

Foreign Exchange Position

Positions as at: 12 July 2024

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	371,101.03	1,122,076.80	1,493,177.82
Total	371,101.03	1,122,076.80	1,493,177.82

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	54,014	133,669	187,683
Total	54,014	133,669	187,683

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	208,456.30	38,416.52	192,446.22	385,084.54	16,894.35	14,510.89	587,438.92	49,930.08	1,493,177.82
Total	208,456.30	38,416.52	192,446.22	385,084.54	16,894.35	14,510.89	587,438.92	49,930.08	1,493,177.82

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,656	13,728	33,171	50,776	3,788	6,390	67,596	3,578	187,683
Total	8,656	13,728	33,171	50,776	3,788	6,390	67,596	3,578	187,683

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	1,089,706.05	189,163.06	112,227.82	67,597.70	22,902.55	10,878.31	702.34	1,493,177.82
Total	1,089,706.05	189,163.06	112,227.82	67,597.70	22,902.55	10,878.31	702.34	1,493,177.82

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	165,042	10,512	5,406	3,722	2,075	864	62	187,683
Total	165,042	10,512	5,406	3,722	2,075	864	62	187,683

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	70.86	Afghani
ALL	92.34	Lek
AMD	387.01	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	871.15	Kwanza
ARS	918.5	Argentine Peso
AUD	1.4819	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8057	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	117	Taka
BGN	1.8059	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2863.22	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

12 July 2024

BND	1.3488	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.4144	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.484	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	1.9972	Belize Dollar
CAD	1.3618	Canadian Dollar
CDF	2840	Congolese Franc
CHF	0.8994	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	911.47	Chilean Peso
CNY	7.2759	Yuan Renminbi
COP	3965.05	Colombian Peso
COU	0.0929	Unidad de Valor Real
CRC	527.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.81	Cape Verde Escudo
CZK	23.434	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8875	Danish Krone
DOP	58.83	Dominican Peso
DZD	133.8019	Algerian Dinar
EGP	47.95	Egyptian Pound
ERN	15	Nakfa
ETB	57.3919	Ethiopian Birr
EUR	0.9233	Euro
FJD	2.2007	Fiji Dollar
FKP	0.7788	Falkland Islands Pound
GBP	0.7781	Pound Sterling
GEL	2.71	Lari
GHS	15.35	Cedi
GIP	0.7788	Gibraltar Pound
GMD	69	Dalasi
GNF	8533	Guinea Franc
GTQ	7.748	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8108	Hong Kong Dollar
HNL	24.54	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.8	Gourde
HUF	363.11	Forint
IDR	16235	Rupiah
ILS	3.6568	New Israeli Sheqel
INR	83.51	Indian Rupee

Foreign Exchange Position

Positions as at:	12 July 2024
IQD	1309 Iraqi Dinar
IRR	42025 Iranian Rial
ISK	137.52 Iceland Krona
JMD	156 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	161.67 Yen
KES	128 Kenyan Shilling
KGS	85.4889 Som
KHR	4100 Riel
KMF	454.5 Comoro Franc
KPW	130 North Korean Won
KRW	1382.81 Won
KWD	0.3059 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	477.39 Tenge
LAK	22055 Kip
LBP	89500 Lebanese Pound
LKR	303.6 Sri Lanka Rupee
LRD	194 Liberian Dollar
LSL	18.1196 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.8434 Libyan Dinar
MAD	9.8277 Moroccan Dirham
MDL	17.66 Moldovan Leu
MGA	4480 Malagasy Ariary
MKD	56.82 Denar
MMK	2093.7 Kyat
MNT	3371 Tugrik
MOP	8.046 Pataca
MRO	356 Ouguiya
MUR	46.61 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1716.73 Kwacha
MXN	17.8156 Mexican Peso
MXV	2.1907 Mexican Unidad de Inversion (UDI)
MYR	4.698 Malaysian Ringgit
MZN	63.25 Metical
NAD	18.1196 Namibia Dollar
NGN	1550 Naira
NIO	36.62 Cordoba Oro
NOK	10.6971 Norwegian Krone
NPR	133.63 Nepalese Rupee
NZD	1.6442 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7671 Nuevo Sol

Foreign Exchange Position

Positions as at:

12 July 2024

PGK	3.7383	Kina
PHP	58.246	Philippine Peso
PKR	278.25	Pakistan Rupee
PLN	3.9332	Zloty
PYG	7533.05	Guarani
QAR	3.6457	Qatari Rial
RON	4.5905	Leu
RSD	107.94	Serbian Dinar
RUB	88.3455	Russian Ruble
RWF	1300	Rwanda Franc
SAR	3.7506	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.9225	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.5404	Swedish Krona
SGD	1.3486	Singapore Dollar
SHP	0.7801	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	29.772	Surinam Dollar
SSP	1529.2972	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.1196	Lilangeni
THB	36.33	Baht
TJS	10.6	Somoni
TMT	3.4948	New Manat
TND	3.1224	Tunisian Dinar
TOP	2.2873	Pa'anga
TRY	32.8564	Turkish Lira
TTD	6.7623	Trinidad and Tobago Dollar
TWD	32.58	New Taiwan Dollar
TZS	2680	Tanzanian Shilling
UAH	40.6	Hryvnia
UGX	3700	Uganda Shilling
USD	1	US Dollar
UYU	39.92	Peso Uruguayo
UZS	12627.88	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25415	Dong
VUV	117.2	Vatu
WST	2.6525	Tala
XAF	605.63	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	603	CFA Franc BCEAO
XPF	109.85	CFP Franc

Foreign Exchange Position

Positions as at:

12 July 2024

YER	249.97	Yemeni Rial
ZAR	18.1154	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.0782	Zimbabwe Dollar

Interest Rate Position

Positions as at: 12 July 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	744,343.18	294,086.62	1,038,429.80
Floating vs. Fixed	8,455,685.72	2,853,344.51	11,309,030.23
Overnight Index Swap	6,011,365.68	1,710,920.62	7,722,286.31
Total	15,211,394.59	4,858,351.75	20,069,746.34

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,296	3,817	18,113
Floating vs. Fixed	259,082	98,336	357,418
Overnight Index Swap	162,905	32,296	195,200
Total	436,283	134,449	570,731

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	143,938.25	0.00	26,978.81	149.77	100,466.00	168,990.74	597,906.23	1,038,429.80
Floating vs. Fixed	716,198.81	3,485,527.31	385,332.56	15,153.30	95,031.98	2,324,949.34	4,286,836.94	11,309,030.23
Overnight Index Swap	4,153,067.47	6,008.14	230,026.80	54,322.78	1,263,167.43	677.55	2,015,016.14	7,722,286.31
Total	5,013,204.53	3,491,535.45	642,338.17	69,625.85	1,458,665.41	2,494,617.63	6,899,759.31	20,069,746.34

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,315	0	178	9	2,159	6,084	6,370	18,113
Floating vs. Fixed	17,643	93,920	17,897	407	3,725	83,666	140,161	357,418
Overnight Index Swap	109,029	193	2,721	1,627	28,732	37	52,861	195,200
Total	129,987	94,113	20,796	2,043	34,616	89,787	199,391	570,731

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	435,190.36	160,836.76	255,095.24	127,405.42	30,815.31	16,554.56	12,532.15	1,038,429.80
Floating vs. Fixed	4,832,331.90	2,023,814.80	3,163,826.20	1,035,696.99	126,286.31	58,417.95	68,656.09	11,309,030.23
Overnight Index Swap	3,820,808.69	1,002,308.32	1,504,388.27	940,173.65	155,655.62	127,410.81	171,540.94	7,722,286.31
Total	9,088,330.96	3,186,959.88	4,923,309.71	2,103,276.06	312,757.24	202,383.31	252,729.17	20,069,746.34

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	3,999	2,798	5,881	3,168	1,079	593	596	18,113
Floating vs. Fixed	82,903	58,170	135,057	64,105	7,983	4,244	4,958	357,418
Overnight Index Swap	35,202	25,646	67,341	45,540	6,671	5,749	9,052	195,200
Total	122,104	86,613	208,279	112,813	15,732	10,585	14,606	570,731

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

Interest Rate Position

Positions as at: 12 July 2024

AFN	70.86	Afghani
ALL	92.34	Lek
AMD	387.01	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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DKK	6.8875	Danish Krone
DOP	58.83	Dominican Peso
DZD	133.8019	Algerian Dinar
EGP	47.95	Egyptian Pound
ERN	15	Nakfa

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ETB	57.3919	Ethiopian Birr
EUR	0.9233	Euro
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GBP	0.7781	Pound Sterling
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KWD	0.3059	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	477.39	Tenge
LAK	22055	Kip
LBP	89500	Lebanese Pound
LKR	303.6	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	18.1196	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8434	Libyan Dinar

Interest Rate Position

Positions as at:

12 July 2024

MAD	9.8277 Moroccan Dirham
MDL	17.66 Moldovan Leu
MGA	4480 Malagasy Ariary
MKD	56.82 Denar
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MOP	8.046 Pataca
MRO	356 Ouguiya
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MXN	17.8156 Mexican Peso
MXV	2.1907 Mexican Unidad de Inversion (UDI)
MYR	4.698 Malaysian Ringgit
MZN	63.25 Metical
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NIO	36.62 Cordoba Oro
NOK	10.6971 Norwegian Krone
NPR	133.63 Nepalese Rupee
NZD	1.6442 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7671 Nuevo Sol
PGK	3.7383 Kina
PHP	58.246 Philippine Peso
PKR	278.25 Pakistan Rupee
PLN	3.9332 Zloty
PYG	7533.05 Guarani
QAR	3.6457 Qatari Rial
RON	4.5905 Leu
RSD	107.94 Serbian Dinar
RUB	88.3455 Russian Ruble
RWF	1300 Rwanda Franc
SAR	3.7506 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.9225 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.5404 Swedish Krona
SGD	1.3486 Singapore Dollar
SHP	0.7801 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

12 July 2024

SRD	29.772	Surinam Dollar
SSP	1529.2972	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.1196	Lilangeni
THB	36.33	Baht
TJS	10.6	Somoni
TMT	3.4948	New Manat
TND	3.1224	Tunisian Dinar
TOP	2.2873	Pa'anga
TRY	32.8564	Turkish Lira
TTD	6.7623	Trinidad and Tobago Dollar
TWD	32.58	New Taiwan Dollar
TZS	2680	Tanzanian Shilling
UAH	40.6	Hryvnia
UGX	3700	Uganda Shilling
USD	1	US Dollar
UYU	39.92	Peso Uruguayo
UZS	12627.88	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25415	Dong
VUV	117.2	Vatu
WST	2.6525	Tala
XAF	605.63	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	603	CFA Franc BCEAO
XPF	109.85	CFP Franc
YER	249.97	Yemeni Rial
ZAR	18.1154	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.0782	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 08 July 2024 to 12 July 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	127,290.83	248,603.96	375,894.78
Total	127,290.83	248,603.96	375,894.78

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,794	31,202	52,996
Total	21,794	31,202	52,996

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	41,099.80	11,355.62	45,724.82	118,444.87	3,427.30	3,649.28	130,908.20	21,284.88	375,894.78
Total	41,099.80	11,355.62	45,724.82	118,444.87	3,427.30	3,649.28	130,908.20	21,284.88	375,894.78

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,526	3,823	7,874	16,623	1,079	1,789	19,837	446	52,996
Total	1,526	3,823	7,874	16,623	1,079	1,789	19,837	446	52,996

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	305,321.18	25,517.53	31,158.72	3,911.76	8,895.26	980.19	110.14	375,894.78
Total	305,321.18	25,517.53	31,158.72	3,911.76	8,895.26	980.19	110.14	375,894.78

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	50,652	1,122	570	198	392	62	1	52,996
Total	50,652	1,122	570	198	392	62	1	52,996

Interest Rate Turnover

Turnover for the period: 08 July 2024 to 12 July 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,513.51	176,674.31	191,187.82
Floating vs. Fixed	327,233.53	401,872.49	729,106.03
Overnight Index Swap	640,305.24	314,419.85	954,725.09
Total	982,052.28	892,966.66	1,875,018.94

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	204	841	1,045
Floating vs. Fixed	8,119	4,559	12,677
Overnight Index Swap	5,421	2,196	7,617
Total	13,743	7,595	21,338

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	9,003.67	0.00	18,843.50	0.00	0.00	4,005.20	159,335.46	191,187.82
Floating vs. Fixed	87,544.13	196,841.46	14,198.03	2,258.08	11,328.08	65,173.75	351,762.49	729,106.03
Overnight Index Swap	368,708.30	0.00	6,223.88	1,248.08	151,878.00	0.00	426,666.84	954,725.09
Total	465,256.10	196,841.46	39,265.41	3,506.16	163,206.07	69,178.95	937,764.78	1,875,018.94

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	240	0	113	0	0	117	575	1,045
Floating vs. Fixed	322	3,691	434	37	85	2,066	6,043	12,677
Overnight Index Swap	3,716	0	52	39	1,170	0	2,641	7,617
Total	4,277	3,691	599	76	1,255	2,183	9,259	21,338

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	112,258.03	31,863.68	23,284.18	15,098.14	2,948.30	3,619.26	2,116.24	191,187.82
Floating vs. Fixed	353,787.42	119,571.64	156,529.09	83,668.50	11,937.81	1,504.32	2,107.24	729,106.03
Overnight Index Swap	668,001.40	110,585.33	75,825.98	61,258.45	21,100.51	2,461.08	15,492.34	954,725.09
Total	1,134,046.85	262,020.66	255,639.25	160,025.08	35,986.62	7,584.67	19,715.81	1,875,018.94

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	126	94	237	244	122	62	161	1,045
Floating vs. Fixed	1,980	1,945	3,596	4,046	675	78	358	12,677
Overnight Index Swap	1,241	966	1,656	2,376	778	145	457	7,617
Total	3,346	3,005	5,488	6,666	1,574	285	975	21,338