

Foreign Exchange Position

Positions as at: 16 February 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	344,645.49	1,035,040.03	1,379,685.52
Total	344,645.49	1,035,040.03	1,379,685.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	63,840	150,422	214,262
Total	63,840	150,422	214,262

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	141,634.43	42,293.47	198,288.21	419,491.03	13,882.53	23,814.48	502,872.26	37,409.10	1,379,685.52
Total	141,634.43	42,293.47	198,288.21	419,491.03	13,882.53	23,814.48	502,872.26	37,409.10	1,379,685.52

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,079	15,691	39,221	70,048	3,857	10,538	63,890	3,938	214,262
Total	7,079	15,691	39,221	70,048	3,857	10,538	63,890	3,938	214,262

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	1,059,601.39	178,087.73	64,351.39	47,355.21	18,435.61	11,197.84	656.35	1,379,685.52
Total	1,059,601.39	178,087.73	64,351.39	47,355.21	18,435.61	11,197.84	656.35	1,379,685.52

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	194,600	9,382	3,868	3,284	2,070	993	65	214,262
Total	194,600	9,382	3,868	3,284	2,070	993	65	214,262

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	73.68	Afghani
ALL	96.49	Lek
AMD	401.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	828.261	Kwanza
ARS	833.9	Argentine Peso
AUD	1.5401	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.823	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.8227	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2839.77	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

16 February 2024

BND	1.3483	Brunei Dollar
BOB	6.86	Boliviano
BRL	4.969	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.011	Ngultrum
BWP	13.7552	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3541	Canadian Dollar
CDF	2710	Congolese Franc
CHF	0.8858	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	957.85	Chilean Peso
CNY	7.1929	Yuan Renminbi
COP	3917.5	Colombian Peso
COU	0.092	Unidad de Valor Real
CRC	517.475	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.76	Cape Verde Escudo
CZK	23.637	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9487	Danish Krone
DOP	58.35	Dominican Peso
DZD	134.3899	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	56.3096	Ethiopian Birr
EUR	0.9321	Euro
FJD	2.2183	Fiji Dollar
FKP	0.793	Falkland Islands Pound
GBP	0.7958	Pound Sterling
GEL	2.623	Lari
GHS	12.4	Cedi
GIP	0.793	Gibraltar Pound
GMD	67.5	Dalasi
GNF	8507	Guinea Franc
GTQ	7.798	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.8182	Hong Kong Dollar
HNL	24.629	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.58	Gourde
HUF	362.11	Forint
IDR	15590	Rupiah
ILS	3.6464	New Israeli Sheqel
INR	83.034	Indian Rupee

Foreign Exchange Position

Positions as at:

16 February 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.47	Iceland Krona
JMD	155	Jamaican Dollar
JOD	0.7083	Jordanian Dinar
JPY	150.55	Yen
KES	150	Kenyan Shilling
KGS	89.43	Som
KHR	4065	Riel
KMF	459.08	Comoro Franc
KPW	130	North Korean Won
KRW	1329.91	Won
KWD	0.3082	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	446.33	Tenge
LAK	20810	Kip
LBP	15000	Lebanese Pound
LKR	313.1	Sri Lanka Rupee
LRD	191	Liberian Dollar
LSL	19.0363	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8387	Libyan Dinar
MAD	10.074	Moroccan Dirham
MDL	17.702	Moldovan Leu
MGA	4539.89	Malagasy Ariary
MKD	57.19	Denar
MMK	2093.7	Kyat
MNT	3380	Tugrik
MOP	8.052	Pataca
MRO	356	Ouguiya
MUR	46.6	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1666.73	Kwacha
MXN	17.073	Mexican Peso
MXV	2.112	Mexican Unidad de Inversion (UDI)
MYR	4.783	Malaysian Ringgit
MZN	63.23	Metical
NAD	19.039	Namibia Dollar
NGN	1514.59	Naira
NIO	36.61	Cordoba Oro
NOK	10.5771	Norwegian Krone
NPR	132.85	Nepalese Rupee
NZD	1.6428	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8584	Nuevo Sol

Foreign Exchange Position

Positions as at:

16 February 2024

PGK	3.6284	Kina
PHP	56.165	Philippine Peso
PKR	279	Pakistan Rupee
PLN	4.0425	Zloty
PYG	7288.5	Guarani
QAR	3.6455	Qatari Rial
RON	4.6353	Leu
RSD	109.04	Serbian Dinar
RUB	91.6455	Russian Ruble
RWF	1263.83	Rwanda Franc
SAR	3.7503	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.5056	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.5288	Swedish Krona
SGD	1.3483	Singapore Dollar
SHP	0.7956	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.2	Surinam Dollar
SSP	1151.305	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.039	Lilangeni
THB	36.1	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.1384	Tunisian Dinar
TOP	2.301	Pa'anga
TRY	30.7349	Turkish Lira
TTD	6.7466	Trinidad and Tobago Dollar
TWD	31.389	New Taiwan Dollar
TZS	2530	Tanzanian Shilling
UAH	37.9	Hryvnia
UGX	3868	Uganda Shilling
USD	1	US Dollar
UYU	39.16	Peso Uruguayo
UZS	12481.06	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24400	Dong
VUV	119.62	Vatu
WST	2.6603	Tala
XAF	611.39	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	608.75	CFA Franc BCEAO
XPF	110.91	CFP Franc

Foreign Exchange Position

Positions as at:

16 February 2024

YER	249.95	Yemeni Rial
ZAR	19.0312	Rand
ZMK	5185	Zambian Kwacha
ZWL	11440	Zimbabwe Dollar

Interest Rate Position

Positions as at:

16 February 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	822,150.57	343,667.62	1,165,818.19
Floating vs. Fixed	7,949,308.34	2,832,364.06	10,781,672.40
Overnight Index Swap	4,660,307.88	2,070,414.62	6,730,722.51
Total	13,431,766.80	5,246,446.30	18,678,213.10

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,701	4,119	18,820
Floating vs. Fixed	253,778	106,166	359,944
Overnight Index Swap	152,441	36,691	189,132
Total	420,919	146,976	567,895

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	170,311.55	0.00	33,094.96	146.44	130,464.47	177,306.92	654,493.85	1,165,818.19
Floating vs. Fixed	614,979.27	2,995,960.34	360,698.97	14,309.74	107,122.18	2,296,061.31	4,392,540.59	10,781,672.40
Overnight Index Swap	4,159,875.49	8,157.30	193,356.71	57,104.97	932,922.24	574.45	1,378,731.34	6,730,722.51
Total	4,945,166.30	3,004,117.64	587,150.64	71,561.15	1,170,508.90	2,473,942.69	6,425,765.79	18,678,213.10

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,242	0	259	9	2,549	6,186	6,576	18,820
Floating vs. Fixed	18,273	90,570	14,815	408	3,841	83,806	148,232	359,944
Overnight Index Swap	107,716	214	2,429	1,856	26,188	30	50,699	189,132
Total	129,231	90,784	17,503	2,273	32,578	90,022	205,507	567,895

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	521,626.44	181,254.37	271,783.05	130,604.61	32,684.31	15,925.13	11,940.28	1,165,818.19
Floating vs. Fixed	4,570,398.55	1,961,587.94	2,959,738.82	1,026,863.60	137,862.03	59,282.81	65,938.65	10,781,672.40
Overnight Index Swap	2,750,681.01	992,106.86	1,502,881.08	1,013,178.16	185,385.58	110,276.41	176,213.41	6,730,722.51
Total	7,842,706.00	3,134,949.17	4,734,402.95	2,170,646.37	355,931.92	185,484.35	254,092.34	18,678,213.10

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	4,031	2,894	6,040	3,381	1,178	644	654	18,820
Floating vs. Fixed	82,290	57,966	136,436	65,725	8,704	4,289	4,536	359,944
Overnight Index Swap	32,906	26,156	62,314	45,823	7,209	5,469	9,256	189,132
Total	119,226	87,015	204,789	114,928	17,090	10,402	14,446	567,895

Foreign Exchange Rate

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AED	3.6724	UAE Dirham

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AFN	73.68	Afghani
ALL	96.49	Lek
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LRD	191	Liberian Dollar
LSL	19.0363	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8387	Libyan Dinar

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MAD	10.074 Moroccan Dirham
MDL	17.702 Moldovan Leu
MGA	4539.89 Malagasy Ariary
MKD	57.19 Denar
MMK	2093.7 Kyat
MNT	3380 Tugrik
MOP	8.052 Pataca
MRO	356 Ouguiya
MUR	46.6 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	1666.73 Kwacha
MXN	17.073 Mexican Peso
MXV	2.112 Mexican Unidad de Inversion (UDI)
MYR	4.783 Malaysian Ringgit
MZN	63.23 Metical
NAD	19.039 Namibia Dollar
NGN	1514.59 Naira
NIO	36.61 Cordoba Oro
NOK	10.5771 Norwegian Krone
NPR	132.85 Nepalese Rupee
NZD	1.6428 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.8584 Nuevo Sol
PGK	3.6284 Kina
PHP	56.165 Philippine Peso
PKR	279 Pakistan Rupee
PLN	4.0425 Zloty
PYG	7288.5 Guarani
QAR	3.6455 Qatari Rial
RON	4.6353 Leu
RSD	109.04 Serbian Dinar
RUB	91.6455 Russian Ruble
RWF	1263.83 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.5056 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.5288 Swedish Krona
SGD	1.3483 Singapore Dollar
SHP	0.7956 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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SRD	36.2 Surinam Dollar
SSP	1151.305 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	19.039 Lilangeni
THB	36.1 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.1384 Tunisian Dinar
TOP	2.301 Pa'anga
TRY	30.7349 Turkish Lira
TTD	6.7466 Trinidad and Tobago Dollar
TWD	31.389 New Taiwan Dollar
TZS	2530 Tanzanian Shilling
UAH	37.9 Hryvnia
UGX	3868 Uganda Shilling
USD	1 US Dollar
UYU	39.16 Peso Uruguayo
UZS	12481.06 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24400 Dong
VUV	119.62 Vatu
WST	2.6603 Tala
XAF	611.39 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	608.75 CFA Franc BCEAO
XPF	110.91 CFP Franc
YER	249.95 Yemeni Rial
ZAR	19.0312 Rand
ZMK	5185 Zambian Kwacha
ZWL	11440 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

14 February 2024 to

16 February 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,007.37	89,569.50	130,576.87
Total	41,007.37	89,569.50	130,576.87

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,337	17,769	29,106
Total	11,337	17,769	29,106

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	1,011.39	8,045.02	25,077.10	46,871.46	2,251.19	3,668.69	39,552.21	4,099.80	130,576.87
Total	1,011.39	8,045.02	25,077.10	46,871.46	2,251.19	3,668.69	39,552.21	4,099.80	130,576.87

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	113	3,495	6,036	10,666	642	1,347	6,503	304	29,106
Total	113	3,495	6,036	10,666	642	1,347	6,503	304	29,106

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	117,893.91	7,622.34	2,216.12	1,660.76	988.68	195.05	0.00	130,576.87
Total	117,893.91	7,622.34	2,216.12	1,660.76	988.68	195.05	0.00	130,576.87

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	28,408	372	131	110	75	12	0	29,106
Total	28,408	372	131	110	75	12	0	29,106

Interest Rate Turnover

Turnover for the period:

14 February 2024 to

16 February 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,997.51	233,569.59	247,567.11
Floating vs. Fixed	149,608.74	295,744.05	445,352.78
Overnight Index Swap	292,969.75	237,147.94	530,117.69
Total	456,576.00	766,461.58	1,223,037.58

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	89	1,110	1,199
Floating vs. Fixed	5,693	4,612	10,304
Overnight Index Swap	4,876	2,304	7,179
Total	10,657	8,025	18,682

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,980.63	0.00	19,391.31	0.00	0.00	1,785.63	218,409.54	247,567.11
Floating vs. Fixed	17,505.04	17,990.46	10,871.46	1,422.57	8,791.05	54,243.74	334,528.47	445,352.78
Overnight Index Swap	291,870.67	0.00	5,054.19	729.29	35,534.69	0.00	196,928.85	530,117.69
Total	317,356.35	17,990.46	35,316.96	2,151.86	44,325.73	56,029.37	749,866.85	1,223,037.58

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	139	0	248	0	0	67	745	1,199
Floating vs. Fixed	228	203	466	28	74	1,747	7,560	10,304
Overnight Index Swap	3,233	0	41	31	789	0	3,087	7,179
Total	3,600	203	755	59	863	1,814	11,391	18,682

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	160,882.43	42,052.26	24,148.36	13,018.35	2,916.41	2,773.99	1,775.30	247,567.11
Floating vs. Fixed	203,443.22	63,083.92	99,275.90	56,872.20	18,349.26	1,737.48	2,590.79	445,352.78
Overnight Index Swap	256,239.55	87,677.36	92,928.02	65,489.79	22,151.65	2,144.96	3,486.37	530,117.69
Total	620,565.20	192,813.54	216,352.28	135,380.34	43,417.32	6,656.43	7,852.46	1,223,037.58

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	138	119	245	305	124	72	196	1,199
Floating vs. Fixed	1,172	1,140	3,149	3,389	877	149	430	10,304
Overnight Index Swap	986	806	1,800	2,350	808	113	318	7,179
Total	2,296	2,065	5,193	6,044	1,809	334	943	18,682