

Foreign Exchange Position

Positions as at: 04 October 2024

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	474,113.07	1,301,157.20	1,775,270.27
Total	474,113.07	1,301,157.20	1,775,270.27

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	59,287	164,156	223,443
Total	59,287	164,156	223,443

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	208,712.74	56,065.98	224,496.15	394,255.97	24,868.63	28,950.10	789,516.05	48,404.64	1,775,270.27
Total	208,712.74	56,065.98	224,496.15	394,255.97	24,868.63	28,950.10	789,516.05	48,404.64	1,775,270.27

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,891	15,842	39,066	62,067	5,023	10,467	78,595	3,492	223,443
Total	8,891	15,842	39,066	62,067	5,023	10,467	78,595	3,492	223,443

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	1,313,105.81	254,300.10	106,929.17	66,815.60	21,926.06	11,459.81	733.71	1,775,270.27
Total	1,313,105.81	254,300.10	106,929.17	66,815.60	21,926.06	11,459.81	733.71	1,775,270.27

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	196,762	13,461	5,957	3,835	2,370	998	60	223,443
Total	196,762	13,461	5,957	3,835	2,370	998	60	223,443

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	68.62	Afghani
ALL	89.2	Lek
AMD	386.18	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	935	Kwanza
ARS	970	Argentine Peso
AUD	1.4522	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7705	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.7705	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2877.52	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

04 October 2024

BND	1.2916	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.4407	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.953	Ngultrum
BWP	13.1234	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3501	Canadian Dollar
CDF	2837	Congolese Franc
CHF	0.8497	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	911	Chilean Peso
CNY	7.0176	Yuan Renminbi
COP	4182.31	Colombian Peso
COU	0.0886	Unidad de Valor Real
CRC	512.68	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	99.82	Cape Verde Escudo
CZK	22.918	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.7528	Danish Krone
DOP	59.94	Dominican Peso
DZD	132.4813	Algerian Dinar
EGP	48.32	Egyptian Pound
ERN	15	Nakfa
ETB	116.8469	Ethiopian Birr
EUR	0.9053	Euro
FJD	2.1617	Fiji Dollar
FKP	0.7524	Falkland Islands Pound
GBP	0.7536	Pound Sterling
GEL	2.708	Lari
GHS	15.78	Cedi
GIP	0.7524	Gibraltar Pound
GMD	70.4	Dalasi
GNF	8583	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7626	Hong Kong Dollar
HNL	24.816	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.4336	Gourde
HUF	362.07	Forint
IDR	15260	Rupiah
ILS	3.7782	New Israeli Sheqel
INR	83.92	Indian Rupee

Foreign Exchange Position

Positions as at:		04 October 2024
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.21	Iceland Krona
JMD	157.01	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	146.46	Yen
KES	128.5	Kenyan Shilling
KGS	84.2413	Som
KHR	4049	Riel
KMF	444.85	Comoro Franc
KPW	130	North Korean Won
KRW	1323.82	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	483.4	Tenge
LAK	22031	Kip
LBP	89500	Lebanese Pound
LKR	295	Sri Lanka Rupee
LRD	192	Liberian Dollar
LSL	17.3567	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7439	Libyan Dinar
MAD	9.7782	Moroccan Dirham
MDL	17.35	Moldovan Leu
MGA	4547.91	Malagasy Ariary
MKD	55.53	Denar
MMK	2093.7	Kyat
MNT	3382	Tugrik
MOP	7.995	Pataca
MRO	356	Ouguiya
MUR	46.1	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.4	Mexican Peso
MXV	2.3524	Mexican Unidad de Inversion (UDI)
MYR	4.168	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.35	Namibia Dollar
NGN	1643.97	Naira
NIO	36.6	Cordoba Oro
NOK	10.5597	Norwegian Krone
NPR	134.11	Nepalese Rupee
NZD	1.5964	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.7197	Nuevo Sol

Foreign Exchange Position

Positions as at: 04 October 2024

PGK	3.7936	Kina
PHP	56.15	Philippine Peso
PKR	277.72	Pakistan Rupee
PLN	3.8846	Zloty
PYG	7795.67	Guarani
QAR	3.644	Qatari Rial
RON	4.5034	Leu
RSD	105.87	Serbian Dinar
RUB	95.6455	Russian Ruble
RWF	1334.08	Rwanda Franc
SAR	3.7509	Saudi Riyal
SBD	7.9554	Solomon Islands Dollar
SCR	14.4558	Seychelles Rupee
SDG	598.7002	Sudanese Pound
SEK	10.2612	Swedish Krona
SGD	1.2916	Singapore Dollar
SHP	0.7522	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	30.909	Surinam Dollar
SSP	3083.127	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.3348	Lilangeni
THB	32.82	Baht
TJS	10.58	Somoni
TMT	3.4948	New Manat
TND	3.0533	Tunisian Dinar
TOP	2.2635	Pa'anga
TRY	34.1819	Turkish Lira
TTD	6.739	Trinidad and Tobago Dollar
TWD	31.941	New Taiwan Dollar
TZS	2715	Tanzanian Shilling
UAH	41.1	Hryvnia
UGX	3667	Uganda Shilling
USD	1	US Dollar
UYU	41.88	Peso Uruguayo
UZS	12752.94	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24652	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	593.84	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	586.45	CFA Franc BCEAO
XPF	107.71	CFP Franc

Foreign Exchange Position

Positions as at: 04 October 2024

YER	249.97	Yemeni Rial
ZAR	17.3314	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 04 October 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	711,833.30	468,981.62	1,180,814.92
Floating vs. Fixed	8,905,594.37	2,937,917.08	11,843,511.44
Overnight Index Swap	7,291,438.55	2,744,076.47	10,035,515.02
Total	16,908,866.22	6,150,975.16	23,059,841.38

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,175	4,053	17,228
Floating vs. Fixed	264,089	88,906	352,995
Overnight Index Swap	168,461	36,349	204,810
Total	445,724	129,308	575,032

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	181,265.41	0.00	28,967.60	55.12	50,128.85	170,192.37	750,205.57	1,180,814.92
Floating vs. Fixed	784,453.02	4,001,233.93	434,703.95	12,950.07	75,825.50	2,361,826.34	4,172,518.63	11,843,511.44
Overnight Index Swap	4,586,226.24	6,371.78	228,215.17	126,238.57	2,989,252.67	663.72	2,098,546.85	10,035,515.02
Total	5,551,944.67	4,007,605.72	691,886.72	139,243.77	3,115,207.01	2,532,682.43	7,021,271.06	23,059,841.38

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,267	0	192	8	1,083	6,178	6,501	17,228
Floating vs. Fixed	18,081	98,252	19,386	349	3,087	82,622	131,220	352,995
Overnight Index Swap	116,373	194	2,848	1,768	32,183	33	51,411	204,810
Total	137,721	98,446	22,425	2,125	36,352	88,832	189,132	575,032

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	600,581.00	167,880.85	234,800.71	118,840.41	29,706.35	16,138.03	12,867.56	1,180,814.92
Floating vs. Fixed	5,167,549.18	2,098,911.20	3,296,712.67	1,018,392.60	126,871.01	57,854.35	77,220.43	11,843,511.44
Overnight Index Swap	5,529,446.46	1,293,906.15	1,649,283.49	1,015,604.75	184,846.69	142,415.64	220,011.84	10,035,515.02
Total	11,297,576.65	3,560,698.20	5,180,796.87	2,152,837.75	341,424.06	216,408.02	310,099.83	23,059,841.38

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	3,741	2,835	5,603	2,923	958	558	610	17,228
Floating vs. Fixed	83,158	59,494	134,110	59,063	7,847	4,176	5,148	352,995
Overnight Index Swap	38,834	28,651	69,294	45,834	6,613	6,108	9,476	204,810
Total	125,733	90,980	209,007	107,820	15,418	10,841	15,234	575,032

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at: 04 October 2024

AFN	68.62	Afghani
ALL	89.2	Lek
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DZD	132.4813	Algerian Dinar
EGP	48.32	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 04 October 2024

ETB	116.8469	Ethiopian Birr
EUR	0.9053	Euro
FJD	2.1617	Fiji Dollar
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LAK	22031	Kip
LBP	89500	Lebanese Pound
LKR	295	Sri Lanka Rupee
LRD	192	Liberian Dollar
LSL	17.3567	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7439	Libyan Dinar

Interest Rate Position

Positions as at:

04 October 2024

MAD	9.7782 Moroccan Dirham
MDL	17.35 Moldovan Leu
MGA	4547.91 Malagasy Ariary
MKD	55.53 Denar
MMK	2093.7 Kyat
MNT	3382 Tugrik
MOP	7.995 Pataca
MRO	356 Ouguiya
MUR	46.1 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.4 Mexican Peso
MXV	2.3524 Mexican Unidad de Inversion (UDI)
MYR	4.168 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.35 Namibia Dollar
NGN	1643.97 Naira
NIO	36.6 Cordoba Oro
NOK	10.5597 Norwegian Krone
NPR	134.11 Nepalese Rupee
NZD	1.5964 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.7197 Nuevo Sol
PGK	3.7936 Kina
PHP	56.15 Philippine Peso
PKR	277.72 Pakistan Rupee
PLN	3.8846 Zloty
PYG	7795.67 Guarani
QAR	3.644 Qatari Rial
RON	4.5034 Leu
RSD	105.87 Serbian Dinar
RUB	95.6455 Russian Ruble
RWF	1334.08 Rwanda Franc
SAR	3.7509 Saudi Riyal
SBD	7.9554 Solomon Islands Dollar
SCR	14.4558 Seychelles Rupee
SDG	598.7002 Sudanese Pound
SEK	10.2612 Swedish Krona
SGD	1.2916 Singapore Dollar
SHP	0.7522 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

04 October 2024

SRD	30.909	Surinam Dollar
SSP	3083.127	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.3348	Lilangeni
THB	32.82	Baht
TJS	10.58	Somoni
TMT	3.4948	New Manat
TND	3.0533	Tunisian Dinar
TOP	2.2635	Pa'anga
TRY	34.1819	Turkish Lira
TTD	6.739	Trinidad and Tobago Dollar
TWD	31.941	New Taiwan Dollar
TZS	2715	Tanzanian Shilling
UAH	41.1	Hryvnia
UGX	3667	Uganda Shilling
USD	1	US Dollar
UYU	41.88	Peso Uruguayo
UZS	12752.94	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24652	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	593.84	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	586.45	CFA Franc BCEAO
XPF	107.71	CFP Franc
YER	249.97	Yemeni Rial
ZAR	17.3314	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 30 September 2024 to 04 October 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	153,501.91	199,294.60	352,796.52
Total	153,501.91	199,294.60	352,796.52

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,638	34,181	57,819
Total	23,638	34,181	57,819

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	13,335.89	14,339.31	52,319.29	72,874.69	5,835.44	7,147.06	180,216.93	6,727.90	352,796.52
Total	13,335.89	14,339.31	52,319.29	72,874.69	5,835.44	7,147.06	180,216.93	6,727.90	352,796.52

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	768	4,891	11,722	17,422	1,419	2,636	18,520	443	57,819
Total	768	4,891	11,722	17,422	1,419	2,636	18,520	443	57,819

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	315,845.50	25,659.17	6,285.55	2,773.46	2,174.57	58.26	0.00	352,796.52
Total	315,845.50	25,659.17	6,285.55	2,773.46	2,174.57	58.26	0.00	352,796.52

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	55,922	1,186	279	229	184	19	0	57,819
Total	55,922	1,186	279	229	184	19	0	57,819

Interest Rate Turnover

Turnover for the period: 30 September 2024 to 04 October 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,939.51	413,025.18	422,964.69
Floating vs. Fixed	250,677.67	540,054.34	790,732.01
Overnight Index Swap	867,727.96	579,186.91	1,446,914.87
Total	1,128,345.14	1,532,266.43	2,660,611.57

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	83	1,058	1,141
Floating vs. Fixed	7,008	3,529	10,537
Overnight Index Swap	6,120	2,935	9,055
Total	13,211	7,522	20,732

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	17,235.72	0.00	27,061.10	0.00	0.00	1,512.98	377,154.89	422,964.69
Floating vs. Fixed	121,357.32	114,067.91	15,919.85	0.42	196.51	111,671.56	427,518.43	790,732.01
Overnight Index Swap	478,263.92	0.00	7,237.01	6,245.58	682,437.73	0.00	272,730.63	1,446,914.87
Total	616,856.96	114,067.91	50,217.96	6,246.01	682,634.24	113,184.55	1,077,403.95	2,660,611.57

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	193	0	176	0	0	49	723	1,141
Floating vs. Fixed	253	2,469	580	1	27	2,659	4,550	10,537
Overnight Index Swap	3,510	0	41	61	3,298	0	2,145	9,055
Total	3,956	2,469	797	62	3,325	2,707	7,418	20,732

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	329,739.76	51,665.62	17,480.99	16,313.86	2,783.95	3,337.53	1,642.98	422,964.69
Floating vs. Fixed	458,399.67	125,591.27	122,985.34	69,891.49	10,097.17	884.70	2,882.38	790,732.01
Overnight Index Swap	979,874.86	185,685.58	144,653.50	91,889.56	27,651.95	1,773.53	15,385.89	1,446,914.87
Total	1,768,014.29	362,942.47	285,119.83	178,094.90	40,533.07	5,995.76	19,911.26	2,660,611.57

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	111	105	230	315	128	66	187	1,141
Floating vs. Fixed	1,447	1,421	3,198	3,465	559	90	358	10,537
Overnight Index Swap	1,714	1,355	1,921	2,583	753	132	597	9,055
Total	3,272	2,881	5,349	6,363	1,439	288	1,142	20,732