30.5401 Turkish Lira
TTD	6.7506 Trinidad and Tobago Dollar
TWD	31.381 New Taiwan Dollar
TZS	2540 Tanzanian Shilling
UAH	37.5501 Hryvnia
UGX	3820 Uganda Shilling
USD	1 US Dollar
UYU	39.15 Peso Uruguayo
UZS	12453 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24400 Dong
VUV	118 Vatu
WST	2.6567 Tala
XAF	608.89 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	605.75 CFA Franc BCEAO
XPF	110.42 CFP Franc
YER	249.97 Yemeni Rial
ZAR	18.8861 Rand
ZMK	5185 Zambian Kwacha
ZWL	10530 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 05 February 2024 to 09 February 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	75,906.09	169,169.58	245,075.67
Total	75,906.09	169,169.58	245,075.67

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,400	25,190	43,590
Total	18,400	25,190	43,590

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	20,005.81	8,561.63	39,241.88	98,759.22	3,482.31	5,216.62	60,319.11	9,489.09	245,075.67
Total	20,005.81	8,561.63	39,241.88	98,759.22	3,482.31	5,216.62	60,319.11	9,489.09	245,075.67

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,085	2,971	8,407	17,496	981	2,016	9,877	758	43,590
Total	1,085	2,971	8,407	17,496	981	2,016	9,877	758	43,590

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	213,012.97	18,184.38	5,649.70	3,461.69	4,600.96	140.97	25.00	245,075.67
Total	213,012.97	18,184.38	5,649.70	3,461.69	4,600.96	140.97	25.00	245,075.67

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	42,125	849	198	153	254	10	1	43,590
Total	42,125	849	198	153	254	10	1	43,590

Interest Rate Turnover

Turnover for the period: 05 February 2024 to 09 February 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	66,597.53	207,541.85	274,139.38
Floating vs. Fixed	284,328.27	273,515.00	557,843.27
Overnight Index Swap	451,117.20	265,324.43	716,441.63
Total	802,043.00	746,381.28	1,548,424.28

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	202	923	1,125
Floating vs. Fixed	7,498	4,375	11,873
Overnight Index Swap	5,944	2,813	8,756
Total	13,643	8,111	21,754

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	24,811.56	0.00	21,348.40	0.00	0.00	2,838.01	225,141.42	274,139.38
Floating vs. Fixed	10,095.35	145,492.91	11,309.41	1,358.50	5,531.57	92,632.11	291,423.42	557,843.27
Overnight Index Swap	377,078.92	0.00	4,275.62	1,236.67	68,273.05	0.00	265,577.37	716,441.63
Total	411,985.84	145,492.91	36,933.42	2,595.17	73,804.62	95,470.11	782,142.21	1,548,424.28

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	137	0	205	0	0	125	659	1,125
Floating vs. Fixed	230	2,567	460	41	77	2,644	5,856	11,873
Overnight Index Swap	4,388	0	53	40	1,171	0	3,105	8,756
Total	4,754	2,567	718	81	1,248	2,768	9,619	21,754

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	186,106.62	37,166.98	30,027.29	12,256.35	3,460.85	2,795.91	2,325.39	274,139.38
Floating vs. Fixed	215,648.85	137,758.23	117,109.58	60,871.39	21,602.86	2,093.70	2,758.66	557,843.27
Overnight Index Swap	369,693.05	85,605.58	105,466.39	110,271.76	34,566.95	2,537.31	8,300.59	716,441.63
Total	771,448.51	260,530.79	252,603.26	183,399.50	59,630.66	7,426.91	13,384.65	1,548,424.28

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	146	107	275	239	119	60	181	1,125
Floating vs. Fixed	1,458	1,973	3,410	3,506	946	142	439	11,873
Overnight Index Swap	1,140	955	2,144	2,707	1,141	155	515	8,756
Total	2,744	3,035	5,828	6,451	2,205	357	1,134	21,754