

Foreign Exchange Position

Positions as at: 26 July 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	403,147.74	1,154,494.33	1,557,642.07
Total	403,147.74	1,154,494.33	1,557,642.07

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,634	141,086	203,720
Total	62,634	141,086	203,720

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	209,724.74	44,018.02	209,877.86	386,208.59	18,502.86	17,252.99	616,484.33	55,572.69	1,557,642.07
Total	209,724.74	44,018.02	209,877.86	386,208.59	18,502.86	17,252.99	616,484.33	55,572.69	1,557,642.07

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,169	15,187	34,717	55,186	3,897	7,738	74,118	3,708	203,720
Total	9,169	15,187	34,717	55,186	3,897	7,738	74,118	3,708	203,720

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	1,139,775.26	215,950.45	92,832.61	73,354.57	23,858.15	11,188.68	682.34	1,557,642.07
Total	1,139,775.26	215,950.45	92,832.61	73,354.57	23,858.15	11,188.68	682.34	1,557,642.07

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	180,092	11,652	4,937	3,947	2,116	916	60	203,720
Total	180,092	11,652	4,937	3,947	2,116	916	60	203,720

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	70.64	Afghani
ALL	92.16	Lek
AMD	387.39	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	874.215	Kwanza
ARS	927.5	Argentine Peso
AUD	1.5193	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8042	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	117	Taka
BGN	1.8038	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2862.49	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

26 July 2024

BND	1.3434	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.6536	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.7059	Ngultrum
BWP	13.5318	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3807	Canadian Dollar
CDF	2803	Congolese Franc
CHF	0.8851	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	946.9	Chilean Peso
CNY	7.2625	Yuan Renminbi
COP	4046.75	Colombian Peso
COU	0.0925	Unidad de Valor Real
CRC	522.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.72	Cape Verde Escudo
CZK	23.426	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8838	Danish Krone
DOP	59	Dominican Peso
DZD	134.2352	Algerian Dinar
EGP	48.29	Egyptian Pound
ERN	15	Nakfa
ETB	57.4723	Ethiopian Birr
EUR	0.9223	Euro
FJD	2.2198	Fiji Dollar
FKP	0.7739	Falkland Islands Pound
GBP	0.7747	Pound Sterling
GEL	2.6933	Lari
GHS	15.45	Cedi
GIP	0.7743	Gibraltar Pound
GMD	69.2	Dalasi
GNF	8551	Guinea Franc
GTQ	7.743	Quetzal
GYD	207.99	Guyana Dollar
HKD	7.8084	Hong Kong Dollar
HNL	24.68	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.7	Gourde
HUF	362.68	Forint
IDR	16210	Rupiah
ILS	3.6486	New Israeli Sheqel
INR	83.71	Indian Rupee

Foreign Exchange Position

Positions as at:

26 July 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.75	Iceland Krona
JMD	155	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	153.87	Yen
KES	132.5	Kenyan Shilling
KGS	84.2273	Som
KHR	4100	Riel
KMF	453.9	Comoro Franc
KPW	130	North Korean Won
KRW	1382.17	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	472.74	Tenge
LAK	22130	Kip
LBP	89500	Lebanese Pound
LKR	303.4	Sri Lanka Rupee
LRD	194.3	Liberian Dollar
LSL	18.35	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8248	Libyan Dinar
MAD	9.8972	Moroccan Dirham
MDL	17.6723	Moldovan Leu
MGA	4522.33	Malagasy Ariary
MKD	56.56	Denar
MMK	2093.7	Kyat
MNT	3371	Tugrik
MOP	8.043	Pataca
MRO	356	Ouguiya
MUR	46.58	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.354	Mexican Peso
MXV	2.2434	Mexican Unidad de Inversion (UDI)
MYR	4.671	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.3619	Namibia Dollar
NGN	1580	Naira
NIO	36.62	Cordoba Oro
NOK	11.0265	Norwegian Krone
NPR	133.95	Nepalese Rupee
NZD	1.6858	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7339	Nuevo Sol

Foreign Exchange Position

Positions as at:

26 July 2024

PGK	3.7467	Kina
PHP	58.58	Philippine Peso
PKR	278.25	Pakistan Rupee
PLN	3.9618	Zloty
PYG	7576	Guarani
QAR	3.6457	Qatari Rial
RON	4.5831	Leu
RSD	107.89	Serbian Dinar
RUB	86.2405	Russian Ruble
RWF	1300	Rwanda Franc
SAR	3.7513	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.7773	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.7772	Swedish Krona
SGD	1.3434	Singapore Dollar
SHP	0.7748	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	28.703	Surinam Dollar
SSP	1563.3615	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.316	Lilangeni
THB	36.05	Baht
TJS	10.6	Somoni
TMT	3.4948	New Manat
TND	3.095	Tunisian Dinar
TOP	2.3305	Pa'anga
TRY	32.7792	Turkish Lira
TTD	6.7689	Trinidad and Tobago Dollar
TWD	32.714	New Taiwan Dollar
TZS	2695	Tanzanian Shilling
UAH	41.15	Hryvnia
UGX	3718	Uganda Shilling
USD	1	US Dollar
UYU	40.01	Peso Uruguayo
UZS	12607.4	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25350	Dong
VUV	118.2	Vatu
WST	2.6525	Tala
XAF	605.01	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602.85	CFA Franc BCEAO
XPF	109.74	CFP Franc

Foreign Exchange Position

Positions as at:

26 July 2024

YER	249.85	Yemeni Rial
ZAR	18.3564	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4247	Zimbabwe Dollar

Interest Rate Position

Positions as at:

26 July 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	732,355.41	276,764.31	1,009,119.72
Floating vs. Fixed	8,470,523.58	2,860,814.13	11,331,337.70
Overnight Index Swap	6,517,575.15	1,956,679.71	8,474,254.85
Total	15,720,454.13	5,094,258.14	20,814,712.28

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,263	3,849	18,112
Floating vs. Fixed	259,985	97,332	357,317
Overnight Index Swap	160,119	34,599	194,718
Total	434,367	135,780	570,146

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	140,929.82	0.00	26,654.73	150.43	104,594.82	169,955.70	566,834.22	1,009,119.72
Floating vs. Fixed	790,635.27	3,584,774.42	390,686.62	16,056.77	98,414.77	2,286,143.27	4,164,626.58	11,331,337.70
Overnight Index Swap	4,434,769.42	6,156.92	241,292.87	55,372.10	1,764,886.40	677.76	1,971,099.40	8,474,254.85
Total	5,366,334.51	3,590,931.34	658,634.22	71,579.30	1,967,895.98	2,456,776.72	6,702,560.20	20,814,712.28

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,297	0	182	9	2,150	6,117	6,359	18,112
Floating vs. Fixed	17,697	95,740	18,442	390	3,695	81,956	139,398	357,317
Overnight Index Swap	110,983	194	2,750	1,648	30,567	37	48,539	194,718
Total	131,977	95,934	21,373	2,047	36,412	88,109	194,295	570,146

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	415,032.60	156,958.80	252,351.75	125,766.82	30,472.96	16,167.64	12,369.15	1,009,119.72
Floating vs. Fixed	4,846,122.11	2,021,874.64	3,171,091.05	1,038,504.07	127,410.14	57,656.87	68,678.83	11,331,337.70
Overnight Index Swap	4,457,823.08	1,046,155.17	1,532,600.43	967,078.86	163,109.63	132,331.19	175,156.49	8,474,254.85
Total	9,718,977.79	3,224,988.61	4,956,043.22	2,131,349.76	320,992.72	206,155.69	256,204.47	20,814,712.28

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	4,012	2,826	5,881	3,153	1,067	586	588	18,112
Floating vs. Fixed	82,772	57,613	134,801	64,832	8,035	4,255	5,011	357,317
Overnight Index Swap	35,816	26,016	65,964	45,096	6,722	5,857	9,247	194,718
Total	122,600	86,454	206,646	113,081	15,823	10,697	14,846	570,146

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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26 July 2024

AFN	70.64	Afghani
ALL	92.16	Lek
AMD	387.39	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	874.215	Kwanza
ARS	927.5	Argentine Peso
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AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
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CZK	23.426	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8838	Danish Krone
DOP	59	Dominican Peso
DZD	134.2352	Algerian Dinar
EGP	48.29	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

26 July 2024

ETB	57.4723	Ethiopian Birr
EUR	0.9223	Euro
FJD	2.2198	Fiji Dollar
FKP	0.7739	Falkland Islands Pound
GBP	0.7747	Pound Sterling
GEL	2.6933	Lari
GHS	15.45	Cedi
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GMD	69.2	Dalasi
GNF	8551	Guinea Franc
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ILS	3.6486	New Israeli Sheqel
INR	83.71	Indian Rupee
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IRR	42000	Iranian Rial
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KWD	0.3054	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	472.74	Tenge
LAK	22130	Kip
LBP	89500	Lebanese Pound
LKR	303.4	Sri Lanka Rupee
LRD	194.3	Liberian Dollar
LSL	18.35	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8248	Libyan Dinar

Interest Rate Position

Positions as at:

26 July 2024

MAD	9.8972 Moroccan Dirham
MDL	17.6723 Moldovan Leu
MGA	4522.33 Malagasy Ariary
MKD	56.56 Denar
MMK	2093.7 Kyat
MNT	3371 Tugrik
MOP	8.043 Pataca
MRO	356 Ouguiya
MUR	46.58 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.354 Mexican Peso
MXV	2.2434 Mexican Unidad de Inversion (UDI)
MYR	4.671 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.3619 Namibia Dollar
NGN	1580 Naira
NIO	36.62 Cordoba Oro
NOK	11.0265 Norwegian Krone
NPR	133.95 Nepalese Rupee
NZD	1.6858 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7339 Nuevo Sol
PGK	3.7467 Kina
PHP	58.58 Philippine Peso
PKR	278.25 Pakistan Rupee
PLN	3.9618 Zloty
PYG	7576 Guarani
QAR	3.6457 Qatari Rial
RON	4.5831 Leu
RSD	107.89 Serbian Dinar
RUB	86.2405 Russian Ruble
RWF	1300 Rwanda Franc
SAR	3.7513 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.7773 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.7772 Swedish Krona
SGD	1.3434 Singapore Dollar
SHP	0.7748 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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Positions as at:

26 July 2024

SRD	28.703	Surinam Dollar
SSP	1563.3615	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.316	Lilangeni
THB	36.05	Baht
TJS	10.6	Somoni
TMT	3.4948	New Manat
TND	3.095	Tunisian Dinar
TOP	2.3305	Pa'anga
TRY	32.7792	Turkish Lira
TTD	6.7689	Trinidad and Tobago Dollar
TWD	32.714	New Taiwan Dollar
TZS	2695	Tanzanian Shilling
UAH	41.15	Hryvnia
UGX	3718	Uganda Shilling
USD	1	US Dollar
UYU	40.01	Peso Uruguayo
UZS	12607.4	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25350	Dong
VUV	118.2	Vatu
WST	2.6525	Tala
XAF	605.01	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602.85	CFA Franc BCEAO
XPF	109.74	CFP Franc
YER	249.85	Yemeni Rial
ZAR	18.3564	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4247	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

22 July 2024 to

26 July 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	122,641.31	202,099.36	324,740.67
Total	122,641.31	202,099.36	324,740.67

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,253	28,443	50,696
Total	22,253	28,443	50,696

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	28,960.30	13,747.50	63,664.97	85,215.63	5,200.01	5,309.14	105,807.08	16,836.03	324,740.67
Total	28,960.30	13,747.50	63,664.97	85,215.63	5,200.01	5,309.14	105,807.08	16,836.03	324,740.67

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,670	3,960	9,684	15,450	970	1,916	16,594	453	50,696
Total	1,670	3,960	9,684	15,450	970	1,916	16,594	453	50,696

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	283,337.99	18,422.45	8,774.56	5,051.72	8,459.41	694.53	0.00	324,740.67
Total	283,337.99	18,422.45	8,774.56	5,051.72	8,459.41	694.53	0.00	324,740.67

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	48,799	907	329	249	353	61	0	50,696
Total	48,799	907	329	249	353	61	0	50,696

Interest Rate Turnover

Turnover for the period:

22 July 2024 to

26 July 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,089.23	159,967.66	173,056.89
Floating vs. Fixed	384,727.52	302,068.09	686,795.61
Overnight Index Swap	1,348,785.29	646,967.96	1,995,753.25
Total	1,746,602.04	1,109,003.71	2,855,605.75

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	229	924	1,153
Floating vs. Fixed	8,520	4,254	12,774
Overnight Index Swap	7,551	2,669	10,220
Total	16,300	7,847	24,147

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,284.34	0.00	22,831.49	0.00	0.00	8,260.65	134,680.42	173,056.89
Floating vs. Fixed	46,844.15	217,750.45	15,970.06	3,217.62	7,352.84	139,378.30	256,282.17	686,795.61
Overnight Index Swap	964,518.80	275.15	19,756.54	3,101.68	528,659.64	0.00	479,441.43	1,995,753.25
Total	1,018,647.28	218,025.61	58,558.09	6,319.31	536,012.49	147,638.96	870,404.01	2,855,605.75

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	185	0	183	0	0	252	533	1,153
Floating vs. Fixed	187	3,643	637	39	51	2,847	5,372	12,774
Overnight Index Swap	4,042	2	53	38	1,981	0	4,104	10,220
Total	4,413	3,645	873	77	2,032	3,099	10,009	24,147

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	94,202.42	32,250.13	26,308.11	13,086.38	2,185.09	3,148.19	1,876.58	173,056.89
Floating vs. Fixed	280,412.31	166,915.37	154,101.34	72,061.86	10,559.42	1,010.10	1,735.20	686,795.61
Overnight Index Swap	1,518,884.03	183,306.59	162,162.77	93,103.41	22,766.54	2,507.44	13,022.47	1,995,753.25
Total	1,893,498.76	382,472.09	342,572.22	178,251.66	35,511.04	6,665.73	16,634.25	2,855,605.75

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	111	145	347	227	102	57	166	1,153
Floating vs. Fixed	1,988	2,341	3,489	3,835	683	92	348	12,774
Overnight Index Swap	1,736	1,485	2,672	2,920	691	130	588	10,220
Total	3,835	3,970	6,508	6,982	1,475	278	1,101	24,147