

Foreign Exchange Position

Positions as at: 18 October 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	499,696.63	1,325,341.03	1,825,037.66
Total	499,696.63	1,325,341.03	1,825,037.66

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,860	176,124	241,984
Total	65,860	176,124	241,984

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	202,729.28	55,743.57	250,663.39	406,592.23	24,986.06	29,055.85	807,670.62	47,596.65	1,825,037.66
Total	202,729.28	55,743.57	250,663.39	406,592.23	24,986.06	29,055.85	807,670.62	47,596.65	1,825,037.66

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,858	18,089	47,095	68,906	5,421	10,612	79,428	3,576	241,984
Total	8,858	18,089	47,095	68,906	5,421	10,612	79,428	3,576	241,984

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	1,395,285.05	226,913.58	112,914.95	55,675.21	21,791.38	11,723.78	733.70	1,825,037.66
Total	1,395,285.05	226,913.58	112,914.95	55,675.21	21,791.38	11,723.78	733.70	1,825,037.66

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	216,109	12,651	6,202	3,488	2,454	1,020	60	241,984
Total	216,109	12,651	6,202	3,488	2,454	1,020	60	241,984

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	65.72	Afghani
ALL	90.3	Lek
AMD	386.28	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	909.051	Kwanza
ARS	980	Argentine Peso
AUD	1.4997	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8004	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.7986	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	2879.62	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 18 October 2024

BND	1.3132	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.6652	Brazilian Real
BSD	1	Bahamian Dollar
BTN	83.99	Ngultrum
BWP	13.2979	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.375	Canadian Dollar
CDF	2833	Congolese Franc
CHF	0.8654	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	933	Chilean Peso
CNY	7.1192	Yuan Renminbi
COP	4255.9	Colombian Peso
COU	0.0882	Unidad de Valor Real
CRC	511.2	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.51	Cape Verde Escudo
CZK	23.265	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8672	Danish Krone
DOP	59.97	Dominican Peso
DZD	133.0864	Algerian Dinar
EGP	48.54	Egyptian Pound
ERN	15	Nakfa
ETB	118.0993	Ethiopian Birr
EUR	0.9206	Euro
FJD	2.2007	Fiji Dollar
FKP	0.7695	Falkland Islands Pound
GBP	0.7698	Pound Sterling
GEL	2.69	Lari
GHS	15.95	Cedi
GIP	0.7695	Gibraltar Pound
GMD	70.55	Dalasi
GNF	8565	Guinea Franc
GTQ	7.72	Quetzal
GYP	207.69	Guyana Dollar
HKD	7.7705	Hong Kong Dollar
HNL	24.847	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.1	Gourde
HUF	369.21	Forint
IDR	15505	Rupiah
ILS	3.758	New Israeli Sheqel
INR	84.03	Indian Rupee

Foreign Exchange Position

Positions as at:	18 October 2024
IQD	1309 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	137.49 Iceland Krona
JMD	157.81 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	149.62 Yen
KES	128.5 Kenyan Shilling
KGS	85.5 Som
KHR	4050 Riel
KMF	451.81 Comoro Franc
KPW	130 North Korean Won
KRW	1363.7 Won
KWD	0.3062 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	488 Tenge
LAK	21841 Kip
LBP	89500 Lebanese Pound
LKR	292.8 Sri Lanka Rupee
LRD	192 Liberian Dollar
LSL	17.6251 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.7952 Libyan Dinar
MAD	9.8651 Moroccan Dirham
MDL	17.535 Moldovan Leu
MGA	4581.29 Malagasy Ariary
MKD	56.38 Denar
MMK	2093.7 Kyat
MNT	3390 Tugrik
MOP	8.004 Pataca
MRO	356 Ouguiya
MUR	46.14 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.85 Mexican Peso
MXV	2.4102 Mexican Unidad de Inversion (UDI)
MYR	4.29 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.6288 Namibia Dollar
NGN	1610 Naira
NIO	36.6 Cordoba Oro
NOK	10.9141 Norwegian Krone
NPR	134.39 Nepalese Rupee
NZD	1.6504 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.7622 Nuevo Sol

Foreign Exchange Position

Positions as at: 18 October 2024

PGK	3.8052	Kina
PHP	57.74	Philippine Peso
PKR	277.67	Pakistan Rupee
PLN	3.9554	Zloty
PYG	7847	Guarani
QAR	3.645	Qatari Rial
RON	4.5793	Leu
RSD	107.64	Serbian Dinar
RUB	96.7	Russian Ruble
RWF	1340.16	Rwanda Franc
SAR	3.7555	Saudi Riyal
SBD	8.0192	Solomon Islands Dollar
SCR	13.439	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.5019	Swedish Krona
SGD	1.3132	Singapore Dollar
SHP	0.7674	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	32.614	Surinam Dollar
SSP	3047	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.6135	Lilangeni
THB	33.21	Baht
TJS	10.6	Somoni
TMT	3.4947	New Manat
TND	3.082	Tunisian Dinar
TOP	2.2925	Pa'anga
TRY	34.1594	Turkish Lira
TTD	6.7523	Trinidad and Tobago Dollar
TWD	32.18	New Taiwan Dollar
TZS	2715	Tanzanian Shilling
UAH	41.22	Hryvnia
UGX	3665	Uganda Shilling
USD	1	US Dollar
UYU	41.75	Peso Uruguayo
UZS	12798.03	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	24970	Dong
VUV	116	Vatu
WST	2.6525	Tala
XAF	603.85	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	599.25	CFA Franc BCEAO
XPF	109.53	CFP Franc

Foreign Exchange Position

Positions as at: 18 October 2024

YER	249.98	Yemeni Rial
ZAR	17.6079	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 18 October 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	715,811.25	336,228.14	1,052,039.39
Floating vs. Fixed	8,878,344.21	2,759,664.47	11,638,008.68
Overnight Index Swap	7,688,594.68	2,861,022.58	10,549,617.26
Total	17,282,750.13	5,956,915.20	23,239,665.32

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,166	3,869	17,035
Floating vs. Fixed	264,712	86,503	351,215
Overnight Index Swap	170,458	37,058	207,516
Total	448,335	127,430	575,765

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	177,838.22	0.00	27,144.47	53.96	48,812.33	166,833.53	631,356.88	1,052,039.39
Floating vs. Fixed	804,897.00	4,128,302.56	428,833.78	12,549.81	73,892.72	2,226,983.84	3,962,548.97	11,638,008.68
Overnight Index Swap	4,799,197.65	6,280.85	224,762.91	124,561.08	3,316,958.36	663.05	2,077,193.36	10,549,617.26
Total	5,781,932.87	4,134,583.41	680,741.16	137,164.85	3,439,663.41	2,394,480.42	6,671,099.20	23,239,665.32

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,267	0	197	8	1,082	6,092	6,390	17,035
Floating vs. Fixed	18,166	100,978	19,623	345	3,091	78,404	130,609	351,215
Overnight Index Swap	119,580	194	2,879	1,785	33,113	33	49,933	207,516
Total	141,013	101,172	22,698	2,138	37,285	84,528	186,932	575,765

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	494,185.19	156,149.77	230,239.19	115,070.05	28,070.24	15,694.92	12,630.02	1,052,039.39
Floating vs. Fixed	5,039,965.45	2,094,627.48	3,264,494.54	982,247.37	123,603.24	59,358.39	73,712.20	11,638,008.68
Overnight Index Swap	5,944,437.08	1,341,142.44	1,664,345.60	1,053,630.74	172,455.78	171,556.31	202,049.30	10,549,617.26
Total	11,478,587.73	3,591,919.69	5,159,079.33	2,150,948.16	324,129.27	246,609.62	288,391.53	23,239,665.32

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	3,700	2,820	5,564	2,870	938	552	591	17,035
Floating vs. Fixed	82,596	59,649	133,025	58,734	7,980	4,147	5,084	351,215
Overnight Index Swap	39,885	28,958	68,983	46,727	6,772	6,328	9,864	207,516
Total	126,181	91,427	207,572	108,331	15,690	11,026	15,539	575,765

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

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AFN	65.72	Afghani
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DKK	6.8672	Danish Krone
DOP	59.97	Dominican Peso
DZD	133.0864	Algerian Dinar
EGP	48.54	Egyptian Pound
ERN	15	Nakfa

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GMD	70.55	Dalasi
GNF	8565	Guinea Franc
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KWD	0.3062	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	488	Tenge
LAK	21841	Kip
LBP	89500	Lebanese Pound
LKR	292.8	Sri Lanka Rupee
LRD	192	Liberian Dollar
LSL	17.6251	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7952	Libyan Dinar

Interest Rate Position

Positions as at:

18 October 2024

MAD	9.8651 Moroccan Dirham
MDL	17.535 Moldovan Leu
MGA	4581.29 Malagasy Ariary
MKD	56.38 Denar
MMK	2093.7 Kyat
MNT	3390 Tugrik
MOP	8.004 Pataca
MRO	356 Ouguiya
MUR	46.14 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.85 Mexican Peso
MXV	2.4102 Mexican Unidad de Inversion (UDI)
MYR	4.29 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.6288 Namibia Dollar
NGN	1610 Naira
NIO	36.6 Cordoba Oro
NOK	10.9141 Norwegian Krone
NPR	134.39 Nepalese Rupee
NZD	1.6504 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.7622 Nuevo Sol
PGK	3.8052 Kina
PHP	57.74 Philippine Peso
PKR	277.67 Pakistan Rupee
PLN	3.9554 Zloty
PYG	7847 Guarani
QAR	3.645 Qatari Rial
RON	4.5793 Leu
RSD	107.64 Serbian Dinar
RUB	96.7 Russian Ruble
RWF	1340.16 Rwanda Franc
SAR	3.7555 Saudi Riyal
SBD	8.0192 Solomon Islands Dollar
SCR	13.439 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.5019 Swedish Krona
SGD	1.3132 Singapore Dollar
SHP	0.7674 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:	18 October 2024
SRD	32.614 Surinam Dollar
SSP	3047 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.6135 Lilangeni
THB	33.21 Baht
TJS	10.6 Somoni
TMT	3.4947 New Manat
TND	3.082 Tunisian Dinar
TOP	2.2925 Pa'anga
TRY	34.1594 Turkish Lira
TTD	6.7523 Trinidad and Tobago Dollar
TWD	32.18 New Taiwan Dollar
TZS	2715 Tanzanian Shilling
UAH	41.22 Hryvnia
UGX	3665 Uganda Shilling
USD	1 US Dollar
UYU	41.75 Peso Uruguayo
UZS	12798.03 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	24970 Dong
VUV	116 Vatu
WST	2.6525 Tala
XAF	603.85 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	599.25 CFA Franc BCEAO
XPF	109.53 CFP Franc
YER	249.98 Yemeni Rial
ZAR	17.6079 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 14 October 2024 to 18 October 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	175,724.66	246,869.47	422,594.13
Total	175,724.66	246,869.47	422,594.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	27,589	37,237	64,826
Total	27,589	37,237	64,826

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	25,994.37	13,485.81	66,248.14	109,431.29	6,787.84	8,897.45	176,162.60	15,586.63	422,594.13
Total	25,994.37	13,485.81	66,248.14	109,431.29	6,787.84	8,897.45	176,162.60	15,586.63	422,594.13

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,541	4,176	14,453	19,818	1,519	3,204	19,644	472	64,826
Total	1,541	4,176	14,453	19,818	1,519	3,204	19,644	472	64,826

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	381,943.86	27,088.15	7,505.42	3,483.88	2,246.41	290.41	36.00	422,594.13
Total	381,943.86	27,088.15	7,505.42	3,483.88	2,246.41	290.41	36.00	422,594.13

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	62,735	1,374	316	190	180	26	5	64,826
Total	62,735	1,374	316	190	180	26	5	64,826

Interest Rate Turnover

Turnover for the period: 14 October 2024 to 18 October 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	36,926.29	381,273.51	418,199.80
Floating vs. Fixed	499,791.77	559,322.67	1,059,114.44
Overnight Index Swap	900,588.79	463,175.10	1,363,763.89
Total	1,437,306.85	1,403,771.29	2,841,078.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	151	1,095	1,246
Floating vs. Fixed	10,038	5,221	15,259
Overnight Index Swap	6,963	2,831	9,793
Total	17,152	9,147	26,298

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	16,008.13	0.00	26,877.93	0.00	0.00	2,284.19	373,029.56	418,199.80
Floating vs. Fixed	33,349.70	357,930.10	13,132.77	0.74	353.10	130,875.44	523,472.58	1,059,114.44
Overnight Index Swap	393,410.50	0.00	8,359.12	7,463.77	460,578.00	0.00	493,952.50	1,363,763.89
Total	442,768.33	357,930.10	48,369.82	7,464.51	460,931.10	133,159.63	1,390,454.64	2,841,078.13

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	174	0	199	0	0	99	775	1,246
Floating vs. Fixed	240	5,421	243	5	12	2,602	6,737	15,259
Overnight Index Swap	3,536	0	51	85	2,465	0	3,657	9,793
Total	3,950	5,421	493	90	2,477	2,700	11,168	26,298

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	298,404.07	54,202.92	26,231.71	26,207.44	3,450.00	6,313.73	3,389.93	418,199.80
Floating vs. Fixed	481,385.17	273,921.62	190,320.62	96,781.37	9,626.95	1,757.63	5,321.08	1,059,114.44
Overnight Index Swap	937,853.96	136,555.18	139,966.16	91,809.61	39,048.09	2,810.42	15,720.46	1,363,763.89
Total	1,717,643.21	464,679.72	356,518.49	214,798.42	52,125.03	10,881.78	24,431.48	2,841,078.13

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	135	106	270	333	130	69	204	1,246
Floating vs. Fixed	2,667	2,983	4,246	4,145	678	122	419	15,259
Overnight Index Swap	1,384	1,312	2,660	2,513	992	115	819	9,793
Total	4,186	4,400	7,176	6,990	1,799	306	1,442	26,298