

Foreign Exchange Position

Positions as at: 10 October 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	492,486.16	1,322,522.80	1,815,008.96
Total	492,486.16	1,322,522.80	1,815,008.96

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	63,304	171,548	234,852
Total	63,304	171,548	234,852

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	206,654.28	62,844.68	233,327.59	407,278.56	27,318.93	29,794.73	799,969.51	47,820.69	1,815,008.96
Total	206,654.28	62,844.68	233,327.59	407,278.56	27,318.93	29,794.73	799,969.51	47,820.69	1,815,008.96

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,870	18,253	41,984	64,504	5,614	10,491	81,505	3,631	234,852
Total	8,870	18,253	41,984	64,504	5,614	10,491	81,505	3,631	234,852

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	1,359,176.01	249,866.27	110,800.25	61,172.70	21,707.86	11,552.16	733.71	1,815,008.96
Total	1,359,176.01	249,866.27	110,800.25	61,172.70	21,707.86	11,552.16	733.71	1,815,008.96

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	208,400	13,180	6,123	3,641	2,439	1,009	60	234,852
Total	208,400	13,180	6,123	3,641	2,439	1,009	60	234,852

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	67.36	Afghani
ALL	89.59	Lek
AMD	386.42	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	905.579	Kwanza
ARS	974	Argentine Peso
AUD	1.4817	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.781	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.7807	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2878.48	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

10 October 2024

BND	1.3037	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.5349	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.941	Ngultrum
BWP	13.1579	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3647	Canadian Dollar
CDF	2849	Congolese Franc
CHF	0.8568	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	931.7	Chilean Peso
CNY	7.0595	Yuan Renminbi
COP	4223.16	Colombian Peso
COU	0.0884	Unidad de Valor Real
CRC	515.16	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	100.41	Cape Verde Escudo
CZK	23.03	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.7913	Danish Krone
DOP	59.96	Dominican Peso
DZD	132.6263	Algerian Dinar
EGP	48.55	Egyptian Pound
ERN	15	Nakfa
ETB	117.3198	Ethiopian Birr
EUR	0.9105	Euro
FJD	2.1848	Fiji Dollar
FKP	0.7639	Falkland Islands Pound
GBP	0.7631	Pound Sterling
GEL	2.695	Lari
GHS	15.84	Cedi
GIP	0.7639	Gibraltar Pound
GMD	70.45	Dalasi
GNF	8577	Guinea Franc
GTQ	7.723	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7748	Hong Kong Dollar
HNL	24.816	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.4336	Gourde
HUF	363.52	Forint
IDR	15640	Rupiah
ILS	3.7596	New Israeli Sheqel
INR	83.945	Indian Rupee

Foreign Exchange Position

Positions as at:

10 October 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	135.28	Iceland Krona
JMD	157.11	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	148.19	Yen
KES	128.5	Kenyan Shilling
KGS	84.7	Som
KHR	4055	Riel
KMF	448.26	Comoro Franc
KPW	130	North Korean Won
KRW	1339.28	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	487.14	Tenge
LAK	22031	Kip
LBP	89500	Lebanese Pound
LKR	293	Sri Lanka Rupee
LRD	192	Liberian Dollar
LSL	17.5793	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7718	Libyan Dinar
MAD	9.8014	Moroccan Dirham
MDL	17.4825	Moldovan Leu
MGA	4559.14	Malagasy Ariary
MKD	56.02	Denar
MMK	2093.7	Kyat
MNT	3384	Tugrik
MOP	8	Pataca
MRO	356	Ouguiya
MUR	45.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.331	Mexican Peso
MXV	2.3459	Mexican Unidad de Inversion (UDI)
MYR	4.285	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.5793	Namibia Dollar
NGN	1595	Naira
NIO	36.6	Cordoba Oro
NOK	10.6875	Norwegian Krone
NPR	134.34	Nepalese Rupee
NZD	1.6287	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.7198	Nuevo Sol

Foreign Exchange Position

Positions as at:

10 October 2024

PGK	3.8066	Kina
PHP	56.829	Philippine Peso
PKR	277.65	Pakistan Rupee
PLN	3.9173	Zloty
PYG	7793.95	Guarani
QAR	3.645	Qatari Rial
RON	4.53	Leu
RSD	106.51	Serbian Dinar
RUB	96.7455	Russian Ruble
RWF	1337.21	Rwanda Franc
SAR	3.7543	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.6688	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.3247	Swedish Krona
SGD	1.3037	Singapore Dollar
SHP	0.7623	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	32.029	Surinam Dollar
SSP	3192	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.5685	Lilangeni
THB	33.53	Baht
TJS	10.6	Somoni
TMT	3.4948	New Manat
TND	3.0612	Tunisian Dinar
TOP	2.2821	Pa'anga
TRY	34.2407	Turkish Lira
TTD	6.7326	Trinidad and Tobago Dollar
TWD	32.222	New Taiwan Dollar
TZS	2715	Tanzanian Shilling
UAH	41.1	Hryvnia
UGX	3670	Uganda Shilling
USD	1	US Dollar
UYU	41.16	Peso Uruguayo
UZS	12782.03	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24835	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	597.25	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	593	CFA Franc BCEAO
XPF	108.35	CFP Franc

Foreign Exchange Position

Positions as at: 10 October 2024

YER	249.98	Yemeni Rial
ZAR	17.543	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

10 October 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	704,200.89	455,031.31	1,159,232.20
Floating vs. Fixed	8,794,743.54	2,910,951.12	11,705,694.66
Overnight Index Swap	7,841,979.62	2,812,013.35	10,653,992.97
Total	17,340,924.05	6,177,995.78	23,518,919.83

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,171	4,221	17,392
Floating vs. Fixed	262,052	88,962	351,014
Overnight Index Swap	172,908	36,951	209,859
Total	448,130	130,134	578,264

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	181,134.00	0.00	41,893.74	54.43	49,353.54	169,251.29	717,545.20	1,159,232.20
Floating vs. Fixed	795,903.56	4,040,303.88	434,640.41	12,660.47	74,893.01	2,204,158.44	4,143,134.88	11,705,694.66
Overnight Index Swap	4,960,738.68	6,333.96	227,309.72	126,136.09	3,255,750.04	662.68	2,077,061.80	10,653,992.97
Total	5,937,776.24	4,046,637.85	703,843.87	138,850.99	3,379,996.58	2,374,072.41	6,937,741.89	23,518,919.83

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,305	0	246	8	1,083	6,144	6,607	17,392
Floating vs. Fixed	18,135	99,512	19,594	346	3,096	78,114	132,219	351,014
Overnight Index Swap	119,126	194	2,867	1,793	33,196	33	52,650	209,859
Total	140,566	99,706	22,706	2,147	37,374	84,290	191,476	578,264

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	576,632.08	173,882.80	233,294.73	116,485.35	29,534.45	16,421.19	12,981.60	1,159,232.20
Floating vs. Fixed	5,072,241.16	2,097,965.34	3,260,474.90	1,014,916.18	125,467.77	57,680.23	76,949.08	11,705,694.66
Overnight Index Swap	5,908,572.74	1,425,920.07	1,709,473.84	1,063,549.33	171,237.20	168,554.04	206,685.74	10,653,992.97
Total	11,557,445.98	3,697,768.21	5,203,243.47	2,194,950.86	326,239.43	242,655.46	296,616.43	23,518,919.83

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	3,761	2,866	5,624	2,952	969	574	646	17,392
Floating vs. Fixed	82,288	59,331	132,916	59,165	7,906	4,203	5,207	351,014
Overnight Index Swap	39,907	29,422	70,748	46,944	6,667	6,324	9,848	209,859
Total	125,955	91,619	209,288	109,060	15,541	11,100	15,701	578,264

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	67.36	Afghani
ALL	89.59	Lek
AMD	386.42	Armenian Dram
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EGP	48.55	Egyptian Pound
ERN	15	Nakfa

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ETB	117.3198	Ethiopian Birr
EUR	0.9105	Euro
FJD	2.1848	Fiji Dollar
FKP	0.7639	Falkland Islands Pound
GBP	0.7631	Pound Sterling
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GHS	15.84	Cedi
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GTQ	7.723	Quetzal
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KWD	0.3065	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	487.14	Tenge
LAK	22031	Kip
LBP	89500	Lebanese Pound
LKR	293	Sri Lanka Rupee
LRD	192	Liberian Dollar
LSL	17.5793	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7718	Libyan Dinar

Interest Rate Position

Positions as at:

10 October 2024

MAD	9.8014 Moroccan Dirham
MDL	17.4825 Moldovan Leu
MGA	4559.14 Malagasy Ariary
MKD	56.02 Denar
MMK	2093.7 Kyat
MNT	3384 Tugrik
MOP	8 Pataca
MRO	356 Ouguiya
MUR	45.8 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.331 Mexican Peso
MXV	2.3459 Mexican Unidad de Inversion (UDI)
MYR	4.285 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.5793 Namibia Dollar
NGN	1595 Naira
NIO	36.6 Cordoba Oro
NOK	10.6875 Norwegian Krone
NPR	134.34 Nepalese Rupee
NZD	1.6287 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.7198 Nuevo Sol
PGK	3.8066 Kina
PHP	56.829 Philippine Peso
PKR	277.65 Pakistan Rupee
PLN	3.9173 Zloty
PYG	7793.95 Guarani
QAR	3.645 Qatari Rial
RON	4.53 Leu
RSD	106.51 Serbian Dinar
RUB	96.7455 Russian Ruble
RWF	1337.21 Rwanda Franc
SAR	3.7543 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.6688 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.3247 Swedish Krona
SGD	1.3037 Singapore Dollar
SHP	0.7623 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

10 October 2024

SRD	32.029 Surinam Dollar
SSP	3192 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.5685 Lilangeni
THB	33.53 Baht
TJS	10.6 Somoni
TMT	3.4948 New Manat
TND	3.0612 Tunisian Dinar
TOP	2.2821 Pa'anga
TRY	34.2407 Turkish Lira
TTD	6.7326 Trinidad and Tobago Dollar
TWD	32.222 New Taiwan Dollar
TZS	2715 Tanzanian Shilling
UAH	41.1 Hryvnia
UGX	3670 Uganda Shilling
USD	1 US Dollar
UYU	41.16 Peso Uruguayo
UZS	12782.03 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24835 Dong
VUV	116 Vatu
WST	2.6525 Tala
XAF	597.25 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	593 CFA Franc BCEAO
XPF	108.35 CFP Franc
YER	249.98 Yemeni Rial
ZAR	17.543 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

07 October 2024 to

10 October 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	127,171.41	168,520.95	295,692.37
Total	127,171.41	168,520.95	295,692.37

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,789	27,916	49,705
Total	21,789	27,916	49,705

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	25,140.63	18,697.56	45,270.18	72,383.54	6,308.60	5,972.12	115,145.50	6,774.24	295,692.37
Total	25,140.63	18,697.56	45,270.18	72,383.54	6,308.60	5,972.12	115,145.50	6,774.24	295,692.37

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,297	4,849	9,426	15,289	1,416	2,013	15,096	321	49,705
Total	1,297	4,849	9,426	15,289	1,416	2,013	15,096	321	49,705

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	254,711.86	24,668.00	8,506.09	5,584.86	2,056.85	164.71	0.00	295,692.37
Total	254,711.86	24,668.00	8,506.09	5,584.86	2,056.85	164.71	0.00	295,692.37

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	47,977	1,011	281	202	211	24	0	49,705
Total	47,977	1,011	281	202	211	24	0	49,705

Interest Rate Turnover

Turnover for the period:

07 October 2024 to

10 October 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,351.88	177,397.39	190,749.27
Floating vs. Fixed	482,093.14	354,404.23	836,497.37
Overnight Index Swap	1,431,083.42	801,392.82	2,232,476.23
Total	1,926,528.44	1,333,194.43	3,259,722.87

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	66	572	638
Floating vs. Fixed	10,662	4,256	14,917
Overnight Index Swap	9,006	4,073	13,079
Total	19,733	8,901	28,633

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	23,011.69	0.00	17,833.84	0.00	47.24	1,951.61	147,904.89	190,749.27
Floating vs. Fixed	53,927.86	198,616.85	8,957.68	8.78	1,662.28	264,517.15	308,806.78	836,497.37
Overnight Index Swap	1,444,089.88	0.00	4,439.35	4,137.57	570,064.21	0.00	209,745.21	2,232,476.23
Total	1,521,029.43	198,616.85	31,230.87	4,146.35	571,773.72	266,468.75	666,456.89	3,259,722.87

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	129	0	100	0	7	57	345	638
Floating vs. Fixed	253	3,707	423	1	16	5,753	4,766	14,917
Overnight Index Swap	8,172	0	45	60	2,036	0	2,767	13,079
Total	8,554	3,707	568	61	2,059	5,809	7,877	28,633

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	153,916.19	22,028.79	8,481.01	4,466.65	737.69	814.83	304.11	190,749.27
Floating vs. Fixed	340,942.28	212,626.92	183,185.94	90,717.11	7,033.98	591.71	1,399.43	836,497.37
Overnight Index Swap	1,386,464.60	326,474.15	280,242.20	149,792.24	48,433.85	10,124.20	30,944.99	2,232,476.23
Total	1,881,323.07	561,129.86	471,909.15	244,976.00	56,205.51	11,530.74	32,648.53	3,259,722.87

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	81	61	142	149	64	41	101	638
Floating vs. Fixed	2,127	2,853	4,754	4,328	492	57	308	14,917
Overnight Index Swap	2,319	2,039	3,047	3,274	918	234	1,250	13,079
Total	4,526	4,952	7,943	7,750	1,473	332	1,658	28,633