

Foreign Exchange Position

Positions as at: 30 August 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	492,577.55	1,432,218.69	1,924,796.23
Total	492,577.55	1,432,218.69	1,924,796.23

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	70,131	189,994	260,125
Total	70,131	189,994	260,125

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	236,255.57	55,334.03	244,220.11	459,815.31	27,976.56	26,394.11	820,256.27	54,544.27	1,924,796.23
Total	236,255.57	55,334.03	244,220.11	459,815.31	27,976.56	26,394.11	820,256.27	54,544.27	1,924,796.23

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,920	17,776	40,741	73,726	6,293	11,835	96,323	3,511	260,125
Total	9,920	17,776	40,741	73,726	6,293	11,835	96,323	3,511	260,125

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	1,427,430.33	271,538.78	111,236.32	80,325.74	21,914.01	11,629.45	721.59	1,924,796.23
Total	1,427,430.33	271,538.78	111,236.32	80,325.74	21,914.01	11,629.45	721.59	1,924,796.23

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	231,378	15,365	5,694	4,458	2,222	949	59	260,125
Total	231,378	15,365	5,694	4,458	2,222	949	59	260,125

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	70.57	Afghani
ALL	89.6	Lek
AMD	386.91	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.572	Kwanza
ARS	948	Argentine Peso
AUD	1.4736	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7586	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	118.75	Taka
BGN	1.7586	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2864.96	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 August 2024

BND	1.3034	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.5644	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.934	Ngultrum
BWP	13.2802	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.348	Canadian Dollar
CDF	2835	Congolese Franc
CHF	0.8422	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	912.55	Chilean Peso
CNY	7.1245	Yuan Renminbi
COP	4098.81	Colombian Peso
COU	0.0925	Unidad de Valor Real
CRC	517.76	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.15	Cape Verde Escudo
CZK	22.522	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.7061	Danish Krone
DOP	59.41	Dominican Peso
DZD	133.4808	Algerian Dinar
EGP	48.61	Egyptian Pound
ERN	15	Nakfa
ETB	106.1513	Ethiopian Birr
EUR	0.8992	Euro
FJD	2.1706	Fiji Dollar
FKP	0.7561	Falkland Islands Pound
GBP	0.758	Pound Sterling
GEL	2.67	Lari
GHS	15.58	Cedi
GIP	0.7561	Gibraltar Pound
GMD	70	Dalasi
GNF	8567	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.8007	Hong Kong Dollar
HNL	24.729	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.6	Gourde
HUF	353.47	Forint
IDR	15420	Rupiah
ILS	3.6593	New Israeli Sheqel
INR	83.9	Indian Rupee

Foreign Exchange Position

Positions as at:

30 August 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	137.37	Iceland Krona
JMD	156.91	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	144.57	Yen
KES	128.25	Kenyan Shilling
KGS	85.1	Som
KHR	4051	Riel
KMF	442.62	Comoro Franc
KPW	130	North Korean Won
KRW	1335.98	Won
KWD	0.3049	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	481.04	Tenge
LAK	22018	Kip
LBP	89500	Lebanese Pound
LKR	300.5	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	17.8163	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7493	Libyan Dinar
MAD	9.6718	Moroccan Dirham
MDL	17.512	Moldovan Leu
MGA	4540.09	Malagasy Ariary
MKD	54.96	Denar
MMK	2093.7	Kyat
MNT	3380	Tugrik
MOP	8.035	Pataca
MRO	356	Ouguiya
MUR	46.02	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.6412	Mexican Peso
MXV	2.3806	Mexican Unidad de Inversion (UDI)
MYR	4.34	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.8138	Namibia Dollar
NGN	1565	Naira
NIO	36.62	Cordoba Oro
NOK	10.4951	Norwegian Krone
NPR	134.32	Nepalese Rupee
NZD	1.601	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7237	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 August 2024

PGK	3.775	Kina
PHP	56.25	Philippine Peso
PKR	278.25	Pakistan Rupee
PLN	3.8606	Zloty
PYG	7642.74	Guarani
QAR	3.644	Qatari Rial
RON	4.4735	Leu
RSD	105.19	Serbian Dinar
RUB	91.4955	Russian Ruble
RWF	1319.85	Rwanda Franc
SAR	3.7525	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.7725	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.1832	Swedish Krona
SGD	1.3034	Singapore Dollar
SHP	0.7573	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	28.641	Surinam Dollar
SSP	2824.025	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.8138	Lilangeni
THB	34.02	Baht
TJS	10.6	Somoni
TMT	3.4947	New Manat
TND	3.0455	Tunisian Dinar
TOP	2.2707	Pa'anga
TRY	34.0312	Turkish Lira
TTD	6.7429	Trinidad and Tobago Dollar
TWD	31.965	New Taiwan Dollar
TZS	2712	Tanzanian Shilling
UAH	41.17	Hryvnia
UGX	3715	Uganda Shilling
USD	1	US Dollar
UYU	40.28	Peso Uruguayo
UZS	12668.94	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24855	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	589.84	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	592.6	CFA Franc BCEAO
XPF	106.99	CFP Franc

Foreign Exchange Position

Positions as at:

30 August 2024

YER	249.93	Yemeni Rial
ZAR	17.809	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.5393	Zimbabwe Dollar

Interest Rate Position

Positions as at:

30 August 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	742,055.25	315,310.00	1,057,365.25
Floating vs. Fixed	8,537,314.50	2,693,025.89	11,230,340.38
Overnight Index Swap	6,990,695.57	2,350,779.02	9,341,474.59
Total	16,270,065.31	5,359,114.91	21,629,180.21

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,349	3,898	17,247
Floating vs. Fixed	258,126	89,560	347,685
Overnight Index Swap	165,958	34,256	200,214
Total	437,432	127,714	565,146

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	181,756.00	0.00	28,254.18	153.74	55,680.10	174,255.61	617,265.61	1,057,365.25
Floating vs. Fixed	680,124.12	3,684,081.82	404,016.27	16,699.17	88,532.56	2,318,882.19	4,038,004.24	11,230,340.38
Overnight Index Swap	4,668,282.69	6,276.18	236,761.52	56,407.13	2,349,492.20	665.61	2,023,589.27	9,341,474.59
Total	5,530,162.80	3,690,358.00	669,031.97	73,260.04	2,493,704.86	2,493,803.41	6,678,859.13	21,629,180.21

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,269	0	198	9	1,152	6,239	6,381	17,247
Floating vs. Fixed	17,964	94,775	18,613	383	3,166	82,470	130,316	347,685
Overnight Index Swap	114,333	194	2,812	1,719	29,666	35	51,455	200,214
Total	135,566	94,969	21,623	2,111	33,984	88,743	188,152	565,146

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	491,726.22	148,647.49	239,329.75	119,055.40	30,014.33	16,166.41	12,425.65	1,057,365.25
Floating vs. Fixed	4,780,615.89	1,990,154.64	3,163,233.39	1,036,058.77	131,406.50	57,591.41	71,279.78	11,230,340.38
Overnight Index Swap	5,067,334.18	1,162,095.06	1,606,221.78	993,507.01	173,915.00	140,200.39	198,201.16	9,341,474.59
Total	10,339,676.28	3,300,897.19	5,008,784.92	2,148,621.19	335,335.83	213,958.21	281,906.59	21,629,180.21

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	3,958	2,683	5,597	2,911	958	557	584	17,247
Floating vs. Fixed	81,557	55,701	131,360	61,742	8,198	4,110	5,019	347,685
Overnight Index Swap	37,861	26,864	68,358	45,037	6,703	5,892	9,500	200,214
Total	123,375	85,248	205,315	109,690	15,859	10,558	15,103	565,146

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

Interest Rate Position

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AFN	70.57	Afghani
ALL	89.6	Lek
AMD	386.91	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.572	Kwanza
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DZD	133.4808	Algerian Dinar
EGP	48.61	Egyptian Pound
ERN	15	Nakfa

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ETB	106.1513	Ethiopian Birr
EUR	0.8992	Euro
FJD	2.1706	Fiji Dollar
FKP	0.7561	Falkland Islands Pound
GBP	0.758	Pound Sterling
GEL	2.67	Lari
GHS	15.58	Cedi
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LRD	194	Liberian Dollar
LSL	17.8163	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7493	Libyan Dinar

Interest Rate Position

Positions as at:

30 August 2024

MAD	9.6718 Moroccan Dirham
MDL	17.512 Moldovan Leu
MGA	4540.09 Malagasy Ariary
MKD	54.96 Denar
MMK	2093.7 Kyat
MNT	3380 Tugrik
MOP	8.035 Pataca
MRO	356 Ouguiya
MUR	46.02 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.6412 Mexican Peso
MXV	2.3806 Mexican Unidad de Inversion (UDI)
MYR	4.34 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.8138 Namibia Dollar
NGN	1565 Naira
NIO	36.62 Cordoba Oro
NOK	10.4951 Norwegian Krone
NPR	134.32 Nepalese Rupee
NZD	1.601 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7237 Nuevo Sol
PGK	3.775 Kina
PHP	56.25 Philippine Peso
PKR	278.25 Pakistan Rupee
PLN	3.8606 Zloty
PYG	7642.74 Guarani
QAR	3.644 Qatari Rial
RON	4.4735 Leu
RSD	105.19 Serbian Dinar
RUB	91.4955 Russian Ruble
RWF	1319.85 Rwanda Franc
SAR	3.7525 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.7725 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.1832 Swedish Krona
SGD	1.3034 Singapore Dollar
SHP	0.7573 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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Positions as at:

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SRD	28.641 Surinam Dollar
SSP	2824.025 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.8138 Lilangeni
THB	34.02 Baht
TJS	10.6 Somoni
TMT	3.4947 New Manat
TND	3.0455 Tunisian Dinar
TOP	2.2707 Pa'anga
TRY	34.0312 Turkish Lira
TTD	6.7429 Trinidad and Tobago Dollar
TWD	31.965 New Taiwan Dollar
TZS	2712 Tanzanian Shilling
UAH	41.17 Hryvnia
UGX	3715 Uganda Shilling
USD	1 US Dollar
UYU	40.28 Peso Uruguayo
UZS	12668.94 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24855 Dong
VUV	116 Vatu
WST	2.6525 Tala
XAF	589.84 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	592.6 CFA Franc BCEAO
XPF	106.99 CFP Franc
YER	249.93 Yemeni Rial
ZAR	17.809 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.5393 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

26 August 2024 to

30 August 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	171,813.92	295,108.39	466,922.31
Total	171,813.92	295,108.39	466,922.31

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,911	37,292	63,203
Total	25,911	37,292	63,203

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	37,856.87	14,140.65	78,698.55	119,940.91	9,033.15	6,375.80	185,865.43	15,010.95	466,922.31
Total	37,856.87	14,140.65	78,698.55	119,940.91	9,033.15	6,375.80	185,865.43	15,010.95	466,922.31

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,650	2,898	11,659	21,106	1,838	2,256	21,367	431	63,203
Total	1,650	2,898	11,659	21,106	1,838	2,256	21,367	431	63,203

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	402,344.17	44,090.03	10,156.17	4,695.72	5,421.44	192.85	21.93	466,922.31
Total	402,344.17	44,090.03	10,156.17	4,695.72	5,421.44	192.85	21.93	466,922.31

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	60,033	2,364	336	187	258	24	2	63,203
Total	60,033	2,364	336	187	258	24	2	63,203

Interest Rate Turnover

Turnover for the period:

26 August 2024 to

30 August 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	101,767.33	226,273.48	328,040.82
Floating vs. Fixed	476,592.73	333,420.35	810,013.08
Overnight Index Swap	1,100,651.89	529,980.24	1,630,632.12
Total	1,679,011.95	1,089,674.07	2,768,686.02

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	239	864	1,103
Floating vs. Fixed	10,595	4,506	15,101
Overnight Index Swap	6,947	2,978	9,925
Total	17,781	8,348	26,129

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	123,301.71	0.00	23,276.46	0.00	528.65	6,965.02	173,968.98	328,040.82
Floating vs. Fixed	53,316.46	277,931.42	14,756.71	3,619.67	15,021.88	80,532.79	364,834.18	810,013.08
Overnight Index Swap	1,120,691.20	0.00	6,895.60	1,508.26	232,510.19	0.00	269,026.87	1,630,632.12
Total	1,297,309.36	277,931.42	44,928.77	5,127.93	248,060.72	87,497.81	807,830.02	2,768,686.02

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	244	0	165	0	11	161	523	1,103
Floating vs. Fixed	221	5,492	728	28	181	1,845	6,607	15,101
Overnight Index Swap	6,145	0	46	33	1,537	0	2,166	9,925
Total	6,609	5,492	939	61	1,729	2,006	9,295	26,129

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	238,603.48	38,952.50	29,733.55	12,631.59	3,022.69	3,343.06	1,753.95	328,040.82
Floating vs. Fixed	338,577.78	148,743.39	184,720.44	117,447.01	16,883.81	1,241.02	2,399.62	810,013.08
Overnight Index Swap	1,099,061.16	179,662.16	157,536.27	113,466.91	30,142.77	6,250.88	44,511.97	1,630,632.12
Total	1,676,242.43	367,358.05	371,990.26	243,545.52	50,049.27	10,834.96	48,665.54	2,768,686.02

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	177	113	264	217	117	54	162	1,103
Floating vs. Fixed	2,646	2,120	4,499	4,479	814	101	444	15,101
Overnight Index Swap	1,770	1,314	2,053	2,631	937	242	980	9,925
Total	4,592	3,546	6,816	7,326	1,867	397	1,585	26,129