

## Foreign Exchange Position

Positions as at: 27 September 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	478,246.74	1,339,245.88	1,817,492.61
<b>Total</b>	<b>478,246.74</b>	<b>1,339,245.88</b>	<b>1,817,492.61</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,334	164,905	229,239
<b>Total</b>	<b>64,334</b>	<b>164,905</b>	<b>229,239</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	218,474.46	53,279.32	248,654.19	411,480.42	25,241.19	30,780.72	780,799.94	48,782.38	1,817,492.61
<b>Total</b>	<b>218,474.46</b>	<b>53,279.32</b>	<b>248,654.19</b>	<b>411,480.42</b>	<b>25,241.19</b>	<b>30,780.72</b>	<b>780,799.94</b>	<b>48,782.38</b>	<b>1,817,492.61</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,245	14,035	41,609	64,027	5,198	10,752	80,738	3,635	229,239
<b>Total</b>	<b>9,245</b>	<b>14,035</b>	<b>41,609</b>	<b>64,027</b>	<b>5,198</b>	<b>10,752</b>	<b>80,738</b>	<b>3,635</b>	<b>229,239</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	1,356,109.05	251,092.49	106,915.08	68,175.59	22,616.94	11,849.74	733.73	1,817,492.61
<b>Total</b>	<b>1,356,109.05</b>	<b>251,092.49</b>	<b>106,915.08</b>	<b>68,175.59</b>	<b>22,616.94</b>	<b>11,849.74</b>	<b>733.73</b>	<b>1,817,492.61</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	202,650	13,398	5,826	3,876	2,423	1,006	60	229,239
<b>Total</b>	<b>202,650</b>	<b>13,398</b>	<b>5,826</b>	<b>3,876</b>	<b>2,423</b>	<b>1,006</b>	<b>60</b>	<b>229,239</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	68.34	Afghani
ALL	88	Lek
AMD	386.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	950	Kwanza
ARS	968	Argentine Peso
AUD	1.4654	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7567	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.7483	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2876.35	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

27 September 2024

BND	1.2895	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.4774	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.59	Ngultrum
BWP	13.0548	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3483	Canadian Dollar
CDF	2842	Congolese Franc
CHF	0.8504	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	912.2	Chilean Peso
CNY	7.0315	Yuan Renminbi
COP	4204.5	Colombian Peso
COU	0.0893	Unidad de Valor Real
CRC	518	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.04	Cape Verde Escudo
CZK	22.579	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6976	Danish Krone
DOP	59.95	Dominican Peso
DZD	131.902	Algerian Dinar
EGP	48.5	Egyptian Pound
ERN	15	Nakfa
ETB	116.9	Ethiopian Birr
EUR	0.8981	Euro
FJD	2.1654	Fiji Dollar
FKP	0.7465	Falkland Islands Pound
GBP	0.7505	Pound Sterling
GEL	2.703	Lari
GHS	15.7	Cedi
GIP	0.7465	Gibraltar Pound
GMD	70.3	Dalasi
GNF	8591	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7845	Hong Kong Dollar
HNL	24.73	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.65	Gourde
HUF	354.81	Forint
IDR	15095	Rupiah
ILS	3.7351	New Israeli Sheqel
INR	83.6	Indian Rupee

## Foreign Exchange Position

Positions as at:

27 September 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.05	Iceland Krona
JMD	156.91	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	144.75	Yen
KES	128.5	Kenyan Shilling
KGS	84.2222	Som
KHR	4053	Riel
KMF	439.48	Comoro Franc
KPW	130	North Korean Won
KRW	1333.54	Won
KWD	0.3053	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	477.8	Tenge
LAK	22031	Kip
LBP	89500	Lebanese Pound
LKR	300.5	Sri Lanka Rupee
LRD	193	Liberian Dollar
LSL	17.2706	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7228	Libyan Dinar
MAD	9.6762	Moroccan Dirham
MDL	17.272	Moldovan Leu
MGA	4507	Malagasy Ariary
MKD	54.96	Denar
MMK	2093.7	Kyat
MNT	3381	Tugrik
MOP	8.02	Pataca
MRO	356	Ouguiya
MUR	45.49	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.624	Mexican Peso
MXV	2.3831	Mexican Unidad de Inversion (UDI)
MYR	4.127	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.2706	Namibia Dollar
NGN	1628.27	Naira
NIO	36.6	Cordoba Oro
NOK	10.5694	Norwegian Krone
NPR	133.75	Nepalese Rupee
NZD	1.5964	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7337	Nuevo Sol

## Foreign Exchange Position

Positions as at:

27 September 2024

PGK	3.7951	Kina
PHP	55.88	Philippine Peso
PKR	277.65	Pakistan Rupee
PLN	3.8321	Zloty
PYG	7798.03	Guarani
QAR	3.644	Qatari Rial
RON	4.4675	Leu
RSD	105.08	Serbian Dinar
RUB	92.4955	Russian Ruble
RWF	1330.24	Rwanda Franc
SAR	3.7518	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.1406	Seychelles Rupee
SDG	598.7502	Sudanese Pound
SEK	10.1682	Swedish Krona
SGD	1.2895	Singapore Dollar
SHP	0.7464	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	30.148	Surinam Dollar
SSP	3024.05	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.2706	Lilangeni
THB	32.76	Baht
TJS	10.6	Somoni
TMT	3.4947	New Manat
TND	3.0397	Tunisian Dinar
TOP	2.2655	Pa'anga
TRY	34.1064	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.988	New Taiwan Dollar
TZS	2715	Tanzanian Shilling
UAH	41.15	Hryvnia
UGX	3688	Uganda Shilling
USD	1	US Dollar
UYU	42.25	Peso Uruguayo
UZS	12745	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24580	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	589.2	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	583	CFA Franc BCEAO
XPF	106.87	CFP Franc

## Foreign Exchange Position

Positions as at:

27 September 2024

YER	249.98	Yemeni Rial
ZAR	17.255	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

27 September 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	712,367.75	447,607.26	1,159,975.01
Floating vs. Fixed	8,871,708.52	2,824,718.72	11,696,427.25
Overnight Index Swap	7,141,944.50	2,618,975.40	9,760,919.90
<b>Total</b>	<b>16,726,020.77</b>	<b>5,891,301.38</b>	<b>22,617,322.15</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,220	3,890	17,110
Floating vs. Fixed	263,194	88,684	351,878
Overnight Index Swap	168,132	36,403	204,535
<b>Total</b>	<b>444,546</b>	<b>128,976</b>	<b>573,522</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	181,259.19	0.00	29,659.65	55.35	51,584.60	171,175.21	726,241.01	1,159,975.01
Floating vs. Fixed	702,704.51	4,001,988.00	435,845.57	13,036.45	77,159.43	2,352,566.89	4,113,126.40	11,696,427.25
Overnight Index Swap	4,644,225.02	6,359.19	228,809.59	124,913.88	2,759,003.91	661.85	1,996,946.46	9,760,919.90
<b>Total</b>	<b>5,528,188.72</b>	<b>4,008,347.18</b>	<b>694,314.81</b>	<b>138,005.68</b>	<b>2,887,747.94</b>	<b>2,524,403.96</b>	<b>6,836,313.86</b>	<b>22,617,322.15</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,266	0	197	8	1,090	6,191	6,359	17,110
Floating vs. Fixed	18,029	98,197	19,150	349	3,090	82,472	130,593	351,878
Overnight Index Swap	117,158	194	2,838	1,756	31,752	33	50,804	204,535
<b>Total</b>	<b>138,453</b>	<b>98,391</b>	<b>22,184</b>	<b>2,113</b>	<b>35,931</b>	<b>88,695</b>	<b>187,756</b>	<b>573,522</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	585,987.44	166,007.58	232,505.70	116,535.87	29,922.70	16,038.86	12,976.87	1,159,975.01
Floating vs. Fixed	5,065,406.21	2,091,224.76	3,277,436.09	1,002,503.60	125,060.52	58,042.17	76,753.90	11,696,427.25
Overnight Index Swap	5,239,175.30	1,265,402.17	1,679,561.38	1,022,251.17	188,439.45	144,579.81	221,510.62	9,760,919.90
<b>Total</b>	<b>10,890,568.95</b>	<b>3,522,634.50</b>	<b>5,189,503.17</b>	<b>2,141,290.64</b>	<b>343,422.67</b>	<b>218,660.83</b>	<b>311,241.40</b>	<b>22,617,322.15</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	3,732	2,838	5,579	2,871	945	553	592	17,110
Floating vs. Fixed	83,232	59,489	133,653	58,517	7,720	4,176	5,092	351,878
Overnight Index Swap	38,498	28,261	69,444	46,020	6,620	6,174	9,519	204,535
<b>Total</b>	<b>125,462</b>	<b>90,588</b>	<b>208,676</b>	<b>107,408</b>	<b>15,285</b>	<b>10,902</b>	<b>15,203</b>	<b>573,522</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

## Interest Rate Position

Positions as at:

27 September 2024

AFN	68.34	Afghani
ALL	88	Lek
AMD	386.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	950	Kwanza
ARS	968	Argentine Peso
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CZK	22.579	Czech Koruna
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DKK	6.6976	Danish Krone
DOP	59.95	Dominican Peso
DZD	131.902	Algerian Dinar
EGP	48.5	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

27 September 2024

ETB	116.9	Ethiopian Birr
EUR	0.8981	Euro
FJD	2.1654	Fiji Dollar
FKP	0.7465	Falkland Islands Pound
GBP	0.7505	Pound Sterling
GEL	2.703	Lari
GHS	15.7	Cedi
GIP	0.7465	Gibraltar Pound
GMD	70.3	Dalasi
GNF	8591	Guinea Franc
GTQ	7.72	Quetzal
GYD	207.98	Guyana Dollar
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LAK	22031	Kip
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LKR	300.5	Sri Lanka Rupee
LRD	193	Liberian Dollar
LSL	17.2706	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7228	Libyan Dinar

## Interest Rate Position

Positions as at:

27 September 2024

MAD	9.6762 Moroccan Dirham
MDL	17.272 Moldovan Leu
MGA	4507 Malagasy Ariary
MKD	54.96 Denar
MMK	2093.7 Kyat
MNT	3381 Tugrik
MOP	8.02 Pataca
MRO	356 Ouguiya
MUR	45.49 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.624 Mexican Peso
MXV	2.3831 Mexican Unidad de Inversion (UDI)
MYR	4.127 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.2706 Namibia Dollar
NGN	1628.27 Naira
NIO	36.6 Cordoba Oro
NOK	10.5694 Norwegian Krone
NPR	133.75 Nepalese Rupee
NZD	1.5964 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.7337 Nuevo Sol
PGK	3.7951 Kina
PHP	55.88 Philippine Peso
PKR	277.65 Pakistan Rupee
PLN	3.8321 Zloty
PYG	7798.03 Guarani
QAR	3.644 Qatari Rial
RON	4.4675 Leu
RSD	105.08 Serbian Dinar
RUB	92.4955 Russian Ruble
RWF	1330.24 Rwanda Franc
SAR	3.7518 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.1406 Seychelles Rupee
SDG	598.7502 Sudanese Pound
SEK	10.1682 Swedish Krona
SGD	1.2895 Singapore Dollar
SHP	0.7464 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

27 September 2024

SRD	30.148 Surinam Dollar
SSP	3024.05 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.2706 Lilangeni
THB	32.76 Baht
TJS	10.6 Somoni
TMT	3.4947 New Manat
TND	3.0397 Tunisian Dinar
TOP	2.2655 Pa'anga
TRY	34.1064 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	31.988 New Taiwan Dollar
TZS	2715 Tanzanian Shilling
UAH	41.15 Hryvnia
UGX	3688 Uganda Shilling
USD	1 US Dollar
UYU	42.25 Peso Uruguayo
UZS	12745 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24580 Dong
VUV	116 Vatu
WST	2.6525 Tala
XAF	589.2 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	583 CFA Franc BCEAO
XPF	106.87 CFP Franc
YER	249.98 Yemeni Rial
ZAR	17.255 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 23 September 2024 to

27 September 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	166,720.85	289,365.25	456,086.10
Total	166,720.85	289,365.25	456,086.10

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	28,176	40,491	68,667
Total	28,176	40,491	68,667

### 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	29,997.95	13,659.48	73,306.30	90,199.33	4,367.59	9,716.85	219,633.59	15,205.02	456,086.10
Total	29,997.95	13,659.48	73,306.30	90,199.33	4,367.59	9,716.85	219,633.59	15,205.02	456,086.10

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,367	4,160	13,314	20,690	1,241	3,126	24,216	555	68,667
Total	1,367	4,160	13,314	20,690	1,241	3,126	24,216	555	68,667

### 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	405,409.83	34,991.68	6,928.36	2,689.96	5,633.51	432.77	0.00	456,086.10
Total	405,409.83	34,991.68	6,928.36	2,689.96	5,633.51	432.77	0.00	456,086.10

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	66,369	1,598	214	183	250	54	0	68,667
Total	66,369	1,598	214	183	250	54	0	68,667

## Interest Rate Turnover

Turnover for the period:

23 September 2024 to

27 September 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	58,462.72	371,288.22	429,750.94
Floating vs. Fixed	603,773.17	579,640.55	1,183,413.71
Overnight Index Swap	2,384,015.78	851,867.35	3,235,883.13
<b>Total</b>	<b>3,046,251.67</b>	<b>1,802,796.12</b>	<b>4,849,047.79</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	200	874	1,074
Floating vs. Fixed	10,864	5,351	16,215
Overnight Index Swap	17,602	5,567	23,169
<b>Total</b>	<b>28,666</b>	<b>11,792</b>	<b>40,457</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	12,868.19	0.00	26,088.78	0.00	0.00	5,237.41	385,556.56	429,750.94
Floating vs. Fixed	67,369.83	434,717.07	14,779.23	4.23	1,298.79	136,185.39	529,059.17	1,183,413.71
Overnight Index Swap	2,082,426.54	0.00	7,794.26	4,578.24	686,562.67	0.00	454,521.41	3,235,883.13
<b>Total</b>	<b>2,162,664.57</b>	<b>434,717.07</b>	<b>48,662.27</b>	<b>4,582.47</b>	<b>687,861.46</b>	<b>141,422.80</b>	<b>1,369,137.14</b>	<b>4,849,047.79</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	141	0	158	0	0	144	632	1,074
Floating vs. Fixed	280	6,213	567	3	3	2,745	6,405	16,215
Overnight Index Swap	18,410	0	60	79	1,744	0	2,876	23,169
<b>Total</b>	<b>18,830</b>	<b>6,213</b>	<b>785</b>	<b>82</b>	<b>1,747</b>	<b>2,889</b>	<b>9,912</b>	<b>40,457</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	338,933.41	52,194.19	16,269.95	14,113.13	2,686.86	3,382.18	2,171.21	429,750.94
Floating vs. Fixed	525,998.74	283,105.85	238,311.27	123,481.54	9,349.12	1,034.76	2,132.43	1,183,413.71
Overnight Index Swap	1,861,888.16	344,805.03	564,696.45	326,723.03	54,808.42	24,016.21	58,945.82	3,235,883.13
<b>Total</b>	<b>2,726,820.31</b>	<b>680,105.07</b>	<b>819,277.68</b>	<b>464,317.70</b>	<b>66,844.40</b>	<b>28,433.15</b>	<b>63,249.46</b>	<b>4,849,047.79</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	148	148	219	225	107	57	172	1,074
Floating vs. Fixed	2,761	3,207	4,408	4,795	584	90	371	16,215
Overnight Index Swap	3,700	3,457	5,920	5,539	1,720	877	1,958	23,169
<b>Total</b>	<b>6,608</b>	<b>6,811</b>	<b>10,547</b>	<b>10,559</b>	<b>2,410</b>	<b>1,024</b>	<b>2,500</b>	<b>40,457</b>