

Foreign Exchange Position

Positions as at: 06 September 2024

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	530,006.27	1,455,966.59	1,985,972.86
Total	530,006.27	1,455,966.59	1,985,972.86

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	74,499	196,946	271,445
Total	74,499	196,946	271,445

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	227,885.62	62,493.61	258,083.25	476,112.37	31,300.91	28,656.50	855,198.15	46,242.44	1,985,972.86
Total	227,885.62	62,493.61	258,083.25	476,112.37	31,300.91	28,656.50	855,198.15	46,242.44	1,985,972.86

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,520	18,112	43,764	77,505	6,992	12,543	99,519	3,490	271,445
Total	9,520	18,112	43,764	77,505	6,992	12,543	99,519	3,490	271,445

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	1,466,104.63	296,989.12	109,469.16	78,940.21	21,967.95	11,770.27	731.54	1,985,972.86
Total	1,466,104.63	296,989.12	109,469.16	78,940.21	21,967.95	11,770.27	731.54	1,985,972.86

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	240,731	17,371	5,641	4,433	2,245	964	60	271,445
Total	240,731	17,371	5,641	4,433	2,245	964	60	271,445

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	70.17	Afghani
ALL	89.19	Lek
AMD	386	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	920	Kwanza
ARS	953	Argentine Peso
AUD	1.487	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7645	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.7633	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2857.93	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 06 September 2024

BND	1.3037	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.6399	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.954	Ngultrum
BWP	13.2275	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3506	Canadian Dollar
CDF	2821.5	Congolese Franc
CHF	0.8464	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	942.73	Chilean Peso
CNY	7.1119	Yuan Renminbi
COP	4178.97	Colombian Peso
COU	0.0894	Unidad de Valor Real
CRC	516	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.48	Cape Verde Escudo
CZK	22.575	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.731	Danish Krone
DOP	59.75	Dominican Peso
DZD	132.6959	Algerian Dinar
EGP	48.43	Egyptian Pound
ERN	15	Nakfa
ETB	107.1971	Ethiopian Birr
EUR	0.9023	Euro
FJD	2.2207	Fiji Dollar
FKP	0.7614	Falkland Islands Pound
GBP	0.7605	Pound Sterling
GEL	2.67	Lari
GHS	15.62	Cedi
GIP	0.7613	Gibraltar Pound
GMD	70.1	Dalasi
GNF	8598	Guinea Franc
GTQ	7.728	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7967	Hong Kong Dollar
HNL	24.729	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.5	Gourde
HUF	354.66	Forint
IDR	15470	Rupiah
ILS	3.6818	New Israeli Sheqel
INR	83.96	Indian Rupee

Foreign Exchange Position

Positions as at:		06 September 2024
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.37	Iceland Krona
JMD	156.94	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	143.73	Yen
KES	128.25	Kenyan Shilling
KGS	84.3693	Som
KHR	4070	Riel
KMF	444	Comoro Franc
KPW	130	North Korean Won
KRW	1333.34	Won
KWD	0.3052	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	482.64	Tenge
LAK	22050	Kip
LBP	89500	Lebanese Pound
LKR	298.85	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	17.8475	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.76	Libyan Dinar
MAD	9.7455	Moroccan Dirham
MDL	17.36	Moldovan Leu
MGA	4528.84	Malagasy Ariary
MKD	55.49	Denar
MMK	2093.7	Kyat
MNT	3371	Tugrik
MOP	8.031	Pataca
MRO	356	Ouguiya
MUR	45.96	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.925	Mexican Peso
MXV	2.4163	Mexican Unidad de Inversion (UDI)
MYR	4.35	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.8549	Namibia Dollar
NGN	1580	Naira
NIO	36.62	Cordoba Oro
NOK	10.6036	Norwegian Krone
NPR	134.34	Nepalese Rupee
NZD	1.6132	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.771	Nuevo Sol

Foreign Exchange Position

Positions as at: 06 September 2024

PGK	3.7821	Kina
PHP	56.43	Philippine Peso
PKR	278.25	Pakistan Rupee
PLN	3.8548	Zloty
PYG	7727.57	Guarani
QAR	3.644	Qatari Rial
RON	4.4841	Leu
RSD	105.49	Serbian Dinar
RUB	87.4968	Russian Ruble
RWF	1313	Rwanda Franc
SAR	3.7533	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.6984	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.2714	Swedish Krona
SGD	1.3037	Singapore Dollar
SHP	0.762	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	28.812	Surinam Dollar
SSP	2972.9692	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.8535	Lilangeni
THB	34	Baht
TJS	10.62	Somoni
TMT	3.4947	New Manat
TND	3.0527	Tunisian Dinar
TOP	2.3063	Pa'anga
TRY	33.9857	Turkish Lira
TTD	6.7639	Trinidad and Tobago Dollar
TWD	32.105	New Taiwan Dollar
TZS	2715	Tanzanian Shilling
UAH	41.18	Hryvnia
UGX	3715	Uganda Shilling
USD	1	US Dollar
UYU	40.33	Peso Uruguayo
UZS	12645.26	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24852	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	592.46	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	589.5	CFA Franc BCEAO
XPF	107.34	CFP Franc

Foreign Exchange Position

Positions as at: 06 September 2024

YER	249.98	Yemeni Rial
ZAR	17.8539	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 06 September 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	736,566.57	327,914.94	1,064,481.50
Floating vs. Fixed	8,706,571.95	2,710,466.88	11,417,038.83
Overnight Index Swap	6,980,945.87	2,500,366.55	9,481,312.42
Total	16,424,084.38	5,538,748.37	21,962,832.75

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,229	3,943	17,172
Floating vs. Fixed	261,157	89,505	350,662
Overnight Index Swap	167,461	34,872	202,333
Total	441,847	128,320	570,167

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	178,045.06	0.00	28,009.85	54.62	53,650.60	170,475.09	634,246.28	1,064,481.50
Floating vs. Fixed	682,443.47	3,808,407.72	427,222.72	13,068.04	81,754.83	2,330,803.60	4,073,338.44	11,417,038.83
Overnight Index Swap	4,530,949.44	6,287.30	239,107.01	123,535.82	2,521,946.74	660.82	2,058,825.29	9,481,312.42
Total	5,391,437.97	3,814,695.02	694,339.59	136,658.49	2,657,352.17	2,501,939.51	6,766,410.02	21,962,832.75

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,308	0	197	8	1,113	6,164	6,383	17,172
Floating vs. Fixed	17,983	96,360	18,855	354	3,135	82,588	131,389	350,662
Overnight Index Swap	114,720	194	2,830	1,785	30,422	33	52,350	202,333
Total	136,011	96,554	21,882	2,147	34,669	88,784	190,122	570,167

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	503,702.88	150,741.52	235,450.19	116,278.27	29,672.20	15,946.10	12,690.34	1,064,481.50
Floating vs. Fixed	4,850,445.75	2,022,137.94	3,214,340.48	1,063,550.49	133,081.63	57,629.45	75,853.10	11,417,038.83
Overnight Index Swap	5,069,760.87	1,181,822.07	1,649,141.34	1,015,701.69	194,693.06	140,990.07	229,203.31	9,481,312.42
Total	10,423,909.50	3,354,701.53	5,098,932.00	2,195,530.45	357,446.89	214,565.62	317,746.76	21,962,832.75

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	3,865	2,688	5,591	2,924	961	556	588	17,172
Floating vs. Fixed	82,052	56,103	132,370	62,593	8,331	4,139	5,076	350,662
Overnight Index Swap	38,143	27,182	69,284	45,485	6,785	5,938	9,518	202,333
Total	124,059	85,972	207,245	111,001	16,076	10,632	15,182	570,167

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

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AFN	70.17	Afghani
ALL	89.19	Lek
AMD	386	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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LVL	0.5078	Latvian Lats
LYD	4.76	Libyan Dinar

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Positions as at: 06 September 2024

MAD	9.7455 Moroccan Dirham
MDL	17.36 Moldovan Leu
MGA	4528.84 Malagasy Ariary
MKD	55.49 Denar
MMK	2093.7 Kyat
MNT	3371 Tugrik
MOP	8.031 Pataca
MRO	356 Ouguiya
MUR	45.96 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
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MXV	2.4163 Mexican Unidad de Inversion (UDI)
MYR	4.35 Malaysian Ringgit
MZN	63.27 Metical
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NGN	1580 Naira
NIO	36.62 Cordoba Oro
NOK	10.6036 Norwegian Krone
NPR	134.34 Nepalese Rupee
NZD	1.6132 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.771 Nuevo Sol
PGK	3.7821 Kina
PHP	56.43 Philippine Peso
PKR	278.25 Pakistan Rupee
PLN	3.8548 Zloty
PYG	7727.57 Guarani
QAR	3.644 Qatari Rial
RON	4.4841 Leu
RSD	105.49 Serbian Dinar
RUB	87.4968 Russian Ruble
RWF	1313 Rwanda Franc
SAR	3.7533 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.6984 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.2714 Swedish Krona
SGD	1.3037 Singapore Dollar
SHP	0.762 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

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SSP	2972.9692 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.8535 Lilangeni
THB	34 Baht
TJS	10.62 Somoni
TMT	3.4947 New Manat
TND	3.0527 Tunisian Dinar
TOP	2.3063 Pa'anga
TRY	33.9857 Turkish Lira
TTD	6.7639 Trinidad and Tobago Dollar
TWD	32.105 New Taiwan Dollar
TZS	2715 Tanzanian Shilling
UAH	41.18 Hryvnia
UGX	3715 Uganda Shilling
USD	1 US Dollar
UYU	40.33 Peso Uruguayo
UZS	12645.26 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24852 Dong
VUV	116 Vatu
WST	2.6525 Tala
XAF	592.46 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	589.5 CFA Franc BCEAO
XPF	107.34 CFP Franc
YER	249.98 Yemeni Rial
ZAR	17.8539 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 02 September 2024 to 06 September 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	185,106.69	269,993.68	455,100.38
Total	185,106.69	269,993.68	455,100.38

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	26,061	34,880	60,941
Total	26,061	34,880	60,941

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	26,830.61	21,889.48	61,520.99	111,751.55	8,518.90	9,696.62	205,754.12	9,138.12	455,100.38
Total	26,830.61	21,889.48	61,520.99	111,751.55	8,518.90	9,696.62	205,754.12	9,138.12	455,100.38

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,342	3,159	10,995	18,432	1,752	2,855	22,028	378	60,941
Total	1,342	3,159	10,995	18,432	1,752	2,855	22,028	378	60,941

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	379,443.59	63,306.41	5,195.20	4,310.08	2,681.35	133.73	30.00	455,100.38
Total	379,443.59	63,306.41	5,195.20	4,310.08	2,681.35	133.73	30.00	455,100.38

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	57,052	3,356	181	210	121	20	2	60,941
Total	57,052	3,356	181	210	121	20	2	60,941

Interest Rate Turnover

Turnover for the period: 02 September 2024 to 06 September 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	196,742.32	223,656.89	420,399.20
Floating vs. Fixed	739,905.96	392,466.49	1,132,372.45
Overnight Index Swap	804,219.83	322,344.30	1,126,564.13
Total	1,740,868.10	938,467.68	2,679,335.78

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,739	968	2,707
Floating vs. Fixed	12,875	4,561	17,435
Overnight Index Swap	7,705	2,058	9,763
Total	22,318	7,587	29,905

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,704.76	0.00	25,372.05	0.00	125.23	3,976.17	386,220.99	420,399.20
Floating vs. Fixed	11,897.79	357,042.41	55,033.09	749.37	2,376.92	111,443.56	593,829.32	1,132,372.45
Overnight Index Swap	285,011.55	0.00	8,448.20	116,347.35	298,177.20	21.80	418,558.02	1,126,564.13
Total	301,614.10	357,042.41	88,853.34	117,096.71	300,679.35	115,441.54	1,398,608.34	2,679,335.78

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	185	0	182	0	8	80	2,252	2,707
Floating vs. Fixed	218	4,807	739	8	66	2,293	9,305	17,435
Overnight Index Swap	3,182	0	36	120	1,493	1	4,932	9,763
Total	3,585	4,807	957	128	1,567	2,374	16,488	29,905

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	209,089.58	75,596.29	69,228.33	41,200.98	14,508.30	5,937.47	4,838.25	420,399.20
Floating vs. Fixed	418,779.13	245,393.13	253,335.05	162,630.44	28,802.28	6,334.23	17,098.19	1,132,372.45
Overnight Index Swap	565,559.52	155,362.82	182,164.45	98,467.81	54,028.93	1,963.44	69,017.16	1,126,564.13
Total	1,193,428.23	476,352.23	504,727.83	302,299.23	97,339.52	14,235.14	90,953.60	2,679,335.78

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	290	300	597	734	339	174	276	2,707
Floating vs. Fixed	2,488	2,305	4,712	5,457	1,257	410	807	17,435
Overnight Index Swap	1,671	1,273	2,939	2,635	661	76	508	9,763
Total	4,448	3,878	8,248	8,826	2,256	660	1,591	29,905