

Foreign Exchange Position

Positions as at: 23 August 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	492,722.46	1,370,502.10	1,863,224.56
Total	492,722.46	1,370,502.10	1,863,224.56

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,442	188,572	263,013
Total	74,442	188,572	263,013

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	235,154.13	57,754.98	240,001.56	441,706.50	25,788.53	26,961.46	787,202.70	48,654.69	1,863,224.56
Total	235,154.13	57,754.98	240,001.56	441,706.50	25,788.53	26,961.46	787,202.70	48,654.69	1,863,224.56

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	10,068	18,933	42,343	74,599	5,882	12,164	95,416	3,609	263,013
Total	10,068	18,933	42,343	74,599	5,882	12,164	95,416	3,609	263,013

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	1,371,962.23	256,946.66	114,878.79	84,019.75	22,921.92	11,789.61	705.60	1,863,224.56
Total	1,371,962.23	256,946.66	114,878.79	84,019.75	22,921.92	11,789.61	705.60	1,863,224.56

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	234,773	14,391	5,875	4,612	2,341	960	61	263,013
Total	234,773	14,391	5,875	4,612	2,341	960	61	263,013

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	70.83	Afghani
ALL	88.87	Lek
AMD	387.36	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	898.229	Kwanza
ARS	943.5	Argentine Peso
AUD	1.4826	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7539	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	118.75	Taka
BGN	1.7593	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2864.95	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

23 August 2024

BND	1.3048	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.4858	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.89	Ngultrum
BWP	13.2275	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3595	Canadian Dollar
CDF	2845	Congolese Franc
CHF	0.8517	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	915.86	Chilean Peso
CNY	7.1344	Yuan Renminbi
COP	4026.57	Colombian Peso
COU	0.0932	Unidad de Valor Real
CRC	519.775	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.88	Cape Verde Escudo
CZK	22.464	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6933	Danish Krone
DOP	59.56	Dominican Peso
DZD	133.3352	Algerian Dinar
EGP	48.74	Egyptian Pound
ERN	15	Nakfa
ETB	105.2523	Ethiopian Birr
EUR	0.8968	Euro
FJD	2.1805	Fiji Dollar
FKP	0.7635	Falkland Islands Pound
GBP	0.7637	Pound Sterling
GEL	2.685	Lari
GHS	15.58	Cedi
GIP	0.7635	Gibraltar Pound
GMD	69.9	Dalasi
GNF	8555	Guinea Franc
GTQ	7.728	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.7937	Hong Kong Dollar
HNL	24.728	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.6	Gourde
HUF	351.79	Forint
IDR	15480	Rupiah
ILS	3.7146	New Israeli Sheqel
INR	83.87	Indian Rupee

Foreign Exchange Position

Positions as at:	23 August 2024
IQD	1309 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	136.46 Iceland Krona
JMD	156.51 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	145.26 Yen
KES	128.5 Kenyan Shilling
KGS	85.6089 Som
KHR	4075 Riel
KMF	442.21 Comoro Franc
KPW	130 North Korean Won
KRW	1332.76 Won
KWD	0.3053 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	478.29 Tenge
LAK	22035 Kip
LBP	89500 Lebanese Pound
LKR	300.25 Sri Lanka Rupee
LRD	194 Liberian Dollar
LSL	17.8513 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.7681 Libyan Dinar
MAD	9.6785 Moroccan Dirham
MDL	17.3 Moldovan Leu
MGA	4565.73 Malagasy Ariary
MKD	55.31 Denar
MMK	2093.7 Kyat
MNT	3381 Tugrik
MOP	8.028 Pataca
MRO	356 Ouguiya
MUR	45.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.27 Mexican Peso
MXV	2.3358 Mexican Unidad de Inversion (UDI)
MYR	4.375 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.8237 Namibia Dollar
NGN	1550 Naira
NIO	36.62 Cordoba Oro
NOK	10.5037 Norwegian Krone
NPR	134.28 Nepalese Rupee
NZD	1.6239 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7332 Nuevo Sol

Foreign Exchange Position

Positions as at:

23 August 2024

PGK	3.7707	Kina
PHP	56.5	Philippine Peso
PKR	278.25	Pakistan Rupee
PLN	3.8374	Zloty
PYG	7580.32	Guarani
QAR	3.6455	Qatari Rial
RON	4.4609	Leu
RSD	104.93	Serbian Dinar
RUB	91.4955	Russian Ruble
RWF	1315.34	Rwanda Franc
SAR	3.7519	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.753	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.1825	Swedish Krona
SGD	1.3048	Singapore Dollar
SHP	0.7659	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	28.683	Surinam Dollar
SSP	2203	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.876	Lilangeni
THB	34.17	Baht
TJS	10.6	Somoni
TMT	3.4947	New Manat
TND	3.0405	Tunisian Dinar
TOP	2.3089	Pa'anga
TRY	33.8313	Turkish Lira
TTD	6.7515	Trinidad and Tobago Dollar
TWD	31.918	New Taiwan Dollar
TZS	2700	Tanzanian Shilling
UAH	41.2	Hryvnia
UGX	3713	Uganda Shilling
USD	1	US Dollar
UYU	40.26	Peso Uruguayo
UZS	12640.01	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24930	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	588.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	597	CFA Franc BCEAO
XPF	106.7	CFP Franc

Foreign Exchange Position

Positions as at: 23 August 2024

YER	249.97	Yemeni Rial
ZAR	17.8293	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4593	Zimbabwe Dollar

Interest Rate Position

Positions as at: 23 August 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	831,908.36	301,704.81	1,133,613.17
Floating vs. Fixed	8,591,701.51	2,726,256.26	11,317,957.77
Overnight Index Swap	6,889,803.92	2,353,054.57	9,242,858.49
Total	16,313,413.80	5,381,015.64	21,694,429.44

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,699	3,895	19,594
Floating vs. Fixed	260,814	94,203	355,016
Overnight Index Swap	167,452	34,830	202,281
Total	443,964	132,927	576,891

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	143,288.37	0.00	26,571.79	152.60	181,021.65	174,752.88	607,825.89	1,133,613.17
Floating vs. Fixed	680,657.67	3,760,457.68	400,528.20	15,974.69	95,247.03	2,317,791.07	4,047,301.44	11,317,957.77
Overnight Index Swap	4,466,135.87	6,267.47	241,193.87	55,437.26	2,379,326.54	688.02	2,093,809.46	9,242,858.49
Total	5,290,081.90	3,766,725.15	668,293.87	71,564.55	2,655,595.22	2,493,231.96	6,748,936.79	21,694,429.44

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,241	0	175	9	3,483	6,273	6,414	19,594
Floating vs. Fixed	17,954	97,903	18,549	378	3,372	82,414	134,447	355,016
Overnight Index Swap	113,729	194	2,801	1,708	32,770	37	51,042	202,281
Total	134,924	98,097	21,525	2,095	39,625	88,723	191,903	576,891

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	471,364.66	171,492.28	283,621.78	143,066.51	34,332.73	16,909.55	12,825.67	1,133,613.17
Floating vs. Fixed	4,774,525.79	2,005,615.56	3,220,319.61	1,056,811.24	131,639.85	58,022.56	71,023.16	11,317,957.77
Overnight Index Swap	4,922,821.44	1,167,706.62	1,613,954.06	1,026,089.93	177,727.76	141,173.53	193,385.16	9,242,858.49
Total	10,168,711.88	3,344,814.45	5,117,895.45	2,225,967.68	343,700.34	216,105.64	277,233.99	21,694,429.44

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	4,269	3,042	6,383	3,464	1,213	607	617	19,594
Floating vs. Fixed	81,718	56,021	134,208	65,756	8,154	4,161	5,000	355,016
Overnight Index Swap	37,627	27,175	68,678	46,100	6,960	6,145	9,597	202,281
Total	123,613	86,237	209,269	115,320	16,326	10,912	15,214	576,891

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

Interest Rate Position

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AFN	70.83	Afghani
ALL	88.87	Lek
AMD	387.36	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	898.229	Kwanza
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CZK	22.464	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6933	Danish Krone
DOP	59.56	Dominican Peso
DZD	133.3352	Algerian Dinar
EGP	48.74	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 23 August 2024

ETB	105.2523	Ethiopian Birr
EUR	0.8968	Euro
FJD	2.1805	Fiji Dollar
FKP	0.7635	Falkland Islands Pound
GBP	0.7637	Pound Sterling
GEL	2.685	Lari
GHS	15.58	Cedi
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GMD	69.9	Dalasi
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GTQ	7.728	Quetzal
GYD	207.98	Guyana Dollar
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KWD	0.3053	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	478.29	Tenge
LAK	22035	Kip
LBP	89500	Lebanese Pound
LKR	300.25	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	17.8513	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7681	Libyan Dinar

Interest Rate Position

Positions as at:

23 August 2024

MAD	9.6785 Moroccan Dirham
MDL	17.3 Moldovan Leu
MGA	4565.73 Malagasy Ariary
MKD	55.31 Denar
MMK	2093.7 Kyat
MNT	3381 Tugrik
MOP	8.028 Pataca
MRO	356 Ouguiya
MUR	45.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.27 Mexican Peso
MXV	2.3358 Mexican Unidad de Inversion (UDI)
MYR	4.375 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.8237 Namibia Dollar
NGN	1550 Naira
NIO	36.62 Cordoba Oro
NOK	10.5037 Norwegian Krone
NPR	134.28 Nepalese Rupee
NZD	1.6239 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7332 Nuevo Sol
PGK	3.7707 Kina
PHP	56.5 Philippine Peso
PKR	278.25 Pakistan Rupee
PLN	3.8374 Zloty
PYG	7580.32 Guarani
QAR	3.6455 Qatari Rial
RON	4.4609 Leu
RSD	104.93 Serbian Dinar
RUB	91.4955 Russian Ruble
RWF	1315.34 Rwanda Franc
SAR	3.7519 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.753 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.1825 Swedish Krona
SGD	1.3048 Singapore Dollar
SHP	0.7659 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

23 August 2024

SRD	28.683 Surinam Dollar
SSP	2203 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.876 Lilangeni
THB	34.17 Baht
TJS	10.6 Somoni
TMT	3.4947 New Manat
TND	3.0405 Tunisian Dinar
TOP	2.3089 Pa'anga
TRY	33.8313 Turkish Lira
TTD	6.7515 Trinidad and Tobago Dollar
TWD	31.918 New Taiwan Dollar
TZS	2700 Tanzanian Shilling
UAH	41.2 Hryvnia
UGX	3713 Uganda Shilling
USD	1 US Dollar
UYU	40.26 Peso Uruguayo
UZS	12640.01 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24930 Dong
VUV	116 Vatu
WST	2.6525 Tala
XAF	588.25 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	597 CFA Franc BCEAO
XPF	106.7 CFP Franc
YER	249.97 Yemeni Rial
ZAR	17.8293 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4593 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 19 August 2024 to 23 August 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	155,276.89	233,168.99	388,445.88
Total	155,276.89	233,168.99	388,445.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	27,662	41,824	69,486
Total	27,662	41,824	69,486

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	38,768.22	17,439.67	47,709.44	91,601.33	6,578.19	9,780.70	168,428.86	8,139.48	388,445.88
Total	38,768.22	17,439.67	47,709.44	91,601.33	6,578.19	9,780.70	168,428.86	8,139.48	388,445.88

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,722	4,400	10,408	23,496	1,412	3,481	24,172	395	69,486
Total	1,722	4,400	10,408	23,496	1,412	3,481	24,172	395	69,486

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	339,421.90	28,658.95	10,385.36	5,543.43	3,837.03	559.32	39.90	388,445.88
Total	339,421.90	28,658.95	10,385.36	5,543.43	3,837.03	559.32	39.90	388,445.88

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	66,603	1,819	469	244	299	45	7	69,486
Total	66,603	1,819	469	244	299	45	7	69,486

Interest Rate Turnover

Turnover for the period: 19 August 2024 to 23 August 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	80,954.61	263,321.08	344,275.69
Floating vs. Fixed	459,658.51	385,105.79	844,764.30
Overnight Index Swap	649,360.82	708,594.89	1,357,955.70
Total	1,189,973.94	1,357,021.75	2,546,995.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,503	2,239	3,742
Floating vs. Fixed	9,133	5,453	14,585
Overnight Index Swap	7,629	4,966	12,595
Total	18,264	12,658	30,922

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	9,462.42	0.00	22,390.20	0.00	141,610.55	6,184.52	164,627.99	344,275.69
Floating vs. Fixed	52,178.49	161,951.90	8,826.86	3,441.81	28,894.05	126,442.08	463,029.10	844,764.30
Overnight Index Swap	430,434.02	0.00	12,618.16	3,653.75	600,031.02	43.62	311,175.13	1,357,955.70
Total	492,074.93	161,951.90	43,835.22	7,095.56	770,535.62	132,670.23	938,832.22	2,546,995.69

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	149	0	157	0	2,693	153	591	3,742
Floating vs. Fixed	217	2,677	344	36	881	2,980	7,451	14,585
Overnight Index Swap	4,875	0	42	46	5,624	4	2,005	12,595
Total	5,240	2,677	543	82	9,198	3,136	10,047	30,922

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	152,421.91	59,497.93	76,194.96	42,186.84	7,370.22	4,195.91	2,407.91	344,275.69
Floating vs. Fixed	355,242.06	162,924.79	192,323.09	108,945.09	20,533.39	2,433.62	2,362.25	844,764.30
Overnight Index Swap	875,755.48	137,648.65	138,228.20	123,994.48	47,547.99	10,817.10	23,963.80	1,357,955.70
Total	1,383,419.46	360,071.37	406,746.26	275,126.41	75,451.60	17,446.64	28,733.96	2,546,995.69

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	455	519	1,140	909	396	111	213	3,742
Floating vs. Fixed	2,462	2,211	3,926	4,549	860	171	408	14,585
Overnight Index Swap	1,776	1,570	2,543	3,697	1,441	502	1,067	12,595
Total	4,693	4,300	7,609	9,155	2,696	783	1,687	30,922