

Foreign Exchange Position

Positions as at: 19 July 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	394,000.08	1,132,339.45	1,526,339.53
Total	394,000.08	1,132,339.45	1,526,339.53

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,686	138,974	199,659
Total	60,686	138,974	199,659

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	207,039.34	44,504.13	197,587.06	377,448.43	17,904.95	17,089.87	617,919.67	46,846.07	1,526,339.53
Total	207,039.34	44,504.13	197,587.06	377,448.43	17,904.95	17,089.87	617,919.67	46,846.07	1,526,339.53

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,809	15,838	34,768	52,914	3,787	7,569	72,354	3,620	199,659
Total	8,809	15,838	34,768	52,914	3,787	7,569	72,354	3,620	199,659

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	1,116,573.25	200,038.91	103,077.02	70,994.17	24,171.88	10,781.82	702.48	1,526,339.53
Total	1,116,573.25	200,038.91	103,077.02	70,994.17	24,171.88	10,781.82	702.48	1,526,339.53

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	176,507	10,792	5,398	3,898	2,112	890	62	199,659
Total	176,507	10,792	5,398	3,898	2,112	890	62	199,659

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	70.65	Afghani
ALL	91.42	Lek
AMD	387.23	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	872.635	Kwanza
ARS	922.5	Argentine Peso
AUD	1.4852	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7875	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	117	Taka
BGN	1.7875	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2862.99	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

19 July 2024

BND	1.3408	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.4821	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.514	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3682	Canadian Dollar
CDF	2821	Congolese Franc
CHF	0.8832	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	925.4	Chilean Peso
CNY	7.2607	Yuan Renminbi
COP	3991.89	Colombian Peso
COU	0.094	Unidad de Valor Real
CRC	519.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.78	Cape Verde Escudo
CZK	23.098	Czech Koruna
DJF	177.55	Djibouti Franc
DKK	6.8184	Danish Krone
DOP	58.85	Dominican Peso
DZD	134.2001	Algerian Dinar
EGP	48.15	Egyptian Pound
ERN	15	Nakfa
ETB	57.4344	Ethiopian Birr
EUR	0.914	Euro
FJD	2.1944	Fiji Dollar
FKP	0.7695	Falkland Islands Pound
GBP	0.7686	Pound Sterling
GEL	2.67	Lari
GHS	15.4	Cedi
GIP	0.7695	Gibraltar Pound
GMD	69.15	Dalasi
GNF	8544	Guinea Franc
GTQ	7.75	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8071	Hong Kong Dollar
HNL	24.719	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.7	Gourde
HUF	357.21	Forint
IDR	16095	Rupiah
ILS	3.6356	New Israeli Sheqel
INR	83.58	Indian Rupee

Foreign Exchange Position

Positions as at:

19 July 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.5	Iceland Krona
JMD	155	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	156.16	Yen
KES	129.75	Kenyan Shilling
KGS	84.9578	Som
KHR	4096	Riel
KMF	449.59	Comoro Franc
KPW	130	North Korean Won
KRW	1378.51	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	475.39	Tenge
LAK	22110	Kip
LBP	89500	Lebanese Pound
LKR	303.5	Sri Lanka Rupee
LRD	194.3	Liberian Dollar
LSL	18.19	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8195	Libyan Dinar
MAD	9.8153	Moroccan Dirham
MDL	17.58	Moldovan Leu
MGA	4496.79	Malagasy Ariary
MKD	56.02	Denar
MMK	2093.7	Kyat
MNT	3371	Tugrik
MOP	8.041	Pataca
MRO	356	Ouguiya
MUR	46.42	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.692	Mexican Peso
MXV	2.1692	Mexican Unidad de Inversion (UDI)
MYR	4.66	Malaysian Ringgit
MZN	63.25	Metical
NAD	18.1865	Namibia Dollar
NGN	1555	Naira
NIO	36.62	Cordoba Oro
NOK	10.7201	Norwegian Krone
NPR	133.73	Nepalese Rupee
NZD	1.6458	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.708	Nuevo Sol

Foreign Exchange Position

Positions as at:

19 July 2024

PGK	3.7425	Kina
PHP	58.27	Philippine Peso
PKR	278	Pakistan Rupee
PLN	3.9202	Zloty
PYG	7545.06	Guarani
QAR	3.6457	Qatari Rial
RON	4.5406	Leu
RSD	106.86	Serbian Dinar
RUB	88.4955	Russian Ruble
RWF	1298.75	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.9147	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.5335	Swedish Krona
SGD	1.3408	Singapore Dollar
SHP	0.7667	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	29.485	Surinam Dollar
SSP	1552.2063	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	13000	Syrian Pound
SZL	18.196	Lilangeni
THB	35.91	Baht
TJS	10.6	Somoni
TMT	3.4948	New Manat
TND	3.0943	Tunisian Dinar
TOP	2.3196	Pa'anga
TRY	33.0502	Turkish Lira
TTD	6.7122	Trinidad and Tobago Dollar
TWD	32.55	New Taiwan Dollar
TZS	2650	Tanzanian Shilling
UAH	41.45	Hryvnia
UGX	3693	Uganda Shilling
USD	1	US Dollar
UYU	40.14	Peso Uruguayo
UZS	12582.94	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25315	Dong
VUV	117.3	Vatu
WST	2.681	Tala
XAF	599.54	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	599.5	CFA Franc BCEAO
XPF	108.75	CFP Franc

Foreign Exchange Position

Positions as at:

19 July 2024

YER	249.98	Yemeni Rial
ZAR	18.2047	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.08	Zimbabwe Dollar

Interest Rate Position

Positions as at:

19 July 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	748,751.94	302,120.27	1,050,872.21
Floating vs. Fixed	8,466,901.25	2,880,609.58	11,347,510.83
Overnight Index Swap	6,232,727.30	1,829,912.66	8,062,639.96
Total	15,448,380.49	5,012,642.51	20,461,023.00

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,224	3,842	18,066
Floating vs. Fixed	259,291	98,213	357,504
Overnight Index Swap	164,005	33,783	197,788
Total	437,520	135,837	573,357

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	143,411.88	0.00	28,952.57	151.62	103,195.47	168,119.68	607,040.98	1,050,872.21
Floating vs. Fixed	753,602.45	3,513,790.83	392,215.99	15,773.84	99,486.97	2,287,856.27	4,284,784.48	11,347,510.83
Overnight Index Swap	4,189,300.15	6,020.72	234,634.88	54,558.83	1,486,264.87	677.87	2,091,182.65	8,062,639.96
Total	5,086,314.47	3,519,811.55	655,803.44	70,484.29	1,688,947.31	2,456,653.82	6,983,008.12	20,461,023.00

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,268	0	200	9	2,153	6,065	6,373	18,066
Floating vs. Fixed	17,718	94,446	18,172	389	3,735	82,441	140,603	357,504
Overnight Index Swap	110,100	193	2,738	1,637	29,488	37	53,595	197,788
Total	131,086	94,639	21,110	2,035	35,376	88,543	200,571	573,357

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	449,378.09	160,857.84	253,106.64	127,614.89	30,923.33	16,440.27	12,551.16	1,050,872.21
Floating vs. Fixed	4,840,873.81	2,030,354.19	3,177,181.81	1,043,462.89	128,318.87	58,245.86	69,073.41	11,347,510.83
Overnight Index Swap	4,062,215.04	1,028,249.45	1,539,440.18	966,461.46	161,041.06	129,980.81	175,251.96	8,062,639.96
Total	9,352,466.94	3,219,461.48	4,969,728.63	2,137,539.24	320,283.26	204,666.94	256,876.52	20,461,023.00

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	3,994	2,810	5,853	3,156	1,071	588	595	18,066
Floating vs. Fixed	82,973	57,901	134,835	64,509	8,023	4,262	5,002	357,504
Overnight Index Swap	35,595	26,062	68,433	46,030	6,726	5,796	9,147	197,788
Total	122,562	86,773	209,121	113,694	15,819	10,645	14,744	573,357

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	70.65	Afghani
ALL	91.42	Lek
AMD	387.23	Armenian Dram
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AOA	872.635	Kwanza
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DKK	6.8184	Danish Krone
DOP	58.85	Dominican Peso
DZD	134.2001	Algerian Dinar
EGP	48.15	Egyptian Pound
ERN	15	Nakfa

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ETB	57.4344	Ethiopian Birr
EUR	0.914	Euro
FJD	2.1944	Fiji Dollar
FKP	0.7695	Falkland Islands Pound
GBP	0.7686	Pound Sterling
GEL	2.67	Lari
GHS	15.4	Cedi
GIP	0.7695	Gibraltar Pound
GMD	69.15	Dalasi
GNF	8544	Guinea Franc
GTQ	7.75	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.8071	Hong Kong Dollar
HNL	24.719	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.7	Gourde
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ILS	3.6356	New Israeli Sheqel
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JOD	0.708	Jordanian Dinar
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KRW	1378.51	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	475.39	Tenge
LAK	22110	Kip
LBP	89500	Lebanese Pound
LKR	303.5	Sri Lanka Rupee
LRD	194.3	Liberian Dollar
LSL	18.19	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8195	Libyan Dinar

Interest Rate Position

Positions as at:

19 July 2024

MAD	9.8153 Moroccan Dirham
MDL	17.58 Moldovan Leu
MGA	4496.79 Malagasy Ariary
MKD	56.02 Denar
MMK	2093.7 Kyat
MNT	3371 Tugrik
MOP	8.041 Pataca
MRO	356 Ouguiya
MUR	46.42 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.692 Mexican Peso
MXV	2.1692 Mexican Unidad de Inversion (UDI)
MYR	4.66 Malaysian Ringgit
MZN	63.25 Metical
NAD	18.1865 Namibia Dollar
NGN	1555 Naira
NIO	36.62 Cordoba Oro
NOK	10.7201 Norwegian Krone
NPR	133.73 Nepalese Rupee
NZD	1.6458 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.708 Nuevo Sol
PGK	3.7425 Kina
PHP	58.27 Philippine Peso
PKR	278 Pakistan Rupee
PLN	3.9202 Zloty
PYG	7545.06 Guarani
QAR	3.6457 Qatari Rial
RON	4.5406 Leu
RSD	106.86 Serbian Dinar
RUB	88.4955 Russian Ruble
RWF	1298.75 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.9147 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.5335 Swedish Krona
SGD	1.3408 Singapore Dollar
SHP	0.7667 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

19 July 2024

SRD	29.485 Surinam Dollar
SSP	1552.2063 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.196 Lilangeni
THB	35.91 Baht
TJS	10.6 Somoni
TMT	3.4948 New Manat
TND	3.0943 Tunisian Dinar
TOP	2.3196 Pa'anga
TRY	33.0502 Turkish Lira
TTD	6.7122 Trinidad and Tobago Dollar
TWD	32.55 New Taiwan Dollar
TZS	2650 Tanzanian Shilling
UAH	41.45 Hryvnia
UGX	3693 Uganda Shilling
USD	1 US Dollar
UYU	40.14 Peso Uruguayo
UZS	12582.94 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25315 Dong
VUV	117.3 Vatu
WST	2.681 Tala
XAF	599.54 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	599.5 CFA Franc BCEAO
XPF	108.75 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.2047 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.08 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

15 July 2024 to

19 July 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	135,517.36	216,780.82	352,298.19
Total	135,517.36	216,780.82	352,298.19

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,403	29,909	53,312
Total	23,403	29,909	53,312

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	28,528.11	15,006.47	44,470.38	83,614.28	7,464.55	6,402.04	156,300.77	10,511.59	352,298.19
Total	28,528.11	15,006.47	44,470.38	83,614.28	7,464.55	6,402.04	156,300.77	10,511.59	352,298.19

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,353	4,322	8,148	16,480	1,126	2,600	18,802	483	53,312
Total	1,353	4,322	8,148	16,480	1,126	2,600	18,802	483	53,312

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	295,754.54	27,698.33	13,117.20	6,247.39	8,831.27	649.47	0.00	352,298.19
Total	295,754.54	27,698.33	13,117.20	6,247.39	8,831.27	649.47	0.00	352,298.19

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	50,701	1,254	580	316	381	81	0	53,312
Total	50,701	1,254	580	316	381	81	0	53,312

Interest Rate Turnover

Turnover for the period:

15 July 2024 to

19 July 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,157.90	200,021.26	220,179.17
Floating vs. Fixed	262,063.56	353,332.29	615,395.85
Overnight Index Swap	770,238.32	491,531.53	1,261,769.84
Total	1,052,459.78	1,044,885.08	2,097,344.86

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	78	958	1,036
Floating vs. Fixed	6,918	4,038	10,956
Overnight Index Swap	5,499	3,929	9,428
Total	12,494	8,925	21,419

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	11,080.74	0.00	23,019.97	0.00	0.00	2,579.75	183,498.71	220,179.17
Floating vs. Fixed	77,040.23	98,187.28	11,499.36	2,503.23	11,500.33	110,878.67	303,786.74	615,395.85
Overnight Index Swap	419,684.06	0.00	11,655.73	666.16	348,512.09	0.00	481,251.81	1,261,769.84
Total	507,805.03	98,187.28	46,175.06	3,169.39	360,012.42	113,458.43	968,537.26	2,097,344.86

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	184	0	157	0	0	95	600	1,036
Floating vs. Fixed	295	2,216	595	19	97	2,807	4,928	10,956
Overnight Index Swap	5,393	0	44	34	1,483	0	2,474	9,428
Total	5,872	2,216	796	53	1,580	2,902	8,002	21,419

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	145,361.48	30,855.74	22,856.96	13,544.66	2,435.23	3,180.26	1,944.84	220,179.17
Floating vs. Fixed	294,650.37	92,794.39	141,024.04	69,230.41	14,270.69	1,402.09	2,023.88	615,395.85
Overnight Index Swap	898,337.82	111,874.83	111,730.90	89,995.52	24,987.86	3,556.31	21,286.61	1,261,769.84
Total	1,338,349.67	235,524.95	275,611.90	172,770.58	41,693.78	8,138.65	25,255.33	2,097,344.86

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	124	82	235	253	113	62	168	1,036
Floating vs. Fixed	1,584	1,599	3,038	3,604	654	92	386	10,956
Overnight Index Swap	1,573	1,142	2,111	2,915	805	170	714	9,428
Total	3,281	2,822	5,383	6,771	1,572	324	1,268	21,419