

I.1 ASIAN DOLLAR MARKET: ASSETS AND LIABILITIES

End of Period	1995	1996	1997	1998	1999	2000	2001	2002	2003	US\$ Million March 2004
Assets										
Loans to non-bank customers	173,264.7	180,505.5	173,286.3	131,712.7	110,593.9	89,446.0	79,324.2	77,906.3	83,602.8	87,264.5
Interbank funds	258,769.8	278,743.1	330,685.5	329,464.5	315,618.9	333,728.5	323,902.2	335,973.7	341,917.7	360,497.2
In Singapore	18,591.6	22,357.2	29,846.3	25,930.5	26,781.7	31,221.6	33,054.5	35,599.0	37,151.2	38,309.9
Inter-ACU	39,669.5	40,236.8	48,882.9	40,696.6	34,698.2	31,512.8	30,916.8	31,415.4	29,360.2	31,262.3
Outside Singapore	200,508.7	216,149.1	251,956.3	262,837.4	254,139.0	270,994.1	259,930.9	268,959.3	275,406.3	290,925.0
NCDs held	6,450.4	7,952.7	5,837.0	3,378.7	3,777.6	3,226.6	3,012.2	3,059.6	2,167.2	2,573.3
Other assets	39,747.8	39,668.8	47,384.7	38,325.2	47,251.3	55,291.9	59,234.1	65,672.8	81,458.1	91,996.7
Liabilities										
Deposits of non-bank customers	80,603.6	95,373.8	113,683.4	113,077.0	121,319.5	124,651.5	122,472.3	126,151.6	137,116.0	138,268.5
Interbank funds	376,106.5	389,469.6	414,526.2	364,750.5	323,384.9	316,890.4	310,151.7	320,896.7	330,911.0	358,915.5
In Singapore	25,133.5	25,257.4	32,271.9	20,006.3	25,040.5	23,213.6	25,746.8	28,369.1	34,243.1	28,630.8
Inter-ACU	39,670.2	40,243.3	48,905.3	40,694.4	34,701.6	31,517.0	30,926.4	31,394.8	29,401.4	31,283.2
Outside Singapore	311,302.8	323,968.9	333,349.0	304,049.8	263,642.8	262,159.8	253,478.5	261,132.8	267,266.5	299,001.6
NCDs issued	1,737.5	2,229.5	2,198.1	1,571.6	1,148.1	594.1	636.6	1,500.9	1,690.3	2,018.2
Other liabilities	19,785.2	19,797.3	26,785.9	23,481.7	31,389.3	39,556.9	32,212.3	34,063.1	39,428.6	43,129.4
Total Assets/Liabilities	478,232.9	506,870.2	557,193.5	502,881.1	477,241.7	481,693.0	465,472.8	482,612.3	509,145.9	542,331.7

I.2 ASIAN DOLLAR MARKET: MATURITY TRANSFORMATION BY ASIAN CURRENCY UNITS

End of Period	1995	1996	1997	1998	1999	2000	2001	2002	2003	US\$ Billion March 2004 ¹
Net Position										
Up to 6 months	-91.2	-101.2	-93.5	-78.5	-74.7	-67.3	-81.4	-84.6	-80.3	-79.8
Over 6 months to 1 year	19.5	31.5	20.0	16.7	19.5	15.6	15.8	16.1	18.4	23.7
Over 1 to 3 years	38.0	36.6	35.0	27.1	23.8	20.3	25.3	26.7	24.9	26.0
Over 3 years	33.8	33.2	38.5	34.7	31.4	31.4	40.3	41.8	37.0	32.7
Claims										
Up to 6 months	359.6	371.3	428.0	393.8	370.0	374.1	345.8	355.4	375.1	382.8
Over 6 months to 1 year	33.0	47.5	38.0	29.3	31.1	32.3	33.6	35.0	39.2	44.6
Over 1 to 3 years	42.4	42.7	40.4	33.3	30.9	29.7	32.7	32.6	35.0	36.9
Over 3 years	43.3	45.4	50.8	46.5	45.3	45.6	53.4	59.6	59.9	49.0
Liabilities										
Up to 6 months	450.8	472.5	521.5	472.3	444.7	441.4	427.2	440.0	455.4	462.6
Over 6 months to 1 year	13.5	16.0	18.0	12.6	11.6	16.7	17.8	18.9	20.8	20.9
Over 1 to 3 years	4.4	6.1	5.4	6.2	7.1	9.4	7.4	5.9	10.1	10.9
Over 3 years	9.5	12.2	12.3	11.8	13.9	14.2	13.1	17.8	22.9	16.3

1 Data exclude those claims or liabilities with unallocated maturity periods. Therefore the sum of all the maturity categories for claims may not be equal to the sum of all the maturity categories for liabilities.