

Foreign Exchange Position

Positions as at: 20 September 2024

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	469,857.68	1,305,437.48	1,775,295.15
Total	469,857.68	1,305,437.48	1,775,295.15

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	63,998	159,287	223,285
Total	63,998	159,287	223,285

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	214,614.03	54,827.11	234,166.19	422,421.67	26,155.51	27,651.89	748,321.78	47,136.97	1,775,295.15
Total	214,614.03	54,827.11	234,166.19	422,421.67	26,155.51	27,651.89	748,321.78	47,136.97	1,775,295.15

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,015	13,742	37,357	65,628	5,018	10,086	78,839	3,600	223,285
Total	9,015	13,742	37,357	65,628	5,018	10,086	78,839	3,600	223,285

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	1,322,184.82	239,001.09	107,585.05	71,452.20	22,575.68	11,754.72	741.59	1,775,295.15
Total	1,322,184.82	239,001.09	107,585.05	71,452.20	22,575.68	11,754.72	741.59	1,775,295.15

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	197,077	12,863	5,943	3,962	2,396	983	61	223,285
Total	197,077	12,863	5,943	3,962	2,396	983	61	223,285

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	69.18	Afghani
ALL	88.8	Lek
AMD	386.09	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	926.721	Kwanza
ARS	962	Argentine Peso
AUD	1.4782	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7591	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.7588	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2875.15	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 20 September 2024

BND	1.295	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.4612	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.688	Ngultrum
BWP	13.1752	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3604	Canadian Dollar
CDF	2830	Congolese Franc
CHF	0.8462	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	931.55	Chilean Peso
CNY	7.0812	Yuan Renminbi
COP	4167.5	Colombian Peso
COU	0.0893	Unidad de Valor Real
CRC	515	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.18	Cape Verde Escudo
CZK	22.521	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.7087	Danish Krone
DOP	59.84	Dominican Peso
DZD	131.8676	Algerian Dinar
EGP	48.48	Egyptian Pound
ERN	15	Nakfa
ETB	112.5863	Ethiopian Birr
EUR	0.8994	Euro
FJD	2.2153	Fiji Dollar
FKP	0.7568	Falkland Islands Pound
GBP	0.7568	Pound Sterling
GEL	2.685	Lari
GHS	15.62	Cedi
GIP	0.7567	Gibraltar Pound
GMD	70.25	Dalasi
GNF	8597	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7928	Hong Kong Dollar
HNL	24.756	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.4336	Gourde
HUF	354.33	Forint
IDR	15330	Rupiah
ILS	3.7793	New Israeli Sheqel
INR	83.65	Indian Rupee

Foreign Exchange Position

Positions as at:		20 September 2024
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.84	Iceland Krona
JMD	157.01	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	142.27	Yen
KES	128.5	Kenyan Shilling
KGS	84.5553	Som
KHR	4049	Riel
KMF	441.85	Comoro Franc
KPW	130	North Korean Won
KRW	1319.09	Won
KWD	0.3048	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	479	Tenge
LAK	22031	Kip
LBP	89500	Lebanese Pound
LKR	303.2	Sri Lanka Rupee
LRD	195	Liberian Dollar
LSL	17.5063	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7524	Libyan Dinar
MAD	9.7367	Moroccan Dirham
MDL	17.23	Moldovan Leu
MGA	4529.02	Malagasy Ariary
MKD	55.12	Denar
MMK	2093.7	Kyat
MNT	3382	Tugrik
MOP	8.026	Pataca
MRO	356	Ouguiya
MUR	45.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.283	Mexican Peso
MXV	2.3377	Mexican Unidad de Inversion (UDI)
MYR	4.242	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.545	Namibia Dollar
NGN	1614.2	Naira
NIO	36.6	Cordoba Oro
NOK	10.5877	Norwegian Krone
NPR	134	Nepalese Rupee
NZD	1.6103	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7368	Nuevo Sol

Foreign Exchange Position

Positions as at: 20 September 2024

PGK	3.7908	Kina
PHP	55.715	Philippine Peso
PKR	278	Pakistan Rupee
PLN	3.8397	Zloty
PYG	7806.94	Guarani
QAR	3.645	Qatari Rial
RON	4.4721	Leu
RSD	105.19	Serbian Dinar
RUB	93.6205	Russian Ruble
RWF	1326.97	Rwanda Franc
SAR	3.7529	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.4714	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.2057	Swedish Krona
SGD	1.295	Singapore Dollar
SHP	0.7551	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	29.965	Surinam Dollar
SSP	3102.444	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.5123	Lilangeni
THB	33.27	Baht
TJS	10.6	Somoni
TMT	3.4947	New Manat
TND	3.033	Tunisian Dinar
TOP	2.2753	Pa'anga
TRY	34.0687	Turkish Lira
TTD	6.7685	Trinidad and Tobago Dollar
TWD	31.998	New Taiwan Dollar
TZS	2720	Tanzanian Shilling
UAH	41.44	Hryvnia
UGX	3715	Uganda Shilling
USD	1	US Dollar
UYU	41.06	Peso Uruguayo
UZS	12734.95	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24600	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	589.94	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	586	CFA Franc BCEAO
XPF	107.02	CFP Franc

Foreign Exchange Position

Positions as at: 20 September 2024

YER	249.98	Yemeni Rial
ZAR	17.5315	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 20 September 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	714,030.62	417,641.37	1,131,671.98
Floating vs. Fixed	8,783,066.39	2,760,842.12	11,543,908.51
Overnight Index Swap	7,062,584.02	2,480,171.90	9,542,755.92
Total	16,559,681.02	5,658,655.39	22,218,336.41

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,227	3,868	17,094
Floating vs. Fixed	262,325	88,867	351,192
Overnight Index Swap	167,346	35,580	202,926
Total	442,898	128,314	571,212

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	182,062.93	0.00	29,101.24	54.89	53,141.50	172,229.23	695,082.20	1,131,671.98
Floating vs. Fixed	658,504.18	3,870,468.57	431,725.07	12,931.56	79,449.08	2,350,283.26	4,140,546.79	11,543,908.51
Overnight Index Swap	4,643,883.32	6,314.55	236,213.12	125,479.22	2,458,359.03	661.15	2,071,845.53	9,542,755.92
Total	5,484,450.43	3,876,783.13	697,039.43	138,465.67	2,590,949.60	2,523,173.64	6,907,474.52	22,218,336.41

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,270	0	174	8	1,097	6,193	6,353	17,094
Floating vs. Fixed	18,006	96,744	18,986	349	3,093	82,592	131,424	351,192
Overnight Index Swap	117,181	194	2,845	1,753	30,948	33	49,973	202,926
Total	138,456	96,938	22,004	2,110	35,137	88,818	187,750	571,212

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	561,568.71	162,065.81	232,622.21	117,240.91	29,536.99	15,913.76	12,723.59	1,131,671.98
Floating vs. Fixed	4,979,527.43	2,058,795.52	3,251,115.69	995,205.24	124,878.25	57,680.20	76,706.19	11,543,908.51
Overnight Index Swap	5,024,978.74	1,262,253.27	1,670,755.23	1,028,362.02	186,154.73	142,631.35	227,620.57	9,542,755.92
Total	10,566,074.88	3,483,114.60	5,154,493.13	2,140,808.17	340,569.97	216,225.31	317,050.35	22,218,336.41

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	3,767	2,774	5,594	2,877	945	553	585	17,094
Floating vs. Fixed	83,026	59,557	133,407	58,303	7,665	4,149	5,087	351,192
Overnight Index Swap	38,224	27,975	68,852	45,638	6,568	6,071	9,600	202,926
Total	125,016	90,305	207,853	106,817	15,177	10,772	15,272	571,212

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

Positions as at: 20 September 2024

AFN	69.18	Afghani
ALL	88.8	Lek
AMD	386.09	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	926.721	Kwanza
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ERN	15	Nakfa

Interest Rate Position

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ETB	112.5863	Ethiopian Birr
EUR	0.8994	Euro
FJD	2.2153	Fiji Dollar
FKP	0.7568	Falkland Islands Pound
GBP	0.7568	Pound Sterling
GEL	2.685	Lari
GHS	15.62	Cedi
GIP	0.7567	Gibraltar Pound
GMD	70.25	Dalasi
GNF	8597	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7928	Hong Kong Dollar
HNL	24.756	Lempira
HRK	7.0385	Croatian Kuna
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JOD	0.708	Jordanian Dinar
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KHR	4049	Riel
KMF	441.85	Comoro Franc
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KYD	0.825	Cayman Islands Dollar
KZT	479	Tenge
LAK	22031	Kip
LBP	89500	Lebanese Pound
LKR	303.2	Sri Lanka Rupee
LRD	195	Liberian Dollar
LSL	17.5063	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7524	Libyan Dinar

Interest Rate Position

Positions as at: 20 September 2024

MAD	9.7367 Moroccan Dirham
MDL	17.23 Moldovan Leu
MGA	4529.02 Malagasy Ariary
MKD	55.12 Denar
MMK	2093.7 Kyat
MNT	3382 Tugrik
MOP	8.026 Pataca
MRO	356 Ouguiya
MUR	45.7 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.283 Mexican Peso
MXV	2.3377 Mexican Unidad de Inversion (UDI)
MYR	4.242 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.545 Namibia Dollar
NGN	1614.2 Naira
NIO	36.6 Cordoba Oro
NOK	10.5877 Norwegian Krone
NPR	134 Nepalese Rupee
NZD	1.6103 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7368 Nuevo Sol
PGK	3.7908 Kina
PHP	55.715 Philippine Peso
PKR	278 Pakistan Rupee
PLN	3.8397 Zloty
PYG	7806.94 Guarani
QAR	3.645 Qatari Rial
RON	4.4721 Leu
RSD	105.19 Serbian Dinar
RUB	93.6205 Russian Ruble
RWF	1326.97 Rwanda Franc
SAR	3.7529 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.4714 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.2057 Swedish Krona
SGD	1.295 Singapore Dollar
SHP	0.7551 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

20 September 2024

SRD	29.965 Surinam Dollar
SSP	3102.444 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.5123 Lilangeni
THB	33.27 Baht
TJS	10.6 Somoni
TMT	3.4947 New Manat
TND	3.033 Tunisian Dinar
TOP	2.2753 Pa'anga
TRY	34.0687 Turkish Lira
TTD	6.7685 Trinidad and Tobago Dollar
TWD	31.998 New Taiwan Dollar
TZS	2720 Tanzanian Shilling
UAH	41.44 Hryvnia
UGX	3715 Uganda Shilling
USD	1 US Dollar
UYU	41.06 Peso Uruguayo
UZS	12734.95 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24600 Dong
VUV	116 Vatu
WST	2.6525 Tala
XAF	589.94 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	586 CFA Franc BCEAO
XPF	107.02 CFP Franc
YER	249.98 Yemeni Rial
ZAR	17.5315 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 16 September 2024 to 20 September 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	106,055.62	190,834.10	296,889.72
Total	106,055.62	190,834.10	296,889.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,113	32,310	52,422
Total	20,113	32,310	52,422

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	12,936.82	14,926.40	58,607.44	47,910.58	7,963.01	9,557.22	139,568.22	5,420.01	296,889.72
Total	12,936.82	14,926.40	58,607.44	47,910.58	7,963.01	9,557.22	139,568.22	5,420.01	296,889.72

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,119	4,217	11,209	13,703	1,480	2,716	17,516	464	52,422
Total	1,119	4,217	11,209	13,703	1,480	2,716	17,516	464	52,422

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	254,283.18	32,394.88	5,806.31	1,970.20	2,329.80	102.35	3.00	296,889.72
Total	254,283.18	32,394.88	5,806.31	1,970.20	2,329.80	102.35	3.00	296,889.72

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	49,457	2,237	282	185	242	18	1	52,422
Total	49,457	2,237	282	185	242	18	1	52,422

Interest Rate Turnover

Turnover for the period: 16 September 2024 to 20 September 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	52,443.19	350,020.18	402,463.37
Floating vs. Fixed	422,340.45	481,396.68	903,737.13
Overnight Index Swap	818,331.38	473,395.04	1,291,726.42
Total	1,293,115.02	1,304,811.91	2,597,926.93

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	270	865	1,134
Floating vs. Fixed	7,601	3,986	11,587
Overnight Index Swap	5,636	2,293	7,929
Total	13,506	7,144	20,650

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	23,487.18	0.00	29,166.06	0.00	0.00	7,189.01	342,621.12	402,463.37
Floating vs. Fixed	44,600.99	216,493.63	15,424.65	0.41	2,961.63	111,348.07	512,907.75	903,737.13
Overnight Index Swap	349,463.15	0.00	20,386.11	6,991.08	643,658.96	0.00	271,227.12	1,291,726.42
Total	417,551.32	216,493.63	64,976.82	6,991.49	646,620.59	118,537.08	1,126,755.99	2,597,926.93

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	156	0	159	0	0	142	678	1,134
Floating vs. Fixed	273	2,959	507	3	22	2,225	5,599	11,587
Overnight Index Swap	3,359	0	52	116	1,775	0	2,627	7,929
Total	3,788	2,959	718	119	1,797	2,366	8,903	20,650

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	314,517.26	43,608.50	20,991.60	15,503.65	2,679.35	3,370.99	1,792.02	402,463.37
Floating vs. Fixed	421,835.55	143,778.82	229,318.25	91,671.55	13,841.34	980.94	2,310.68	903,737.13
Overnight Index Swap	925,233.91	154,474.49	132,694.37	54,838.22	13,008.60	1,875.42	9,601.41	1,291,726.42
Total	1,661,586.72	341,861.82	383,004.22	162,013.42	29,529.30	6,227.35	13,704.10	2,597,926.93

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	186	111	253	258	101	59	166	1,134
Floating vs. Fixed	1,900	1,622	3,486	3,348	726	90	416	11,587
Overnight Index Swap	1,669	1,253	1,987	1,865	569	96	492	7,929
Total	3,755	2,986	5,725	5,471	1,395	245	1,074	20,650