

## Foreign Exchange Position

Positions as at: 13 September 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	524,632.97	1,506,706.75	2,031,339.72
<b>Total</b>	<b>524,632.97</b>	<b>1,506,706.75</b>	<b>2,031,339.72</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,235	195,259	261,493
<b>Total</b>	<b>66,235</b>	<b>195,259</b>	<b>261,493</b>

### 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	224,010.00	72,420.41	267,258.20	508,537.52	34,107.85	32,049.08	841,069.73	51,886.94	2,031,339.72
<b>Total</b>	<b>224,010.00</b>	<b>72,420.41</b>	<b>267,258.20</b>	<b>508,537.52</b>	<b>34,107.85</b>	<b>32,049.08</b>	<b>841,069.73</b>	<b>51,886.94</b>	<b>2,031,339.72</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,419	17,422	41,322	76,676	7,397	12,593	93,172	3,492	261,493
<b>Total</b>	<b>9,419</b>	<b>17,422</b>	<b>41,322</b>	<b>76,676</b>	<b>7,397</b>	<b>12,593</b>	<b>93,172</b>	<b>3,492</b>	<b>261,493</b>

### 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	1,490,447.41	315,330.61	110,669.12	79,434.71	22,741.08	11,953.54	763.25	2,031,339.72
<b>Total</b>	<b>1,490,447.41</b>	<b>315,330.61</b>	<b>110,669.12</b>	<b>79,434.71</b>	<b>22,741.08</b>	<b>11,953.54</b>	<b>763.25</b>	<b>2,031,339.72</b>

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	227,696	20,281	5,693	4,442	2,325	994	62	261,493
<b>Total</b>	<b>227,696</b>	<b>20,281</b>	<b>5,693</b>	<b>4,442</b>	<b>2,325</b>	<b>994</b>	<b>62</b>	<b>261,493</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	69.59	Afghani
ALL	90.03	Lek
AMD	386.27	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	928	Kwanza
ARS	957.5	Argentine Peso
AUD	1.4981	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.776	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.7766	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2873.93	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

13 September 2024

BND	1.3036	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.6618	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.959	Ngultrum
BWP	13.3333	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3571	Canadian Dollar
CDF	2830	Congolese Franc
CHF	0.852	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	939.4	Chilean Peso
CNY	7.1192	Yuan Renminbi
COP	4251.76	Colombian Peso
COU	0.0875	Unidad de Valor Real
CRC	515	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.13	Cape Verde Escudo
CZK	22.762	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.7759	Danish Krone
DOP	59.7	Dominican Peso
DZD	132.012	Algerian Dinar
EGP	48.33	Egyptian Pound
ERN	15	Nakfa
ETB	109.8505	Ethiopian Birr
EUR	0.9079	Euro
FJD	2.1887	Fiji Dollar
FKP	0.7665	Falkland Islands Pound
GBP	0.7666	Pound Sterling
GEL	2.672	Lari
GHS	15.62	Cedi
GIP	0.7665	Gibraltar Pound
GMD	70.2	Dalasi
GNF	8594	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7985	Hong Kong Dollar
HNL	24.737	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.2669	Gourde
HUF	359.48	Forint
IDR	15395	Rupiah
ILS	3.7712	New Israeli Sheqel
INR	83.96	Indian Rupee

## Foreign Exchange Position

Positions as at:

13 September 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.15	Iceland Krona
JMD	156	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	142.35	Yen
KES	128.5	Kenyan Shilling
KGS	84.2	Som
KHR	4050	Riel
KMF	446.6	Comoro Franc
KPW	130	North Korean Won
KRW	1338.99	Won
KWD	0.3055	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	477.75	Tenge
LAK	22075	Kip
LBP	89500	Lebanese Pound
LKR	300.8	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	17.8875	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7538	Libyan Dinar
MAD	9.7752	Moroccan Dirham
MDL	17.3	Moldovan Leu
MGA	4526.41	Malagasy Ariary
MKD	55.66	Denar
MMK	2093.7	Kyat
MNT	3371	Tugrik
MOP	8.033	Pataca
MRO	356	Ouguiya
MUR	45.9	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.786	Mexican Peso
MXV	2.3994	Mexican Unidad de Inversion (UDI)
MYR	4.327	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.8987	Namibia Dollar
NGN	1630	Naira
NIO	36.6	Cordoba Oro
NOK	10.8517	Norwegian Krone
NPR	134.36	Nepalese Rupee
NZD	1.6295	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.764	Nuevo Sol

## Foreign Exchange Position

Positions as at:

13 September 2024

PGK	3.9032	Kina
PHP	55.971	Philippine Peso
PKR	278.5	Pakistan Rupee
PLN	3.8939	Zloty
PYG	7740.9	Guarani
QAR	3.645	Qatari Rial
RON	4.5143	Leu
RSD	106.15	Serbian Dinar
RUB	91.5705	Russian Ruble
RWF	1325.45	Rwanda Franc
SAR	3.7526	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.6234	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.3741	Swedish Krona
SGD	1.3036	Singapore Dollar
SHP	0.7648	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	29.471	Surinam Dollar
SSP	2994.2255	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.8935	Lilangeni
THB	33.72	Baht
TJS	10.6	Somoni
TMT	3.4947	New Manat
TND	3.0506	Tunisian Dinar
TOP	2.2841	Pa'anga
TRY	33.9678	Turkish Lira
TTD	6.7354	Trinidad and Tobago Dollar
TWD	32.131	New Taiwan Dollar
TZS	2715	Tanzanian Shilling
UAH	41	Hryvnia
UGX	3715	Uganda Shilling
USD	1	US Dollar
UYU	40.44	Peso Uruguayo
UZS	12710.07	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24550	Dong
VUV	116	Vatu
WST	2.6392	Tala
XAF	595.57	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	590.5	CFA Franc BCEAO
XPF	108.05	CFP Franc

## Foreign Exchange Position

Positions as at:

13 September 2024

YER	249.85	Yemeni Rial
ZAR	17.8803	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

13 September 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	706,501.88	407,562.86	1,114,064.74
Floating vs. Fixed	8,820,912.22	2,795,787.81	11,616,700.02
Overnight Index Swap	6,993,199.22	2,514,926.00	9,508,125.22
<b>Total</b>	<b>16,520,613.32</b>	<b>5,718,276.67</b>	<b>22,238,889.99</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,272	3,867	17,138
Floating vs. Fixed	264,285	89,913	354,198
Overnight Index Swap	166,026	35,198	201,224
<b>Total</b>	<b>443,583</b>	<b>128,977</b>	<b>572,560</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	178,670.58	0.00	27,258.01	54.19	53,646.30	172,616.43	681,819.23	1,114,064.74
Floating vs. Fixed	678,950.92	3,897,857.79	426,483.22	12,925.19	82,329.48	2,365,003.47	4,153,149.96	11,616,700.02
Overnight Index Swap	4,645,510.41	6,280.85	238,606.98	122,336.44	2,406,351.26	660.67	2,088,378.62	9,508,125.22
<b>Total</b>	<b>5,503,131.90</b>	<b>3,904,138.64</b>	<b>692,348.21</b>	<b>135,315.82</b>	<b>2,542,327.04</b>	<b>2,538,280.57</b>	<b>6,923,347.81</b>	<b>22,238,889.99</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,261	0	174	8	1,107	6,216	6,373	17,138
Floating vs. Fixed	18,052	97,673	18,877	351	3,136	83,141	132,970	354,198
Overnight Index Swap	116,457	194	2,845	1,787	30,389	33	49,519	201,224
<b>Total</b>	<b>137,770</b>	<b>97,867</b>	<b>21,896</b>	<b>2,146</b>	<b>34,631</b>	<b>89,390</b>	<b>188,862</b>	<b>572,560</b>

### 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	547,941.06	159,528.95	232,118.68	116,805.60	29,247.31	15,777.28	12,645.86	1,114,064.74
Floating vs. Fixed	4,923,642.98	2,052,661.12	3,268,602.22	1,103,491.78	134,264.79	57,826.78	76,210.34	11,616,700.02
Overnight Index Swap	5,024,437.34	1,212,350.39	1,660,908.82	1,040,319.50	198,230.31	140,658.18	231,220.68	9,508,125.22
<b>Total</b>	<b>10,496,021.39</b>	<b>3,424,540.47</b>	<b>5,161,629.72</b>	<b>2,260,616.88</b>	<b>361,742.40</b>	<b>214,262.25</b>	<b>320,076.88</b>	<b>22,238,889.99</b>

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	3,794	2,765	5,583	2,900	959	552	586	17,138
Floating vs. Fixed	82,185	56,531	133,479	64,297	8,471	4,169	5,068	354,198
Overnight Index Swap	37,642	27,138	67,323	46,585	6,912	6,001	9,625	201,224
<b>Total</b>	<b>123,620</b>	<b>86,433</b>	<b>206,385</b>	<b>113,782</b>	<b>16,341</b>	<b>10,721</b>	<b>15,279</b>	<b>572,560</b>

### Foreign Exchange Rate

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## Interest Rate Position

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13 September 2024

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DZD	132.012	Algerian Dinar
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ERN	15	Nakfa

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ETB	109.8505	Ethiopian Birr
EUR	0.9079	Euro
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GBP	0.7666	Pound Sterling
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LVL	0.5078	Latvian Lats
LYD	4.7538	Libyan Dinar

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Positions as at:

13 September 2024

MAD	9.7752 Moroccan Dirham
MDL	17.3 Moldovan Leu
MGA	4526.41 Malagasy Ariary
MKD	55.66 Denar
MMK	2093.7 Kyat
MNT	3371 Tugrik
MOP	8.033 Pataca
MRO	356 Ouguiya
MUR	45.9 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.786 Mexican Peso
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NIO	36.6 Cordoba Oro
NOK	10.8517 Norwegian Krone
NPR	134.36 Nepalese Rupee
NZD	1.6295 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.764 Nuevo Sol
PGK	3.9032 Kina
PHP	55.971 Philippine Peso
PKR	278.5 Pakistan Rupee
PLN	3.8939 Zloty
PYG	7740.9 Guarani
QAR	3.645 Qatari Rial
RON	4.5143 Leu
RSD	106.15 Serbian Dinar
RUB	91.5705 Russian Ruble
RWF	1325.45 Rwanda Franc
SAR	3.7526 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.6234 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.3741 Swedish Krona
SGD	1.3036 Singapore Dollar
SHP	0.7648 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

## Interest Rate Position

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13 September 2024

SRD	29.471 Surinam Dollar
SSP	2994.2255 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.8935 Lilangeni
THB	33.72 Baht
TJS	10.6 Somoni
TMT	3.4947 New Manat
TND	3.0506 Tunisian Dinar
TOP	2.2841 Pa'anga
TRY	33.9678 Turkish Lira
TTD	6.7354 Trinidad and Tobago Dollar
TWD	32.131 New Taiwan Dollar
TZS	2715 Tanzanian Shilling
UAH	41 Hryvnia
UGX	3715 Uganda Shilling
USD	1 US Dollar
UYU	40.44 Peso Uruguayo
UZS	12710.07 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24550 Dong
VUV	116 Vatu
WST	2.6392 Tala
XAF	595.57 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	590.5 CFA Franc BCEAO
XPF	108.05 CFP Franc
YER	249.85 Yemeni Rial
ZAR	17.8803 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 09 September 2024 to

13 September 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	174,672.56	291,235.21	465,907.76
<b>Total</b>	<b>174,672.56</b>	<b>291,235.21</b>	<b>465,907.76</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,212	36,416	59,628
<b>Total</b>	<b>23,212</b>	<b>36,416</b>	<b>59,628</b>

### 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	25,959.99	33,218.48	63,541.25	149,967.11	9,432.86	10,356.22	159,605.24	13,826.61	465,907.76
<b>Total</b>	<b>25,959.99</b>	<b>33,218.48</b>	<b>63,541.25</b>	<b>149,967.11</b>	<b>9,432.86</b>	<b>10,356.22</b>	<b>159,605.24</b>	<b>13,826.61</b>	<b>465,907.76</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,458	4,228	9,355	19,690	1,922	2,852	19,749	375	59,628
<b>Total</b>	<b>1,458</b>	<b>4,228</b>	<b>9,355</b>	<b>19,690</b>	<b>1,922</b>	<b>2,852</b>	<b>19,749</b>	<b>375</b>	<b>59,628</b>

### 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	391,062.08	58,267.10	5,609.56	4,957.80	4,979.08	990.34	41.80	465,907.76
<b>Total</b>	<b>391,062.08</b>	<b>58,267.10</b>	<b>5,609.56</b>	<b>4,957.80</b>	<b>4,979.08</b>	<b>990.34</b>	<b>41.80</b>	<b>465,907.76</b>

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	54,187	4,631	217	233	266	93	3	59,628
<b>Total</b>	<b>54,187</b>	<b>4,631</b>	<b>217</b>	<b>233</b>	<b>266</b>	<b>93</b>	<b>3</b>	<b>59,628</b>

## Interest Rate Turnover

Turnover for the period:

09 September 2024 to

13 September 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	31,387.16	370,378.53	401,765.69
Floating vs. Fixed	501,971.01	523,036.66	1,025,007.66
Overnight Index Swap	769,690.79	501,380.36	1,271,071.15
<b>Total</b>	<b>1,303,048.96</b>	<b>1,394,795.55</b>	<b>2,697,844.51</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	208	924	1,132
Floating vs. Fixed	10,420	5,630	16,050
Overnight Index Swap	8,069	2,951	11,020
<b>Total</b>	<b>18,696</b>	<b>9,505</b>	<b>28,201</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	16,307.56	0.00	26,041.42	0.00	70.25	6,043.78	353,302.68	401,765.69
Floating vs. Fixed	43,469.46	324,415.86	16,999.11	1.45	1,501.98	157,090.94	481,528.87	1,025,007.66
Overnight Index Swap	353,453.03	0.00	15,946.62	6,465.84	709,327.05	0.00	185,878.61	1,271,071.15
<b>Total</b>	<b>413,230.04</b>	<b>324,415.86</b>	<b>58,987.15</b>	<b>6,467.30</b>	<b>710,899.28</b>	<b>163,134.72</b>	<b>1,020,710.16</b>	<b>2,697,844.51</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	115	0	179	0	2	194	642	1,132
Floating vs. Fixed	329	4,802	671	2	48	2,824	7,375	16,050
Overnight Index Swap	4,297	0	68	99	2,344	0	4,213	11,020
<b>Total</b>	<b>4,741</b>	<b>4,802</b>	<b>917</b>	<b>101</b>	<b>2,394</b>	<b>3,018</b>	<b>12,229</b>	<b>28,201</b>

### 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	301,243.83	48,474.39	24,755.53	19,419.71	2,636.58	3,254.80	1,980.84	401,765.69
Floating vs. Fixed	422,195.19	215,931.69	202,034.93	160,761.66	19,277.32	912.33	3,894.54	1,025,007.66
Overnight Index Swap	810,758.72	193,200.98	142,716.18	93,887.33	20,215.64	1,478.88	8,813.43	1,271,071.15
<b>Total</b>	<b>1,534,197.74</b>	<b>457,607.06</b>	<b>369,506.64</b>	<b>274,068.71</b>	<b>42,129.54</b>	<b>5,646.00</b>	<b>14,688.81</b>	<b>2,697,844.51</b>

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	119	180	231	249	115	59	179	1,132
Floating vs. Fixed	1,923	2,241	4,235	6,010	1,045	94	504	16,050
Overnight Index Swap	1,494	1,520	2,320	4,215	759	94	618	11,020
<b>Total</b>	<b>3,535</b>	<b>3,941</b>	<b>6,786</b>	<b>10,474</b>	<b>1,919</b>	<b>247</b>	<b>1,301</b>	<b>28,201</b>