

Foreign Exchange Position

Positions as at: 23 February 2024

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	333,210.95	1,027,006.34	1,360,217.29
Total	333,210.95	1,027,006.34	1,360,217.29

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	58,967	145,233	204,200
Total	58,967	145,233	204,200

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	147,995.05	43,575.01	192,910.73	415,546.15	15,360.63	25,606.83	479,718.54	39,504.34	1,360,217.29
Total	147,995.05	43,575.01	192,910.73	415,546.15	15,360.63	25,606.83	479,718.54	39,504.34	1,360,217.29

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,433	16,281	36,600	66,301	4,324	10,932	58,345	3,984	204,200
Total	7,433	16,281	36,600	66,301	4,324	10,932	58,345	3,984	204,200

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	1,027,794.61	188,128.05	64,175.97	47,472.54	20,602.40	11,412.24	631.48	1,360,217.29
Total	1,027,794.61	188,128.05	64,175.97	47,472.54	20,602.40	11,412.24	631.48	1,360,217.29

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	183,873	9,832	3,971	3,291	2,169	1,000	64	204,200
Total	183,873	9,832	3,971	3,291	2,169	1,000	64	204,200

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	73.57	Afghani
ALL	95.4	Lek
AMD	402.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	828.51	Kwanza
ARS	837.8	Argentine Peso
AUD	1.5256	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8074	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	109.5	Taka
BGN	1.8074	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2838.15	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 23 February 2024

BND	1.344	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9358	Brazilian Real
BSD	1	Bahamian Dollar
BTN	82.924	Ngultrum
BWP	13.587	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3505	Canadian Dollar
CDF	2720	Congolese Franc
CHF	0.8794	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	967.9	Chilean Peso
CNY	7.1891	Yuan Renminbi
COP	3917.72	Colombian Peso
COU	0.0922	Unidad de Valor Real
CRC	514.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.9	Cape Verde Escudo
CZK	23.381	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8895	Danish Krone
DOP	58.43	Dominican Peso
DZD	134.2777	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa
ETB	56.3778	Ethiopian Birr
EUR	0.9241	Euro
FJD	2.2442	Fiji Dollar
FKP	0.7922	Falkland Islands Pound
GBP	0.791	Pound Sterling
GEL	2.625	Lari
GHS	12.49	Cedi
GIP	0.7922	Gibraltar Pound
GMD	67.6	Dalasi
GNF	8506	Guinea Franc
GTQ	7.808	Quetzal
GYD	208.29	Guyana Dollar
HKD	7.8209	Hong Kong Dollar
HNL	24.6	Lempira
HRK	7.0385	Croatian Kuna
HTG	131	Gourde
HUF	357.75	Forint
IDR	15630	Rupiah
ILS	3.672	New Israeli Sheqel
INR	82.93	Indian Rupee

Foreign Exchange Position

Positions as at:		23 February 2024
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.46	Iceland Krona
JMD	156.09	Jamaican Dollar
JOD	0.7083	Jordanian Dinar
JPY	150.28	Yen
KES	145.5	Kenyan Shilling
KGS	89.43	Som
KHR	4071	Riel
KMF	454.9	Comoro Franc
KPW	130	North Korean Won
KRW	1333.04	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	449.58	Tenge
LAK	20810	Kip
LBP	89500	Lebanese Pound
LKR	311.3	Sri Lanka Rupee
LRD	191	Liberian Dollar
LSL	18.9188	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.823	Libyan Dinar
MAD	10.0728	Moroccan Dirham
MDL	17.8172	Moldovan Leu
MGA	4513	Malagasy Ariary
MKD	56.74	Denar
MMK	2093.7	Kyat
MNT	3370	Tugrik
MOP	8.056	Pataca
MRO	356	Ouguiya
MUR	45.62	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1664	Kwacha
MXN	17.0382	Mexican Peso
MXV	2.1042	Mexican Unidad de Inversion (UDI)
MYR	4.792	Malaysian Ringgit
MZN	63.25	Metical
NAD	18.905	Namibia Dollar
NGN	1605	Naira
NIO	36.61	Cordoba Oro
NOK	10.4779	Norwegian Krone
NPR	132.75	Nepalese Rupee
NZD	1.6179	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7868	Nuevo Sol

Foreign Exchange Position

Positions as at:	23 February 2024
PGK	3.6324 Kina
PHP	55.94 Philippine Peso
PKR	279 Pakistan Rupee
PLN	3.9861 Zloty
PYG	7272 Guarani
QAR	3.6456 Qatari Rial
RON	4.5949 Leu
RSD	108.2 Serbian Dinar
RUB	91.9955 Russian Ruble
RWF	1262.7 Rwanda Franc
SAR	3.7453 Saudi Riyal
SBD	8.1699 Solomon Islands Dollar
SCR	13.4156 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.3597 Swedish Krona
SGD	1.344 Singapore Dollar
SHP	0.7915 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling
SRD	35.479 Surinam Dollar
SSP	1257.6351 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.912 Lilangeni
THB	35.87 Baht
TJS	10.9 Somoni
TMT	3.49 New Manat
TND	3.119 Tunisian Dinar
TOP	2.2894 Pa'anga
TRY	30.9057 Turkish Lira
TTD	6.759 Trinidad and Tobago Dollar
TWD	31.487 New Taiwan Dollar
TZS	2540 Tanzanian Shilling
UAH	38.4 Hryvnia
UGX	3888 Uganda Shilling
USD	1 US Dollar
UYU	39.06 Peso Uruguayo
UZS	12475 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24525 Dong
VUV	118.63 Vatu
WST	2.6455 Tala
XAF	606.26 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	604 CFA Franc BCEAO
XPF	109.95 CFP Franc

Foreign Exchange Position

Positions as at: 23 February 2024

YER	249.8 Yemeni Rial
ZAR	18.9227 Rand
ZMK	5185 Zambian Kwacha
ZWL	12450 Zimbabwe Dollar

Interest Rate Position

Positions as at: 23 February 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	834,911.03	326,263.20	1,161,174.23
Floating vs. Fixed	8,028,280.29	2,860,889.01	10,889,169.30
Overnight Index Swap	4,720,301.73	2,109,956.14	6,830,257.87
Total	13,583,493.05	5,297,108.35	18,880,601.40

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,551	3,968	18,519
Floating vs. Fixed	254,299	105,674	359,973
Overnight Index Swap	151,736	36,611	188,346
Total	420,585	146,252	566,837

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	163,730.16	0.00	30,928.71	147.33	121,005.74	176,474.57	668,887.72	1,161,174.23
Floating vs. Fixed	629,016.28	3,051,645.13	361,910.27	14,554.05	105,209.02	2,297,054.80	4,429,779.74	10,889,169.30
Overnight Index Swap	4,227,468.04	8,008.60	202,186.60	57,466.01	893,655.89	574.26	1,440,898.49	6,830,257.87
Total	5,020,214.47	3,059,653.73	595,025.59	72,167.39	1,119,870.65	2,474,103.63	6,539,565.94	18,880,601.40

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,212	0	214	9	2,340	6,215	6,530	18,519
Floating vs. Fixed	18,290	91,558	14,975	409	3,831	83,210	147,701	359,973
Overnight Index Swap	107,737	212	2,451	1,881	24,896	30	51,139	188,346
Total	129,239	91,770	17,640	2,299	31,067	89,455	205,369	566,837

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	526,169.45	177,014.29	269,081.64	129,388.42	31,719.25	15,893.20	11,907.98	1,161,174.23
Floating vs. Fixed	4,619,925.52	1,978,732.60	2,979,088.41	1,046,785.61	139,027.74	59,673.43	65,935.99	10,889,169.30
Overnight Index Swap	2,910,638.94	979,753.14	1,489,303.49	994,219.02	185,720.98	107,931.21	162,691.10	6,830,257.87
Total	8,056,733.91	3,135,500.03	4,737,473.53	2,170,393.04	356,467.97	183,497.83	240,535.08	18,880,601.40

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	2,894	5,933	3,308	1,126	624	620	18,519
Floating vs. Fixed	82,132	57,839	136,175	66,314	8,665	4,298	4,551	359,973
Overnight Index Swap	33,228	26,018	62,820	45,230	7,116	5,288	8,647	188,346
Total	119,376	86,751	204,927	114,851	16,907	10,209	13,818	566,837

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at: 23 February 2024

AFN	73.57	Afghani
ALL	95.4	Lek
AMD	402.49	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	828.51	Kwanza
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DJF	177.6	Djibouti Franc
DKK	6.8895	Danish Krone
DOP	58.43	Dominican Peso
DZD	134.2777	Algerian Dinar
EGP	30.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 23 February 2024

ETB	56.3778	Ethiopian Birr
EUR	0.9241	Euro
FJD	2.2442	Fiji Dollar
FKP	0.7922	Falkland Islands Pound
GBP	0.791	Pound Sterling
GEL	2.625	Lari
GHS	12.49	Cedi
GIP	0.7922	Gibraltar Pound
GMD	67.6	Dalasi
GNF	8506	Guinea Franc
GTQ	7.808	Quetzal
GYP	208.29	Guyana Dollar
HKD	7.8209	Hong Kong Dollar
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HRK	7.0385	Croatian Kuna
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ILS	3.672	New Israeli Sheqel
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KMF	454.9	Comoro Franc
KPW	130	North Korean Won
KRW	1333.04	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	449.58	Tenge
LAK	20810	Kip
LBP	89500	Lebanese Pound
LKR	311.3	Sri Lanka Rupee
LRD	191	Liberian Dollar
LSL	18.9188	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.823	Libyan Dinar

Interest Rate Position

Positions as at:

23 February 2024

MAD	10.0728 Moroccan Dirham
MDL	17.8172 Moldovan Leu
MGA	4513 Malagasy Ariary
MKD	56.74 Denar
MMK	2093.7 Kyat
MNT	3370 Tugrik
MOP	8.056 Pataca
MRO	356 Ouguiya
MUR	45.62 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1664 Kwacha
MXN	17.0382 Mexican Peso
MXV	2.1042 Mexican Unidad de Inversion (UDI)
MYR	4.792 Malaysian Ringgit
MZN	63.25 Metical
NAD	18.905 Namibia Dollar
NGN	1605 Naira
NIO	36.61 Cordoba Oro
NOK	10.4779 Norwegian Krone
NPR	132.75 Nepalese Rupee
NZD	1.6179 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7868 Nuevo Sol
PGK	3.6324 Kina
PHP	55.94 Philippine Peso
PKR	279 Pakistan Rupee
PLN	3.9861 Zloty
PYG	7272 Guarani
QAR	3.6456 Qatari Rial
RON	4.5949 Leu
RSD	108.2 Serbian Dinar
RUB	91.9955 Russian Ruble
RWF	1262.7 Rwanda Franc
SAR	3.7453 Saudi Riyal
SBD	8.1699 Solomon Islands Dollar
SCR	13.4156 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.3597 Swedish Krona
SGD	1.344 Singapore Dollar
SHP	0.7915 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

23 February 2024

SRD	35.479	Surinam Dollar
SSP	1257.6351	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.912	Lilangeni
THB	35.87	Baht
TJS	10.9	Somoni
TMT	3.49	New Manat
TND	3.119	Tunisian Dinar
TOP	2.2894	Pa'anga
TRY	30.9057	Turkish Lira
TTD	6.759	Trinidad and Tobago Dollar
TWD	31.487	New Taiwan Dollar
TZS	2540	Tanzanian Shilling
UAH	38.4	Hryvnia
UGX	3888	Uganda Shilling
USD	1	US Dollar
UYU	39.06	Peso Uruguayo
UZS	12475	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24525	Dong
VUV	118.63	Vatu
WST	2.6455	Tala
XAF	606.26	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	604	CFA Franc BCEAO
XPF	109.95	CFP Franc
YER	249.8	Yemeni Rial
ZAR	18.9227	Rand
ZMK	5185	Zambian Kwacha
ZWL	12450	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 19 February 2024 to 23 February 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	102,146.85	185,497.31	287,644.16
Total	102,146.85	185,497.31	287,644.16

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,112	28,149	49,261
Total	21,112	28,149	49,261

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	25,899.02	10,708.53	42,417.26	87,851.16	3,753.12	7,413.30	100,567.47	9,034.29	287,644.16
Total	25,899.02	10,708.53	42,417.26	87,851.16	3,753.12	7,413.30	100,567.47	9,034.29	287,644.16

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,478	3,497	9,321	16,794	1,050	2,453	14,233	437	49,261
Total	1,478	3,497	9,321	16,794	1,050	2,453	14,233	437	49,261

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	242,976.32	27,246.13	8,378.91	3,914.72	4,706.28	421.79	0.00	287,644.16
Total	242,976.32	27,246.13	8,378.91	3,914.72	4,706.28	421.79	0.00	287,644.16

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	47,280	1,076	347	289	248	22	0	49,261
Total	47,280	1,076	347	289	248	22	0	49,261

Interest Rate Turnover

Turnover for the period: 19 February 2024 to 23 February 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	63,212.99	191,710.70	254,923.69
Floating vs. Fixed	376,685.21	363,859.31	740,544.52
Overnight Index Swap	548,572.88	206,874.53	755,447.42
Total	988,471.09	762,444.54	1,750,915.63

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	396	818	1,214
Floating vs. Fixed	8,787	6,518	15,305
Overnight Index Swap	5,254	2,165	7,419
Total	14,436	9,501	23,937

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	5,899.22	0.00	16,451.88	0.00	18,065.51	3,213.34	211,293.74	254,923.69
Floating vs. Fixed	23,241.10	175,461.31	7,446.59	1,250.73	7,709.83	106,608.41	418,826.55	740,544.52
Overnight Index Swap	471,218.87	0.00	8,885.41	331.06	99,689.96	102.29	175,219.82	755,447.42
Total	500,359.20	175,461.31	32,783.88	1,581.79	125,465.30	109,924.04	805,340.11	1,750,915.63

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	123	0	161	0	195	148	587	1,214
Floating vs. Fixed	235	3,500	463	37	73	2,973	8,026	15,305
Overnight Index Swap	3,525	0	42	53	1,517	1	2,281	7,419
Total	3,882	3,500	666	90	1,785	3,122	10,894	23,937

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	160,720.28	32,447.09	35,423.06	17,166.90	4,419.15	3,006.08	1,741.13	254,923.69
Floating vs. Fixed	267,903.08	178,210.84	165,568.86	109,942.96	15,118.37	2,151.42	1,649.00	740,544.52
Overnight Index Swap	414,537.47	110,410.87	109,095.13	81,395.26	23,981.69	6,675.21	9,351.78	755,447.42
Total	843,160.84	321,068.80	310,087.04	208,505.13	43,519.21	11,832.71	12,741.91	1,750,915.63

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	139	143	312	297	132	54	139	1,214
Floating vs. Fixed	1,890	2,411	4,386	5,076	1,070	115	358	15,305
Overnight Index Swap	939	856	1,938	2,211	758	272	447	7,419
Total	2,967	3,409	6,635	7,584	1,959	441	943	23,937