

Foreign Exchange Position

Positions as at: 02 August 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	420,847.54	1,176,593.32	1,597,440.86
Total	420,847.54	1,176,593.32	1,597,440.86

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,635	145,584	206,218
Total	60,635	145,584	206,218

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	196,288.05	44,583.09	201,106.39	404,087.36	20,857.81	19,186.37	661,095.30	50,236.49	1,597,440.86
Total	196,288.05	44,583.09	201,106.39	404,087.36	20,857.81	19,186.37	661,095.30	50,236.49	1,597,440.86

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,707	15,135	32,565	56,536	4,384	8,430	76,914	3,548	206,218
Total	8,707	15,135	32,565	56,536	4,384	8,430	76,914	3,548	206,218

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	1,163,254.07	219,856.96	101,707.34	78,015.98	22,614.01	11,335.81	656.68	1,597,440.86
Total	1,163,254.07	219,856.96	101,707.34	78,015.98	22,614.01	11,335.81	656.68	1,597,440.86

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	182,283	11,535	5,283	4,041	2,099	920	57	206,218
Total	182,283	11,535	5,283	4,041	2,099	920	57	206,218

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	70.9	Afghani
ALL	92.23	Lek
AMD	387.1	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	885.5	Kwanza
ARS	930.5	Argentine Peso
AUD	1.5286	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8064	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	117	Taka
BGN	1.8068	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2866	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

02 August 2024

BND	1.3357	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.65	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.677	Ngultrum
BWP	13.5135	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3808	Canadian Dollar
CDF	2830	Congolese Franc
CHF	0.8779	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	942.5	Chilean Peso
CNY	7.2193	Yuan Renminbi
COP	4047.59	Colombian Peso
COU	0.0915	Unidad de Valor Real
CRC	521.33	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.84	Cape Verde Escudo
CZK	23.459	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8921	Danish Krone
DOP	59.21	Dominican Peso
DZD	133.9757	Algerian Dinar
EGP	48.51	Egyptian Pound
ERN	15	Nakfa
ETB	77.5192	Ethiopian Birr
EUR	0.9237	Euro
FJD	2.2635	Fiji Dollar
FKP	0.7782	Falkland Islands Pound
GBP	0.7778	Pound Sterling
GEL	2.69	Lari
GHS	15.5	Cedi
GIP	0.7782	Gibraltar Pound
GMD	69.45	Dalasi
GNF	8551	Guinea Franc
GTQ	7.74	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.812	Hong Kong Dollar
HNL	24.705	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.5	Gourde
HUF	363.63	Forint
IDR	16255	Rupiah
ILS	3.7706	New Israeli Sheqel
INR	83.6992	Indian Rupee

Foreign Exchange Position

Positions as at:		02 August 2024
IQD	1308	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.14	Iceland Krona
JMD	155	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	149.98	Yen
KES	128.5	Kenyan Shilling
KGS	84.03	Som
KHR	4099	Riel
KMF	454.4	Comoro Franc
KPW	130	North Korean Won
KRW	1369.08	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	475.05	Tenge
LAK	22145	Kip
LBP	89500	Lebanese Pound
LKR	302.25	Sri Lanka Rupee
LRD	196	Liberian Dollar
LSL	18.1925	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8239	Libyan Dinar
MAD	9.923	Moroccan Dirham
MDL	17.58	Moldovan Leu
MGA	4540	Malagasy Ariary
MKD	56.85	Denar
MMK	2093.7	Kyat
MNT	3371	Tugrik
MOP	8.047	Pataca
MRO	356	Ouguiya
MUR	46.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.6	Mexican Peso
MXV	2.2681	Mexican Unidad de Inversion (UDI)
MYR	4.592	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.1914	Namibia Dollar
NGN	1620	Naira
NIO	36.62	Cordoba Oro
NOK	10.8894	Norwegian Krone
NPR	133.95	Nepalese Rupee
NZD	1.6804	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7202	Nuevo Sol

Foreign Exchange Position

Positions as at:

02 August 2024

PGK	3.7538	Kina
PHP	58.32	Philippine Peso
PKR	278.25	Pakistan Rupee
PLN	3.9627	Zloty
PYG	7576	Guarani
QAR	3.645	Qatari Rial
RON	4.5935	Leu
RSD	107.95	Serbian Dinar
RUB	86.15	Russian Ruble
RWF	1300	Rwanda Franc
SAR	3.7518	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.3983	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.6774	Swedish Krona
SGD	1.3357	Singapore Dollar
SHP	0.7776	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	28.708	Surinam Dollar
SSP	1614.436	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.1985	Lilangeni
THB	35.53	Baht
TJS	10.55	Somoni
TMT	3.4948	New Manat
TND	3.091	Tunisian Dinar
TOP	2.3079	Pa'anga
TRY	33.1401	Turkish Lira
TTD	6.7172	Trinidad and Tobago Dollar
TWD	32.665	New Taiwan Dollar
TZS	2695	Tanzanian Shilling
UAH	40.9	Hryvnia
UGX	3716	Uganda Shilling
USD	1	US Dollar
UYU	40.24	Peso Uruguayo
UZS	12540	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25235	Dong
VUV	119.28	Vatu
WST	2.6709	Tala
XAF	605.91	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602	CFA Franc BCEAO
XPF	109.89	CFP Franc

Foreign Exchange Position

Positions as at: 02 August 2024

YER	249.98	Yemeni Rial
ZAR	18.1976	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.1294	Zimbabwe Dollar

Interest Rate Position

Positions as at: 02 August 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	740,785.68	294,098.45	1,034,884.13
Floating vs. Fixed	8,553,662.58	2,903,104.48	11,456,767.06
Overnight Index Swap	6,693,216.06	2,198,182.18	8,891,398.24
Total	15,987,664.33	5,395,385.11	21,383,049.44

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,316	3,873	18,189
Floating vs. Fixed	261,252	97,519	358,771
Overnight Index Swap	160,623	35,251	195,873
Total	436,191	136,642	572,833

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	142,585.01	0.00	27,331.16	149.83	107,176.99	171,647.18	585,993.96	1,034,884.13
Floating vs. Fixed	789,068.21	3,618,197.84	387,873.24	16,547.60	103,594.26	2,302,452.09	4,239,033.81	11,456,767.06
Overnight Index Swap	4,245,419.41	6,193.76	237,666.75	52,088.98	2,211,156.68	677.44	2,138,195.22	8,891,398.24
Total	5,177,072.63	3,624,391.61	652,871.15	68,786.42	2,421,927.93	2,474,776.72	6,963,222.99	21,383,049.44

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,272	0	200	9	2,147	6,148	6,415	18,189
Floating vs. Fixed	17,764	95,978	18,362	413	3,701	82,359	140,194	358,771
Overnight Index Swap	111,999	194	2,770	1,674	29,870	37	49,330	195,873
Total	133,035	96,172	21,331	2,096	35,718	88,544	195,939	572,833

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	439,277.79	158,023.52	252,674.86	126,183.94	30,342.27	16,109.49	12,272.27	1,034,884.13
Floating vs. Fixed	4,901,123.73	2,041,473.54	3,207,919.08	1,050,873.01	128,777.19	57,980.63	68,619.88	11,456,767.06
Overnight Index Swap	4,836,710.86	1,098,253.76	1,532,924.26	955,885.78	161,103.11	129,469.95	177,050.52	8,891,398.24
Total	10,177,112.38	3,297,750.83	4,993,518.19	2,132,942.73	320,222.57	203,560.07	257,942.67	21,383,049.44

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	4,046	2,837	5,892	3,166	1,066	586	597	18,189
Floating vs. Fixed	82,921	58,016	135,269	65,195	8,144	4,244	4,983	358,771
Overnight Index Swap	36,436	26,330	66,551	44,894	6,660	5,710	9,293	195,873
Total	123,403	87,182	207,712	113,255	15,870	10,539	14,873	572,833

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

Positions as at: 02 August 2024

AFN	70.9	Afghani
ALL	92.23	Lek
AMD	387.1	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	885.5	Kwanza
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DKK	6.8921	Danish Krone
DOP	59.21	Dominican Peso
DZD	133.9757	Algerian Dinar
EGP	48.51	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	77.5192	Ethiopian Birr
EUR	0.9237	Euro
FJD	2.2635	Fiji Dollar
FKP	0.7782	Falkland Islands Pound
GBP	0.7778	Pound Sterling
GEL	2.69	Lari
GHS	15.5	Cedi
GIP	0.7782	Gibraltar Pound
GMD	69.45	Dalasi
GNF	8551	Guinea Franc
GTQ	7.74	Quetzal
GYP	207.98	Guyana Dollar
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LAK	22145	Kip
LBP	89500	Lebanese Pound
LKR	302.25	Sri Lanka Rupee
LRD	196	Liberian Dollar
LSL	18.1925	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8239	Libyan Dinar

Interest Rate Position

Positions as at:

02 August 2024

MAD	9.923 Moroccan Dirham
MDL	17.58 Moldovan Leu
MGA	4540 Malagasy Ariary
MKD	56.85 Denar
MMK	2093.7 Kyat
MNT	3371 Tugrik
MOP	8.047 Pataca
MRO	356 Ouguiya
MUR	46.5 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.6 Mexican Peso
MXV	2.2681 Mexican Unidad de Inversion (UDI)
MYR	4.592 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.1914 Namibia Dollar
NGN	1620 Naira
NIO	36.62 Cordoba Oro
NOK	10.8894 Norwegian Krone
NPR	133.95 Nepalese Rupee
NZD	1.6804 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7202 Nuevo Sol
PGK	3.7538 Kina
PHP	58.32 Philippine Peso
PKR	278.25 Pakistan Rupee
PLN	3.9627 Zloty
PYG	7576 Guarani
QAR	3.645 Qatari Rial
RON	4.5935 Leu
RSD	107.95 Serbian Dinar
RUB	86.15 Russian Ruble
RWF	1300 Rwanda Franc
SAR	3.7518 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.3983 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.6774 Swedish Krona
SGD	1.3357 Singapore Dollar
SHP	0.7776 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

02 August 2024

SRD	28.708	Surinam Dollar
SSP	1614.436	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.1985	Lilangeni
THB	35.53	Baht
TJS	10.55	Somoni
TMT	3.4948	New Manat
TND	3.091	Tunisian Dinar
TOP	2.3079	Pa'anga
TRY	33.1401	Turkish Lira
TTD	6.7172	Trinidad and Tobago Dollar
TWD	32.665	New Taiwan Dollar
TZS	2695	Tanzanian Shilling
UAH	40.9	Hryvnia
UGX	3716	Uganda Shilling
USD	1	US Dollar
UYU	40.24	Peso Uruguayo
UZS	12540	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25235	Dong
VUV	119.28	Vatu
WST	2.6709	Tala
XAF	605.91	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602	CFA Franc BCEAO
XPF	109.89	CFP Franc
YER	249.98	Yemeni Rial
ZAR	18.1976	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.1294	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 29 July 2024 to 02 August 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	164,285.49	236,576.81	400,862.30
Total	164,285.49	236,576.81	400,862.30

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	29,444	34,658	64,101
Total	29,444	34,658	64,101

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	31,287.09	13,582.46	51,839.21	102,300.06	7,374.94	7,274.35	173,569.93	13,634.26	400,862.30
Total	31,287.09	13,582.46	51,839.21	102,300.06	7,374.94	7,274.35	173,569.93	13,634.26	400,862.30

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,826	3,717	8,488	22,491	1,498	2,587	23,066	430	64,101
Total	1,826	3,717	8,488	22,491	1,498	2,587	23,066	430	64,101

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	338,031.82	33,350.58	11,733.22	10,086.89	6,990.69	579.10	90.00	400,862.30
Total	338,031.82	33,350.58	11,733.22	10,086.89	6,990.69	579.10	90.00	400,862.30

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	61,639	1,301	401	398	306	49	9	64,101
Total	61,639	1,301	401	398	306	49	9	64,101

Interest Rate Turnover

Turnover for the period: 29 July 2024 to 02 August 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	25,844.36	184,070.68	209,915.04
Floating vs. Fixed	305,726.33	416,501.85	722,228.18
Overnight Index Swap	1,123,457.12	680,008.14	1,803,465.26
Total	1,455,027.81	1,280,580.68	2,735,608.49

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	202	935	1,137
Floating vs. Fixed	8,086	4,551	12,637
Overnight Index Swap	6,499	3,447	9,946
Total	14,787	8,933	23,719

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	11,027.38	0.00	21,837.72	0.00	0.00	7,017.15	170,032.79	209,915.04
Floating vs. Fixed	122,419.74	158,290.20	14,332.76	3,824.29	11,698.95	81,759.77	329,902.48	722,228.18
Overnight Index Swap	332,705.79	0.00	8,793.36	3,153.87	959,593.65	0.00	499,218.60	1,803,465.26
Total	466,152.90	158,290.20	44,963.84	6,978.15	971,292.60	88,776.93	999,153.87	2,735,608.49

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	115	0	174	0	0	186	662	1,137
Floating vs. Fixed	354	3,228	702	63	95	2,247	5,948	12,637
Overnight Index Swap	4,844	0	52	64	2,796	0	2,190	9,946
Total	5,313	3,228	928	127	2,891	2,433	8,800	23,719

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	132,846.02	32,540.44	22,305.06	15,281.14	2,123.50	3,123.37	1,695.51	209,915.04
Floating vs. Fixed	345,883.13	116,893.11	161,666.03	79,049.82	14,414.98	1,963.44	2,357.65	722,228.18
Overnight Index Swap	1,376,185.33	204,325.45	112,774.99	78,776.33	19,497.91	1,398.18	10,507.07	1,803,465.26
Total	1,854,914.48	353,759.01	296,746.08	173,107.29	36,036.40	6,484.99	14,560.24	2,735,608.49

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	150	263	274	107	57	163	1,137
Floating vs. Fixed	1,541	1,997	3,463	4,338	729	139	432	12,637
Overnight Index Swap	1,920	1,564	2,043	2,846	801	121	653	9,946
Total	3,584	3,710	5,768	7,457	1,636	317	1,248	23,719