

Foreign Exchange Position

Positions as at: 16 August 2024

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	483,006.11	1,351,440.29	1,834,446.39
Total	483,006.11	1,351,440.29	1,834,446.39

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	72,616	175,950	248,566
Total	72,616	175,950	248,566

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	222,397.47	55,476.34	235,952.50	432,814.61	25,364.72	24,050.84	781,196.55	57,193.36	1,834,446.39
Total	222,397.47	55,476.34	235,952.50	432,814.61	25,364.72	24,050.84	781,196.55	57,193.36	1,834,446.39

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,789	18,537	40,193	68,617	5,957	10,951	90,894	3,628	248,566
Total	9,789	18,537	40,193	68,617	5,957	10,951	90,894	3,628	248,566

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	1,352,493.95	250,550.56	110,965.98	84,781.32	23,427.41	11,549.67	677.50	1,834,446.39
Total	1,352,493.95	250,550.56	110,965.98	84,781.32	23,427.41	11,549.67	677.50	1,834,446.39

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	221,155	13,809	5,717	4,616	2,259	951	59	248,566
Total	221,155	13,809	5,717	4,616	2,259	951	59	248,566

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	70.83	Afghani
ALL	90.26	Lek
AMD	387.42	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	879.634	Kwanza
ARS	940	Argentine Peso
AUD	1.5158	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7759	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	117	Taka
BGN	1.7754	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2868	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

16 August 2024

BND	1.3156	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.473	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.911	Ngultrum
BWP	13.4048	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3714	Canadian Dollar
CDF	2845	Congolese Franc
CHF	0.8651	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	933.54	Chilean Peso
CNY	7.1382	Yuan Renminbi
COP	4014.2	Colombian Peso
COU	0.0927	Unidad de Valor Real
CRC	520	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.12	Cape Verde Escudo
CZK	22.802	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.7749	Danish Krone
DOP	59.59	Dominican Peso
DZD	134.0556	Algerian Dinar
EGP	49.05	Egyptian Pound
ERN	15	Nakfa
ETB	107.7596	Ethiopian Birr
EUR	0.908	Euro
FJD	2.2085	Fiji Dollar
FKP	0.7785	Falkland Islands Pound
GBP	0.7795	Pound Sterling
GEL	2.67	Lari
GHS	15.6	Cedi
GIP	0.7785	Gibraltar Pound
GMD	69.85	Dalasi
GNF	8559	Guinea Franc
GTQ	7.73	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.792	Hong Kong Dollar
HNL	24.63	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.5	Gourde
HUF	358.62	Forint
IDR	15675	Rupiah
ILS	3.7116	New Israeli Sheqel
INR	83.96	Indian Rupee

Foreign Exchange Position

Positions as at:	16 August 2024
IQD	1309 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	137.97 Iceland Krona
JMD	156.41 Jamaican Dollar
JOD	0.7064 Jordanian Dinar
JPY	147.31 Yen
KES	128.5 Kenyan Shilling
KGS	85.6998 Som
KHR	4085 Riel
KMF	445.84 Comoro Franc
KPW	130 North Korean Won
KRW	1356 Won
KWD	0.3061 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	479.39 Tenge
LAK	21921 Kip
LBP	89500 Lebanese Pound
LKR	299.1 Sri Lanka Rupee
LRD	194 Liberian Dollar
LSL	18.0475 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.7835 Libyan Dinar
MAD	9.7615 Moroccan Dirham
MDL	17.43 Moldovan Leu
MGA	4565 Malagasy Ariary
MKD	55.61 Denar
MMK	2093.7 Kyat
MNT	3381 Tugrik
MOP	8.023 Pataca
MRO	356 Ouguiya
MUR	46.05 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.78 Mexican Peso
MXV	2.2782 Mexican Unidad de Inversion (UDI)
MYR	4.415 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.0778 Namibia Dollar
NGN	1540 Naira
NIO	36.62 Cordoba Oro
NOK	10.7114 Norwegian Krone
NPR	134.32 Nepalese Rupee
NZD	1.6672 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7225 Nuevo Sol

Foreign Exchange Position

Positions as at:

16 August 2024

PGK	3.7651	Kina
PHP	56.946	Philippine Peso
PKR	278.74	Pakistan Rupee
PLN	3.8946	Zloty
PYG	7563.91	Guarani
QAR	3.6455	Qatari Rial
RON	4.5165	Leu
RSD	106.15	Serbian Dinar
RUB	89.7955	Russian Ruble
RWF	1311.58	Rwanda Franc
SAR	3.753	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.1424	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.4647	Swedish Krona
SGD	1.3156	Singapore Dollar
SHP	0.7786	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	28.886	Surinam Dollar
SSP	2158.06	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.0535	Lilangeni
THB	35.05	Baht
TJS	10.57	Somoni
TMT	3.4948	New Manat
TND	3.05	Tunisian Dinar
TOP	2.3283	Pa'anga
TRY	33.5992	Turkish Lira
TTD	6.7621	Trinidad and Tobago Dollar
TWD	32.253	New Taiwan Dollar
TZS	2695	Tanzanian Shilling
UAH	41.1	Hryvnia
UGX	3723	Uganda Shilling
USD	1	US Dollar
UYU	40.4	Peso Uruguayo
UZS	12615	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25020	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	595.62	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	597	CFA Franc BCEAO
XPF	108.04	CFP Franc

Foreign Exchange Position

Positions as at: 16 August 2024

YER	249.98	Yemeni Rial
ZAR	18.0633	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.124	Zimbabwe Dollar

Interest Rate Position

Positions as at: 16 August 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	768,298.83	281,313.32	1,049,612.15
Floating vs. Fixed	8,708,575.96	2,774,858.64	11,483,434.60
Overnight Index Swap	7,360,958.04	2,278,064.32	9,639,022.36
Total	16,837,832.83	5,334,236.28	22,172,069.11

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,464	3,853	18,317
Floating vs. Fixed	263,713	97,593	361,306
Overnight Index Swap	166,342	34,347	200,688
Total	444,519	135,793	580,311

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	144,546.58	0.00	26,844.80	149.50	108,803.37	173,158.04	596,109.85	1,049,612.15
Floating vs. Fixed	665,663.91	3,725,271.51	394,439.43	15,806.85	102,151.73	2,294,765.26	4,285,335.91	11,483,434.60
Overnight Index Swap	4,629,698.29	6,264.13	234,142.45	52,893.34	2,650,328.26	666.35	2,065,029.54	9,639,022.36
Total	5,439,908.77	3,731,535.65	655,426.68	68,849.70	2,861,283.36	2,468,589.65	6,946,475.30	22,172,069.11

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,248	0	198	9	2,138	6,246	6,480	18,317
Floating vs. Fixed	17,912	97,310	18,433	380	3,699	81,786	141,786	361,306
Overnight Index Swap	114,099	194	2,788	1,701	31,425	35	50,446	200,688
Total	135,259	97,504	21,419	2,090	37,262	88,067	198,712	580,311

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	444,593.19	158,657.86	257,040.91	128,461.82	31,913.34	16,275.33	12,669.69	1,049,612.15
Floating vs. Fixed	4,816,540.00	2,060,262.49	3,271,029.50	1,077,238.58	131,679.62	58,273.07	68,411.33	11,483,434.60
Overnight Index Swap	5,251,887.23	1,174,755.52	1,648,167.69	1,035,386.92	176,905.15	140,546.77	211,373.11	9,639,022.36
Total	10,513,020.41	3,393,675.88	5,176,238.10	2,241,087.32	340,498.11	215,095.17	292,454.12	22,172,069.11

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	4,103	2,833	5,948	3,174	1,077	577	606	18,317
Floating vs. Fixed	83,233	57,785	136,367	66,400	8,289	4,221	5,013	361,306
Overnight Index Swap	37,455	26,898	68,153	45,529	6,842	5,991	9,823	200,688
Total	124,791	87,515	210,468	115,102	16,208	10,788	15,442	580,311

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	70.83	Afghani
ALL	90.26	Lek
AMD	387.42	Armenian Dram
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KWD	0.3061	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	479.39	Tenge
LAK	21921	Kip
LBP	89500	Lebanese Pound
LKR	299.1	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	18.0475	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7835	Libyan Dinar

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MAD	9.7615 Moroccan Dirham
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MGA	4565 Malagasy Ariary
MKD	55.61 Denar
MMK	2093.7 Kyat
MNT	3381 Tugrik
MOP	8.023 Pataca
MRO	356 Ouguiya
MUR	46.05 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.78 Mexican Peso
MXV	2.2782 Mexican Unidad de Inversion (UDI)
MYR	4.415 Malaysian Ringgit
MZN	63.27 Metical
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NIO	36.62 Cordoba Oro
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NPR	134.32 Nepalese Rupee
NZD	1.6672 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7225 Nuevo Sol
PGK	3.7651 Kina
PHP	56.946 Philippine Peso
PKR	278.74 Pakistan Rupee
PLN	3.8946 Zloty
PYG	7563.91 Guarani
QAR	3.6455 Qatari Rial
RON	4.5165 Leu
RSD	106.15 Serbian Dinar
RUB	89.7955 Russian Ruble
RWF	1311.58 Rwanda Franc
SAR	3.753 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.1424 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.4647 Swedish Krona
SGD	1.3156 Singapore Dollar
SHP	0.7786 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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16 August 2024

SRD	28.886 Surinam Dollar
SSP	2158.06 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.0535 Lilangeni
THB	35.05 Baht
TJS	10.57 Somoni
TMT	3.4948 New Manat
TND	3.05 Tunisian Dinar
TOP	2.3283 Pa'anga
TRY	33.5992 Turkish Lira
TTD	6.7621 Trinidad and Tobago Dollar
TWD	32.253 New Taiwan Dollar
TZS	2695 Tanzanian Shilling
UAH	41.1 Hryvnia
UGX	3723 Uganda Shilling
USD	1 US Dollar
UYU	40.4 Peso Uruguayo
UZS	12615 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25020 Dong
VUV	116 Vatu
WST	2.6525 Tala
XAF	595.62 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	597 CFA Franc BCEAO
XPF	108.04 CFP Franc
YER	249.98 Yemeni Rial
ZAR	18.0633 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.124 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 12 August 2024 to 16 August 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	145,188.68	251,597.42	396,786.10
Total	145,188.68	251,597.42	396,786.10

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	26,104	36,201	62,305
Total	26,104	36,201	62,305

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	36,925.90	15,670.89	48,138.15	75,642.13	6,591.96	6,564.75	192,540.23	14,712.09	396,786.10
Total	36,925.90	15,670.89	48,138.15	75,642.13	6,591.96	6,564.75	192,540.23	14,712.09	396,786.10

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,752	4,553	9,729	16,919	1,737	2,530	24,711	376	62,305
Total	1,752	4,553	9,729	16,919	1,737	2,530	24,711	376	62,305

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	340,637.68	30,558.14	12,242.53	5,496.08	7,443.37	405.30	3.00	396,786.10
Total	340,637.68	30,558.14	12,242.53	5,496.08	7,443.37	405.30	3.00	396,786.10

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	58,874	1,974	617	336	474	30	1	62,305
Total	58,874	1,974	617	336	474	30	1	62,305

Interest Rate Turnover

Turnover for the period: 12 August 2024 to 16 August 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	32,910.47	174,804.75	207,715.22
Floating vs. Fixed	413,649.94	279,576.53	693,226.47
Overnight Index Swap	533,590.54	231,696.40	765,286.94
Total	980,150.96	686,077.68	1,666,228.63

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	303	916	1,219
Floating vs. Fixed	8,513	4,439	12,952
Overnight Index Swap	5,010	2,215	7,225
Total	13,826	7,569	21,395

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,323.14	0.00	23,505.84	0.00	0.00	8,087.38	169,798.86	207,715.22
Floating vs. Fixed	22,402.62	220,947.53	7,008.37	4,486.41	8,573.79	119,164.44	310,643.30	693,226.47
Overnight Index Swap	360,606.00	0.00	4,702.38	1,222.56	137,020.95	0.00	261,735.06	765,286.94
Total	389,331.76	220,947.53	35,216.59	5,708.97	145,594.73	127,251.82	742,177.22	1,666,228.63

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	117	0	203	0	0	262	637	1,219
Floating vs. Fixed	306	3,611	317	43	83	2,930	5,662	12,952
Overnight Index Swap	3,706	0	22	44	1,334	0	2,119	7,225
Total	4,129	3,611	542	87	1,417	3,191	8,418	21,395

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	127,956.82	30,667.07	26,218.22	14,910.54	2,744.53	3,210.51	2,007.53	207,715.22
Floating vs. Fixed	278,599.37	128,216.84	169,037.50	101,289.21	12,530.53	1,676.15	1,876.87	693,226.47
Overnight Index Swap	484,892.65	80,081.35	82,268.55	79,908.28	22,973.67	2,460.19	12,702.24	765,286.94
Total	891,448.85	238,965.26	277,524.27	196,108.03	38,248.73	7,346.85	16,586.64	1,666,228.63

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	121	135	337	262	123	59	183	1,219
Floating vs. Fixed	2,221	1,901	3,812	3,929	677	96	317	12,952
Overnight Index Swap	1,140	972	1,641	2,148	637	124	564	7,225
Total	3,482	3,007	5,790	6,338	1,436	279	1,064	21,395