

Foreign Exchange Position

Positions as at: 05 July 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	344,381.46	1,052,997.22	1,397,378.69
Total	344,381.46	1,052,997.22	1,397,378.69

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,335	128,767	180,101
Total	51,335	128,767	180,101

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	186,788.69	36,836.84	188,204.24	355,107.44	15,868.13	14,073.92	564,304.92	36,194.51	1,397,378.69
Total	186,788.69	36,836.84	188,204.24	355,107.44	15,868.13	14,073.92	564,304.92	36,194.51	1,397,378.69

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,063	13,034	36,326	47,872	3,280	5,899	62,192	3,436	180,101
Total	8,063	13,034	36,326	47,872	3,280	5,899	62,192	3,436	180,101

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	1,029,811.97	170,353.47	100,716.34	59,912.14	25,649.56	10,328.07	607.13	1,397,378.69
Total	1,029,811.97	170,353.47	100,716.34	59,912.14	25,649.56	10,328.07	607.13	1,397,378.69

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	158,439	9,606	5,590	3,450	2,127	827	62	180,101
Total	158,439	9,606	5,590	3,450	2,127	827	62	180,101

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	70.99	Afghani
ALL	92.71	Lek
AMD	387.24	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	862.489	Kwanza
ARS	913.5	Argentine Peso
AUD	1.4914	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8126	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	117	Taka
BGN	1.8129	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2860	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

05 July 2024

BND	1.3536	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.5563	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.476	Ngultrum
BWP	13.624	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3638	Canadian Dollar
CDF	2834	Congolese Franc
CHF	0.9014	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	939.28	Chilean Peso
CNY	7.2699	Yuan Renminbi
COP	4104.5	Colombian Peso
COU	0.0904	Unidad de Valor Real
CRC	524.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.19	Cape Verde Escudo
CZK	23.293	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.9134	Danish Krone
DOP	58.96	Dominican Peso
DZD	133.9806	Algerian Dinar
EGP	48.09	Egyptian Pound
ERN	15	Nakfa
ETB	57.354	Ethiopian Birr
EUR	0.927	Euro
FJD	2.1997	Fiji Dollar
FKP	0.7877	Falkland Islands Pound
GBP	0.7847	Pound Sterling
GEL	2.766	Lari
GHS	15.3	Cedi
GIP	0.7877	Gibraltar Pound
GMD	68.8	Dalasi
GNF	8533	Guinea Franc
GTQ	7.758	Quetzal
GYD	207.79	Guyana Dollar
HKD	7.8097	Hong Kong Dollar
HNL	24.715	Lempira
HRK	7.0385	Croatian Kuna
HTG	132	Gourde
HUF	365.35	Forint
IDR	16365	Rupiah
ILS	3.7553	New Israeli Sheqel
INR	83.52	Indian Rupee

Foreign Exchange Position

Positions as at:

05 July 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.07	Iceland Krona
JMD	155.19	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	161.68	Yen
KES	128	Kenyan Shilling
KGS	86.0606	Som
KHR	4109	Riel
KMF	455.88	Comoro Franc
KPW	130	North Korean Won
KRW	1386.8	Won
KWD	0.3064	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	473.84	Tenge
LAK	21978	Kip
LBP	89500	Lebanese Pound
LKR	304.2	Sri Lanka Rupee
LRD	193.5	Liberian Dollar
LSL	18.4064	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8593	Libyan Dinar
MAD	9.934	Moroccan Dirham
MDL	17.74	Moldovan Leu
MGA	4459.71	Malagasy Ariary
MKD	56.85	Denar
MMK	2093.7	Kyat
MNT	3370	Tugrik
MOP	8.045	Pataca
MRO	356	Ouguiya
MUR	46.93	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1715	Kwacha
MXN	18.1592	Mexican Peso
MXV	2.2339	Mexican Unidad de Inversion (UDI)
MYR	4.718	Malaysian Ringgit
MZN	63.25	Metical
NAD	18.4064	Namibia Dollar
NGN	1505	Naira
NIO	36.62	Cordoba Oro
NOK	10.5521	Norwegian Krone
NPR	133.65	Nepalese Rupee
NZD	1.638	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7866	Nuevo Sol

Foreign Exchange Position

Positions as at:

05 July 2024

PGK	3.7189	Kina
PHP	58.651	Philippine Peso
PKR	278.92	Pakistan Rupee
PLN	3.9816	Zloty
PYG	7527	Guarani
QAR	3.6455	Qatari Rial
RON	4.6121	Leu
RSD	108.4	Serbian Dinar
RUB	87.8455	Russian Ruble
RWF	1300.18	Rwanda Franc
SAR	3.7513	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.9204	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.4815	Swedish Krona
SGD	1.3536	Singapore Dollar
SHP	0.7841	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	30.535	Surinam Dollar
SSP	1529.2972	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	13000	Syrian Pound
SZL	18.4064	Lilangeni
THB	36.66	Baht
TJS	10.66	Somoni
TMT	3.4948	New Manat
TND	3.1329	Tunisian Dinar
TOP	2.3207	Pa'anga
TRY	32.5342	Turkish Lira
TTD	6.7158	Trinidad and Tobago Dollar
TWD	32.618	New Taiwan Dollar
TZS	2650	Tanzanian Shilling
UAH	40.6004	Hryvnia
UGX	3687	Uganda Shilling
USD	1	US Dollar
UYU	40.29	Peso Uruguayo
UZS	12580	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25450	Dong
VUV	117.93	Vatu
WST	2.6525	Tala
XAF	608.04	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	608	CFA Franc BCEAO
XPF	110.27	CFP Franc

Foreign Exchange Position

Positions as at:

05 July 2024

YER	249.97	Yemeni Rial
ZAR	18.4211	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.0461	Zimbabwe Dollar

Interest Rate Position

Positions as at:

05 July 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	741,796.07	299,256.49	1,041,052.56
Floating vs. Fixed	8,405,362.45	2,846,370.11	11,251,732.56
Overnight Index Swap	5,872,791.21	1,691,596.74	7,564,387.95
Total	15,019,949.73	4,837,223.34	19,857,173.07

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,217	3,829	18,046
Floating vs. Fixed	257,474	98,519	355,993
Overnight Index Swap	160,932	32,015	192,947
Total	432,623	134,362	566,985

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	143,552.03	0.00	27,149.26	148.51	101,018.51	168,543.51	600,640.74	1,041,052.56
Floating vs. Fixed	686,235.39	3,451,684.76	385,621.18	15,203.96	94,787.08	2,318,956.61	4,299,243.58	11,251,732.56
Overnight Index Swap	4,129,126.42	6,013.10	230,453.96	53,610.11	1,188,031.68	677.64	1,956,475.03	7,564,387.95
Total	4,958,913.84	3,457,697.85	643,224.41	68,962.58	1,383,837.27	2,488,177.76	6,856,359.35	19,857,173.07

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,245	0	202	9	2,177	6,066	6,348	18,046
Floating vs. Fixed	17,556	93,373	17,977	399	3,720	83,358	139,610	355,993
Overnight Index Swap	108,219	193	2,737	1,616	28,213	37	51,932	192,947
Total	129,020	93,566	20,916	2,024	34,110	89,461	197,889	566,985

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	440,547.29	161,776.40	253,144.30	126,414.34	30,542.85	16,191.53	12,435.85	1,041,052.56
Floating vs. Fixed	4,816,660.69	2,009,433.03	3,146,044.46	1,027,936.30	125,131.01	58,245.14	68,281.91	11,251,732.56
Overnight Index Swap	3,696,872.53	978,082.11	1,494,775.04	931,766.81	155,390.70	125,978.90	181,521.86	7,564,387.95
Total	8,954,080.52	3,149,291.55	4,893,963.80	2,086,117.45	311,064.57	200,415.57	262,239.62	19,857,173.07

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	3,980	2,788	5,874	3,146	1,080	585	594	18,046
Floating vs. Fixed	82,670	58,039	134,730	63,417	7,944	4,274	4,921	355,993
Overnight Index Swap	34,888	25,271	66,524	44,952	6,625	5,628	9,060	192,947
Total	121,537	86,098	207,128	111,514	15,648	10,486	14,575	566,985

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	70.99	Afghani
ALL	92.71	Lek
AMD	387.24	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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DZD	133.9806	Algerian Dinar
EGP	48.09	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	57.354	Ethiopian Birr
EUR	0.927	Euro
FJD	2.1997	Fiji Dollar
FKP	0.7877	Falkland Islands Pound
GBP	0.7847	Pound Sterling
GEL	2.766	Lari
GHS	15.3	Cedi
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LBP	89500	Lebanese Pound
LKR	304.2	Sri Lanka Rupee
LRD	193.5	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8593	Libyan Dinar

Interest Rate Position

Positions as at:

05 July 2024

MAD	9.934 Moroccan Dirham
MDL	17.74 Moldovan Leu
MGA	4459.71 Malagasy Ariary
MKD	56.85 Denar
MMK	2093.7 Kyat
MNT	3370 Tugrik
MOP	8.045 Pataca
MRO	356 Ouguiya
MUR	46.93 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1715 Kwacha
MXN	18.1592 Mexican Peso
MXV	2.2339 Mexican Unidad de Inversion (UDI)
MYR	4.718 Malaysian Ringgit
MZN	63.25 Metical
NAD	18.4064 Namibia Dollar
NGN	1505 Naira
NIO	36.62 Cordoba Oro
NOK	10.5521 Norwegian Krone
NPR	133.65 Nepalese Rupee
NZD	1.638 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7866 Nuevo Sol
PGK	3.7189 Kina
PHP	58.651 Philippine Peso
PKR	278.92 Pakistan Rupee
PLN	3.9816 Zloty
PYG	7527 Guarani
QAR	3.6455 Qatari Rial
RON	4.6121 Leu
RSD	108.4 Serbian Dinar
RUB	87.8455 Russian Ruble
RWF	1300.18 Rwanda Franc
SAR	3.7513 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.9204 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.4815 Swedish Krona
SGD	1.3536 Singapore Dollar
SHP	0.7841 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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Positions as at:

05 July 2024

SRD	30.535 Surinam Dollar
SSP	1529.2972 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.4064 Lilangeni
THB	36.66 Baht
TJS	10.66 Somoni
TMT	3.4948 New Manat
TND	3.1329 Tunisian Dinar
TOP	2.3207 Pa'anga
TRY	32.5342 Turkish Lira
TTD	6.7158 Trinidad and Tobago Dollar
TWD	32.618 New Taiwan Dollar
TZS	2650 Tanzanian Shilling
UAH	40.6004 Hryvnia
UGX	3687 Uganda Shilling
USD	1 US Dollar
UYU	40.29 Peso Uruguayo
UZS	12580 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25450 Dong
VUV	117.93 Vatu
WST	2.6525 Tala
XAF	608.04 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	608 CFA Franc BCEAO
XPF	110.27 CFP Franc
YER	249.97 Yemeni Rial
ZAR	18.4211 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.0461 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

02 July 2024 to

05 July 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	94,056.99	167,045.82	261,102.81
Total	94,056.99	167,045.82	261,102.81

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,226	25,298	44,524
Total	19,226	25,298	44,524

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	21,583.70	6,397.42	31,715.90	81,199.04	3,322.27	3,182.46	109,615.55	4,086.48	261,102.81
Total	21,583.70	6,397.42	31,715.90	81,199.04	3,322.27	3,182.46	109,615.55	4,086.48	261,102.81

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	999	2,529	7,747	13,043	834	1,442	17,586	345	44,524
Total	999	2,529	7,747	13,043	834	1,442	17,586	345	44,524

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	222,193.68	18,729.58	10,102.10	1,956.13	7,699.00	389.31	33.00	261,102.81
Total	222,193.68	18,729.58	10,102.10	1,956.13	7,699.00	389.31	33.00	261,102.81

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	42,813	786	416	149	333	25	3	44,524
Total	42,813	786	416	149	333	25	3	44,524

Interest Rate Turnover

Turnover for the period:

02 July 2024 to

05 July 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	27,657.03	196,151.43	223,808.46
Floating vs. Fixed	306,315.29	359,316.94	665,632.24
Overnight Index Swap	494,378.36	296,654.98	791,033.34
Total	828,350.69	852,123.35	1,680,474.04

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	172	852	1,024
Floating vs. Fixed	7,069	4,320	11,389
Overnight Index Swap	4,487	1,706	6,193
Total	11,728	6,878	18,606

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,065.19	0.00	22,823.53	0.00	0.00	6,490.20	188,429.55	223,808.46
Floating vs. Fixed	28,636.26	165,932.32	11,900.11	2,203.52	6,898.88	90,744.67	359,316.49	665,632.24
Overnight Index Swap	261,791.24	0.00	7,527.30	6,472.02	175,065.83	0.00	340,176.94	791,033.34
Total	296,492.69	165,932.32	42,250.94	8,675.54	181,964.71	97,234.87	887,922.98	1,680,474.04

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	125	0	203	0	0	195	501	1,024
Floating vs. Fixed	188	3,035	451	18	58	2,035	5,605	11,389
Overnight Index Swap	2,767	0	49	40	1,155	0	2,183	6,193
Total	3,080	3,035	703	58	1,213	2,229	8,289	18,606

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	145,787.59	36,054.76	21,900.25	13,009.33	2,184.30	3,160.77	1,711.46	223,808.46
Floating vs. Fixed	339,115.41	116,929.47	133,002.99	63,498.17	10,351.95	1,496.45	1,237.79	665,632.24
Overnight Index Swap	533,943.83	83,390.61	69,974.23	62,690.05	20,550.16	2,808.64	17,675.82	791,033.34
Total	1,018,846.82	236,374.83	224,877.47	139,197.56	33,086.42	7,465.85	20,625.08	1,680,474.04

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	135	119	257	200	101	56	157	1,024
Floating vs. Fixed	2,474	1,598	3,126	3,195	607	78	312	11,389
Overnight Index Swap	804	680	1,574	1,869	640	111	517	6,193
Total	3,412	2,397	4,956	5,263	1,348	245	986	18,606