

Foreign Exchange Position

Positions as at: 09 August 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	484,092.63	1,302,517.36	1,786,609.99
Total	484,092.63	1,302,517.36	1,786,609.99

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	73,736	168,546	242,282
Total	73,736	168,546	242,282

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	213,519.12	52,551.95	228,687.53	444,443.68	23,447.16	22,489.77	750,492.65	50,978.12	1,786,609.99
Total	213,519.12	52,551.95	228,687.53	444,443.68	23,447.16	22,489.77	750,492.65	50,978.12	1,786,609.99

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,467	17,849	38,654	67,383	5,435	10,408	89,435	3,651	242,282
Total	9,467	17,849	38,654	67,383	5,435	10,408	89,435	3,651	242,282

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	1,320,403.85	235,320.50	111,666.01	82,450.44	24,612.44	11,482.37	674.38	1,786,609.99
Total	1,320,403.85	235,320.50	111,666.01	82,450.44	24,612.44	11,482.37	674.38	1,786,609.99

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	216,449	12,689	5,541	4,415	2,188	942	58	242,282
Total	216,449	12,689	5,541	4,415	2,188	942	58	242,282

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	70.62	Afghani
ALL	91.47	Lek
AMD	386.73	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	889.5	Kwanza
ARS	935.5	Argentine Peso
AUD	1.533	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7906	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	117	Taka
BGN	1.7905	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2864.19	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

09 August 2024

BND	1.3277	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.6341	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.9354	Ngultrum
BWP	13.5318	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3758	Canadian Dollar
CDF	2840	Congolese Franc
CHF	0.8616	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	942.81	Chilean Peso
CNY	7.176	Yuan Renminbi
COP	4131.36	Colombian Peso
COU	0.0905	Unidad de Valor Real
CRC	522.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.95	Cape Verde Escudo
CZK	23.113	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8314	Danish Krone
DOP	59.32	Dominican Peso
DZD	134.0827	Algerian Dinar
EGP	49.22	Egyptian Pound
ERN	15	Nakfa
ETB	98.1426	Ethiopian Birr
EUR	0.9155	Euro
FJD	2.2599	Fiji Dollar
FKP	0.7861	Falkland Islands Pound
GBP	0.7879	Pound Sterling
GEL	2.6771	Lari
GHS	15.5	Cedi
GIP	0.7861	Gibraltar Pound
GMD	69.6	Dalasi
GNF	8553	Guinea Franc
GTQ	7.74	Quetzal
GYD	208.09	Guyana Dollar
HKD	7.7984	Hong Kong Dollar
HNL	24.68	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.4	Gourde
HUF	363.93	Forint
IDR	16030	Rupiah
ILS	3.7921	New Israeli Sheqel
INR	83.885	Indian Rupee

Foreign Exchange Position

Positions as at:

09 August 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.01	Iceland Krona
JMD	155.59	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	146.69	Yen
KES	128.5	Kenyan Shilling
KGS	84.7372	Som
KHR	4097.898	Riel
KMF	450.78	Comoro Franc
KPW	130	North Korean Won
KRW	1374.47	Won
KWD	0.3059	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	477.59	Tenge
LAK	22090.9	Kip
LBP	89500	Lebanese Pound
LKR	301.5	Sri Lanka Rupee
LRD	194.5	Liberian Dollar
LSL	18.4073	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8002	Libyan Dinar
MAD	9.8354	Moroccan Dirham
MDL	17.6393	Moldovan Leu
MGA	4556.19	Malagasy Ariary
MKD	56.06	Denar
MMK	2093.7	Kyat
MNT	3370	Tugrik
MOP	8.032	Pataca
MRO	356	Ouguiya
MUR	46.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.267	Mexican Peso
MXV	2.3426	Mexican Unidad de Inversion (UDI)
MYR	4.492	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.4073	Namibia Dollar
NGN	1480	Naira
NIO	36.62	Cordoba Oro
NOK	10.7968	Norwegian Krone
NPR	134.33	Nepalese Rupee
NZD	1.6681	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7217	Nuevo Sol

Foreign Exchange Position

Positions as at:	09 August 2024
PGK	3.7594 Kina
PHP	57.63 Philippine Peso
PKR	278.62 Pakistan Rupee
PLN	3.959 Zloty
PYG	7561 Guarani
QAR	3.6455 Qatari Rial
RON	4.5543 Leu
RSD	107.04 Serbian Dinar
RUB	85.7705 Russian Ruble
RWF	1308.2 Rwanda Franc
SAR	3.7541 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.5013 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.4841 Swedish Krona
SGD	1.3277 Singapore Dollar
SHP	0.7858 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling
SRD	28.713 Surinam Dollar
SSP	1614.4361 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.4073 Lilangeni
THB	35.54 Baht
TJS	10.48 Somoni
TMT	3.4948 New Manat
TND	3.0901 Tunisian Dinar
TOP	2.2852 Pa'anga
TRY	33.4293 Turkish Lira
TTD	6.74 Trinidad and Tobago Dollar
TWD	32.655 New Taiwan Dollar
TZS	2690 Tanzanian Shilling
UAH	40.82 Hryvnia
UGX	3725 Uganda Shilling
USD	1 US Dollar
UYU	40.38 Peso Uruguayo
UZS	12622.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25155 Dong
VUV	118.95 Vatu
WST	2.6525 Tala
XAF	600.53 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	598.18 CFA Franc BCEAO
XPF	108.93 CFP Franc

Foreign Exchange Position

Positions as at: 09 August 2024

YER	249.72	Yemeni Rial
ZAR	18.3872	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4371	Zimbabwe Dollar

Interest Rate Position

Positions as at: 09 August 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	751,541.51	292,964.32	1,044,505.83
Floating vs. Fixed	8,636,002.74	2,807,058.57	11,443,061.31
Overnight Index Swap	7,388,783.77	2,279,744.52	9,668,528.29
Total	16,776,328.02	5,379,767.41	22,156,095.43

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,383	3,842	18,225
Floating vs. Fixed	262,527	97,542	360,068
Overnight Index Swap	165,166	33,941	199,107
Total	442,076	135,324	577,400

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	143,964.40	0.00	26,314.89	147.91	109,472.25	170,564.46	594,041.92	1,044,505.83
Floating vs. Fixed	690,185.37	3,719,556.38	392,641.35	15,458.78	105,023.88	2,284,765.50	4,235,430.06	11,443,061.31
Overnight Index Swap	4,736,428.15	6,231.13	235,206.49	51,695.12	2,621,352.91	665.80	2,016,948.69	9,668,528.29
Total	5,570,577.91	3,725,787.52	654,162.74	67,301.80	2,835,849.04	2,455,995.76	6,846,420.67	22,156,095.43

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,303	0	176	9	2,143	6,171	6,425	18,225
Floating vs. Fixed	17,870	96,974	18,491	390	3,703	81,540	141,101	360,068
Overnight Index Swap	113,891	194	2,805	1,683	30,765	35	49,734	199,107
Total	135,064	97,168	21,471	2,082	36,611	87,745	197,260	577,400

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	444,090.30	157,735.00	254,526.88	127,874.58	31,646.33	16,266.80	12,365.94	1,044,505.83
Floating vs. Fixed	4,846,628.31	2,056,373.15	3,224,967.50	1,059,886.60	128,901.03	58,207.22	68,097.49	11,443,061.31
Overnight Index Swap	5,270,191.60	1,161,047.61	1,676,048.96	1,028,393.10	180,394.18	138,443.25	214,009.61	9,668,528.29
Total	10,560,910.21	3,375,155.76	5,155,543.34	2,216,154.27	340,941.54	212,917.27	294,473.04	22,156,095.43

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	4,087	2,802	5,911	3,174	1,077	581	594	18,225
Floating vs. Fixed	83,297	57,679	135,665	65,935	8,210	4,252	5,032	360,068
Overnight Index Swap	37,002	26,554	67,639	45,196	6,944	5,858	9,915	199,107
Total	124,386	87,035	209,215	114,304	16,230	10,690	15,541	577,400

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

Positions as at: 09 August 2024

AFN	70.62	Afghani
ALL	91.47	Lek
AMD	386.73	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	889.5	Kwanza
ARS	935.5	Argentine Peso
AUD	1.533	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7906	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	117	Taka
BGN	1.7905	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2864.19	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3277	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.6341	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.9354	Ngultrum
BWP	13.5318	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3758	Canadian Dollar
CDF	2840	Congolese Franc
CHF	0.8616	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	942.81	Chilean Peso
CNY	7.176	Yuan Renminbi
COP	4131.36	Colombian Peso
COU	0.0905	Unidad de Valor Real
CRC	522.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.95	Cape Verde Escudo
CZK	23.113	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8314	Danish Krone
DOP	59.32	Dominican Peso
DZD	134.0827	Algerian Dinar
EGP	49.22	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 09 August 2024

ETB	98.1426	Ethiopian Birr
EUR	0.9155	Euro
FJD	2.2599	Fiji Dollar
FKP	0.7861	Falkland Islands Pound
GBP	0.7879	Pound Sterling
GEL	2.6771	Lari
GHS	15.5	Cedi
GIP	0.7861	Gibraltar Pound
GMD	69.6	Dalasi
GNF	8553	Guinea Franc
GTQ	7.74	Quetzal
GYD	208.09	Guyana Dollar
HKD	7.7984	Hong Kong Dollar
HNL	24.68	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.4	Gourde
HUF	363.93	Forint
IDR	16030	Rupiah
ILS	3.7921	New Israeli Sheqel
INR	83.885	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.01	Iceland Krona
JMD	155.59	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	146.69	Yen
KES	128.5	Kenyan Shilling
KGS	84.7372	Som
KHR	4097.898	Riel
KMF	450.78	Comoro Franc
KPW	130	North Korean Won
KRW	1374.47	Won
KWD	0.3059	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	477.59	Tenge
LAK	22090.9	Kip
LBP	89500	Lebanese Pound
LKR	301.5	Sri Lanka Rupee
LRD	194.5	Liberian Dollar
LSL	18.4073	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8002	Libyan Dinar

Interest Rate Position

Positions as at:

09 August 2024

MAD	9.8354 Moroccan Dirham
MDL	17.6393 Moldovan Leu
MGA	4556.19 Malagasy Ariary
MKD	56.06 Denar
MMK	2093.7 Kyat
MNT	3370 Tugrik
MOP	8.032 Pataca
MRO	356 Ouguiya
MUR	46.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.267 Mexican Peso
MXV	2.3426 Mexican Unidad de Inversion (UDI)
MYR	4.492 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.4073 Namibia Dollar
NGN	1480 Naira
NIO	36.62 Cordoba Oro
NOK	10.7968 Norwegian Krone
NPR	134.33 Nepalese Rupee
NZD	1.6681 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7217 Nuevo Sol
PGK	3.7594 Kina
PHP	57.63 Philippine Peso
PKR	278.62 Pakistan Rupee
PLN	3.959 Zloty
PYG	7561 Guarani
QAR	3.6455 Qatari Rial
RON	4.5543 Leu
RSD	107.04 Serbian Dinar
RUB	85.7705 Russian Ruble
RWF	1308.2 Rwanda Franc
SAR	3.7541 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.5013 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.4841 Swedish Krona
SGD	1.3277 Singapore Dollar
SHP	0.7858 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:	09 August 2024
SRD	28.713 Surinam Dollar
SSP	1614.4361 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.4073 Lilangeni
THB	35.54 Baht
TJS	10.48 Somoni
TMT	3.4948 New Manat
TND	3.0901 Tunisian Dinar
TOP	2.2852 Pa'anga
TRY	33.4293 Turkish Lira
TTD	6.74 Trinidad and Tobago Dollar
TWD	32.655 New Taiwan Dollar
TZS	2690 Tanzanian Shilling
UAH	40.82 Hryvnia
UGX	3725 Uganda Shilling
USD	1 US Dollar
UYU	40.38 Peso Uruguayo
UZS	12622.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25155 Dong
VUV	118.95 Vatu
WST	2.6525 Tala
XAF	600.53 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	598.18 CFA Franc BCEAO
XPF	108.93 CFP Franc
YER	249.72 Yemeni Rial
ZAR	18.3872 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4371 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 05 August 2024 to 09 August 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	217,344.12	315,603.39	532,947.51
Total	217,344.12	315,603.39	532,947.51

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	39,798	49,927	89,724
Total	39,798	49,927	89,724

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	43,653.46	19,355.02	71,427.19	136,390.02	6,950.62	8,118.20	237,201.74	9,851.27	532,947.51
Total	43,653.46	19,355.02	71,427.19	136,390.02	6,950.62	8,118.20	237,201.74	9,851.27	532,947.51

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,075	5,757	16,180	25,820	1,935	3,623	33,955	381	89,724
Total	2,075	5,757	16,180	25,820	1,935	3,623	33,955	381	89,724

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	443,682.52	42,679.87	25,302.36	11,179.72	9,234.81	801.11	67.13	532,947.51
Total	443,682.52	42,679.87	25,302.36	11,179.72	9,234.81	801.11	67.13	532,947.51

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	85,748	2,027	862	547	474	63	5	89,724
Total	85,748	2,027	862	547	474	63	5	89,724

Interest Rate Turnover

Turnover for the period: 05 August 2024 to 09 August 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	34,990.16	197,048.10	232,038.25
Floating vs. Fixed	346,802.63	371,150.92	717,953.55
Overnight Index Swap	2,034,271.07	1,085,526.88	3,119,797.95
Total	2,416,063.85	1,653,725.90	4,069,789.75

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	224	960	1,184
Floating vs. Fixed	8,348	5,103	13,451
Overnight Index Swap	13,660	6,456	20,116
Total	22,232	12,519	34,751

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	25,251.02	0.00	21,897.69	0.00	0.00	6,403.39	178,486.16	232,038.25
Floating vs. Fixed	73,785.22	223,044.77	12,518.35	2,756.52	12,020.71	116,396.97	277,431.02	717,953.55
Overnight Index Swap	1,941,827.26	0.00	10,974.05	664.70	834,187.47	0.00	332,144.47	3,119,797.95
Total	2,040,863.49	223,044.77	45,390.09	3,421.22	846,208.18	122,800.36	788,061.65	4,069,789.75

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	259	0	158	0	0	174	594	1,184
Floating vs. Fixed	459	3,419	818	29	108	2,670	5,949	13,451
Overnight Index Swap	13,476	0	74	36	3,884	0	2,646	20,116
Total	14,194	3,419	1,050	65	3,992	2,844	9,188	34,751

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	144,075.76	33,363.03	23,798.71	18,751.74	5,665.31	3,988.78	2,394.92	232,038.25
Floating vs. Fixed	323,776.72	151,276.20	135,200.91	89,184.94	12,637.54	1,665.16	4,212.08	717,953.55
Overnight Index Swap	1,696,382.61	302,471.08	530,043.43	348,877.96	87,080.12	29,692.84	125,249.92	3,119,797.95
Total	2,164,235.09	487,110.31	689,043.05	456,814.64	105,382.96	35,346.78	131,856.92	4,069,789.75

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	170	97	265	266	137	72	178	1,184
Floating vs. Fixed	1,702	1,955	3,467	4,946	731	149	503	13,451
Overnight Index Swap	2,573	2,487	4,452	5,150	1,959	697	2,798	20,116
Total	4,444	4,538	8,183	10,362	2,827	918	3,479	34,751