

Foreign Exchange Position

Positions as at: 25 October 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	511,522.41	1,344,550.05	1,856,072.47
Total	511,522.41	1,344,550.05	1,856,072.47

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,291	169,640	235,930
Total	66,291	169,640	235,930

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	204,658.38	55,311.08	267,671.47	403,723.14	23,415.68	29,216.46	815,084.57	56,991.69	1,856,072.47
Total	204,658.38	55,311.08	267,671.47	403,723.14	23,415.68	29,216.46	815,084.57	56,991.69	1,856,072.47

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,011	17,527	45,742	66,642	5,291	10,258	77,724	3,736	235,930
Total	9,011	17,527	45,742	66,642	5,291	10,258	77,724	3,736	235,930

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	1,449,477.83	207,273.50	112,779.59	51,161.57	22,721.48	11,924.78	733.70	1,856,072.47
Total	1,449,477.83	207,273.50	112,779.59	51,161.57	22,721.48	11,924.78	733.70	1,856,072.47

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	211,272	11,575	6,201	3,362	2,457	1,003	60	235,930
Total	211,272	11,575	6,201	3,362	2,457	1,003	60	235,930

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	65.99	Afghani
ALL	91.07	Lek
AMD	386.67	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	909.051	Kwanza
ARS	984.5	Argentine Peso
AUD	1.5072	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8137	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.8145	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2880.59	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

25 October 2024

BND	1.3227	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.6884	Brazilian Real
BSD	1	Bahamian Dollar
BTN	84.056	Ngultrum
BWP	13.3333	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3836	Canadian Dollar
CDF	2831.5	Congolese Franc
CHF	0.8663	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	945.2	Chilean Peso
CNY	7.1252	Yuan Renminbi
COP	4322	Colombian Peso
COU	0.0878	Unidad de Valor Real
CRC	512.44	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.26	Cape Verde Escudo
CZK	23.402	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.917	Danish Krone
DOP	59.99	Dominican Peso
DZD	133.0538	Algerian Dinar
EGP	48.71	Egyptian Pound
ERN	15	Nakfa
ETB	117.1238	Ethiopian Birr
EUR	0.9273	Euro
FJD	2.2099	Fiji Dollar
FKP	0.7744	Falkland Islands Pound
GBP	0.7739	Pound Sterling
GEL	2.695	Lari
GHS	16.05	Cedi
GIP	0.7743	Gibraltar Pound
GMD	70.75	Dalasi
GNF	8567	Guinea Franc
GTQ	7.725	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7686	Hong Kong Dollar
HNL	24.915	Lempira
HRK	7.0385	Croatian Kuna
HTG	131.4336	Gourde
HUF	373.61	Forint
IDR	15615	Rupiah
ILS	3.7932	New Israeli Sheqel
INR	84.056	Indian Rupee

Foreign Exchange Position

Positions as at:

25 October 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.12	Iceland Krona
JMD	157.51	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	152.75	Yen
KES	128.5	Kenyan Shilling
KGS	85.5	Som
KHR	4052	Riel
KMF	456.39	Comoro Franc
KPW	130	North Korean Won
KRW	1379.93	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	483.94	Tenge
LAK	21858	Kip
LBP	89500	Lebanese Pound
LKR	293.3	Sri Lanka Rupee
LRD	191	Liberian Dollar
LSL	17.7807	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.806	Libyan Dinar
MAD	9.9018	Moroccan Dirham
MDL	17.82	Moldovan Leu
MGA	4617.59	Malagasy Ariary
MKD	56.72	Denar
MMK	2093.7	Kyat
MNT	3400	Tugrik
MOP	8.002	Pataca
MRO	356	Ouguiya
MUR	45.97	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.826	Mexican Peso
MXV	2.4039	Mexican Unidad de Inversion (UDI)
MYR	4.347	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.771	Namibia Dollar
NGN	1618.26	Naira
NIO	36.6	Cordoba Oro
NOK	10.9838	Norwegian Krone
NPR	134.53	Nepalese Rupee
NZD	1.665	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.753	Nuevo Sol

Foreign Exchange Position

Positions as at:

25 October 2024

PGK	3.8183	Kina
PHP	58.078	Philippine Peso
PKR	277.7	Pakistan Rupee
PLN	4.0285	Zloty
PYG	7954.79	Guarani
QAR	3.645	Qatari Rial
RON	4.612	Leu
RSD	108.4	Serbian Dinar
RUB	95.9955	Russian Ruble
RWF	1343.37	Rwanda Franc
SAR	3.7552	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.252	Seychelles Rupee
SDG	598.7002	Sudanese Pound
SEK	10.5808	Swedish Krona
SGD	1.3227	Singapore Dollar
SHP	0.7712	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	33.443	Surinam Dollar
SSP	3007.2933	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	13000	Syrian Pound
SZL	17.791	Lilangeni
THB	33.79	Baht
TJS	10.61	Somoni
TMT	3.4947	New Manat
TND	3.095	Tunisian Dinar
TOP	2.2989	Pa'anga
TRY	34.2527	Turkish Lira
TTD	6.7623	Trinidad and Tobago Dollar
TWD	32.066	New Taiwan Dollar
TZS	2715	Tanzanian Shilling
UAH	41.26	Hryvnia
UGX	3662	Uganda Shilling
USD	1	US Dollar
UYU	41.51	Peso Uruguayo
UZS	12822.9	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25400	Dong
VUV	118	Vatu
WST	2.6596	Tala
XAF	608.33	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	604.75	CFA Franc BCEAO
XPF	110.34	CFP Franc

Foreign Exchange Position

Positions as at:

25 October 2024

YER	249.97	Yemeni Rial
ZAR	17.755	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

25 October 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	701,533.44	314,649.56	1,016,183.00
Floating vs. Fixed	8,745,151.85	2,759,926.92	11,505,078.77
Overnight Index Swap	7,961,892.63	2,944,926.77	10,906,819.40
Total	17,408,577.92	6,019,503.25	23,428,081.17

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,121	3,770	16,891
Floating vs. Fixed	262,636	85,413	348,048
Overnight Index Swap	172,276	37,572	209,847
Total	448,032	126,754	574,786

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	176,518.53	0.00	25,326.82	53.67	47,891.93	164,146.42	602,245.62	1,016,183.00
Floating vs. Fixed	874,703.49	4,097,188.44	424,101.16	12,263.09	72,368.33	2,248,350.99	3,776,103.27	11,505,078.77
Overnight Index Swap	5,041,871.10	6,275.56	220,964.19	124,846.32	3,452,427.21	663.21	2,059,771.80	10,906,819.40
Total	6,093,093.12	4,103,464.00	670,392.17	137,163.08	3,572,687.48	2,413,160.63	6,438,120.69	23,428,081.17

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,258	0	172	8	1,089	6,061	6,304	16,891
Floating vs. Fixed	18,218	100,642	19,593	339	3,087	78,693	127,477	348,048
Overnight Index Swap	120,107	194	2,883	1,796	34,078	33	50,757	209,847
Total	141,583	100,836	22,647	2,143	38,253	84,786	184,538	574,786

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	466,478.72	154,226.69	227,881.58	111,336.20	27,878.55	15,732.48	12,648.77	1,016,183.00
Floating vs. Fixed	5,026,335.54	2,074,154.68	3,206,054.62	944,781.06	123,243.51	58,398.18	72,111.19	11,505,078.77
Overnight Index Swap	6,220,367.81	1,384,931.61	1,689,084.42	1,065,280.30	173,450.53	170,917.27	202,787.47	10,906,819.40
Total	11,713,182.07	3,613,312.99	5,123,020.62	2,121,397.56	324,572.58	245,047.93	287,547.43	23,428,081.17

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	3,633	2,813	5,566	2,816	930	551	583	16,891
Floating vs. Fixed	81,963	59,500	131,898	57,747	7,942	4,057	4,943	348,048
Overnight Index Swap	39,994	29,527	69,701	47,324	6,858	6,445	9,999	209,847
Total	125,589	91,839	207,165	107,887	15,730	11,052	15,525	574,786

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

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25 October 2024

AFN	65.99	Afghani
ALL	91.07	Lek
AMD	386.67	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	909.051	Kwanza
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DKK	6.917	Danish Krone
DOP	59.99	Dominican Peso
DZD	133.0538	Algerian Dinar
EGP	48.71	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

25 October 2024

ETB	117.1238	Ethiopian Birr
EUR	0.9273	Euro
FJD	2.2099	Fiji Dollar
FKP	0.7744	Falkland Islands Pound
GBP	0.7739	Pound Sterling
GEL	2.695	Lari
GHS	16.05	Cedi
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GMD	70.75	Dalasi
GNF	8567	Guinea Franc
GTQ	7.725	Quetzal
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HRK	7.0385	Croatian Kuna
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IDR	15615	Rupiah
ILS	3.7932	New Israeli Sheqel
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JMD	157.51	Jamaican Dollar
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KWD	0.3061	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	483.94	Tenge
LAK	21858	Kip
LBP	89500	Lebanese Pound
LKR	293.3	Sri Lanka Rupee
LRD	191	Liberian Dollar
LSL	17.7807	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.806	Libyan Dinar

Interest Rate Position

Positions as at:

25 October 2024

MAD	9.9018 Moroccan Dirham
MDL	17.82 Moldovan Leu
MGA	4617.59 Malagasy Ariary
MKD	56.72 Denar
MMK	2093.7 Kyat
MNT	3400 Tugrik
MOP	8.002 Pataca
MRO	356 Ouguiya
MUR	45.97 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.826 Mexican Peso
MXV	2.4039 Mexican Unidad de Inversion (UDI)
MYR	4.347 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.771 Namibia Dollar
NGN	1618.26 Naira
NIO	36.6 Cordoba Oro
NOK	10.9838 Norwegian Krone
NPR	134.53 Nepalese Rupee
NZD	1.665 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.753 Nuevo Sol
PGK	3.8183 Kina
PHP	58.078 Philippine Peso
PKR	277.7 Pakistan Rupee
PLN	4.0285 Zloty
PYG	7954.79 Guarani
QAR	3.645 Qatari Rial
RON	4.612 Leu
RSD	108.4 Serbian Dinar
RUB	95.9955 Russian Ruble
RWF	1343.37 Rwanda Franc
SAR	3.7552 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.252 Seychelles Rupee
SDG	598.7002 Sudanese Pound
SEK	10.5808 Swedish Krona
SGD	1.3227 Singapore Dollar
SHP	0.7712 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

25 October 2024

SRD	33.443 Surinam Dollar
SSP	3007.2933 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.791 Lilangeni
THB	33.79 Baht
TJS	10.61 Somoni
TMT	3.4947 New Manat
TND	3.095 Tunisian Dinar
TOP	2.2989 Pa'anga
TRY	34.2527 Turkish Lira
TTD	6.7623 Trinidad and Tobago Dollar
TWD	32.066 New Taiwan Dollar
TZS	2715 Tanzanian Shilling
UAH	41.26 Hryvnia
UGX	3662 Uganda Shilling
USD	1 US Dollar
UYU	41.51 Peso Uruguayo
UZS	12822.9 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25400 Dong
VUV	118 Vatu
WST	2.6596 Tala
XAF	608.33 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	604.75 CFA Franc BCEAO
XPF	110.34 CFP Franc
YER	249.97 Yemeni Rial
ZAR	17.755 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

21 October 2024 to

25 October 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	151,544.50	223,790.51	375,335.01
Total	151,544.50	223,790.51	375,335.01

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,876	30,310	54,185
Total	23,876	30,310	54,185

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	20,705.83	12,721.17	75,007.44	86,912.37	5,438.80	7,415.74	148,726.61	18,407.07	375,335.01
Total	20,705.83	12,721.17	75,007.44	86,912.37	5,438.80	7,415.74	148,726.61	18,407.07	375,335.01

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,272	3,553	9,722	18,561	1,029	2,100	17,445	505	54,185
Total	1,272	3,553	9,722	18,561	1,029	2,100	17,445	505	54,185

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	338,994.32	23,610.53	5,996.46	1,956.46	4,226.54	500.70	50.00	375,335.01
Total	338,994.32	23,610.53	5,996.46	1,956.46	4,226.54	500.70	50.00	375,335.01

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	52,602	951	258	153	181	40	1	54,185
Total	52,602	951	258	153	181	40	1	54,185

Interest Rate Turnover

Turnover for the period:

21 October 2024 to

25 October 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	26,762.16	239,026.85	265,789.01
Floating vs. Fixed	627,814.16	435,075.90	1,062,890.06
Overnight Index Swap	1,170,619.36	724,333.22	1,894,952.58
Total	1,825,195.68	1,398,435.96	3,223,631.64

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	180	909	1,088
Floating vs. Fixed	9,784	4,875	14,659
Overnight Index Swap	6,350	2,962	9,312
Total	16,314	8,745	25,058

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	17,783.83	0.00	22,984.73	0.00	173.49	3,379.56	221,467.41	265,789.01
Floating vs. Fixed	88,058.17	317,558.96	9,755.55	0.61	251.04	112,052.24	535,213.50	1,062,890.06
Overnight Index Swap	1,286,423.32	282.13	4,505.87	6,179.66	413,784.64	25.74	183,751.21	1,894,952.58
Total	1,392,265.31	317,841.09	37,246.15	6,180.27	414,209.17	115,457.55	940,432.11	3,223,631.64

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	134	0	158	0	12	153	631	1,088
Floating vs. Fixed	216	4,568	218	2	10	2,126	7,520	14,659
Overnight Index Swap	5,167	8	41	67	1,997	2	2,031	9,312
Total	5,516	4,576	417	69	2,019	2,281	10,182	25,058

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	185,531.31	38,688.18	18,266.12	15,510.02	2,343.31	3,711.87	1,738.20	265,789.01
Floating vs. Fixed	482,933.45	239,339.56	224,982.14	95,282.29	14,386.58	3,227.02	2,739.01	1,062,890.06
Overnight Index Swap	1,321,152.22	230,024.92	166,566.23	111,756.08	43,011.76	3,703.06	18,738.31	1,894,952.58
Total	1,989,616.98	508,052.66	409,814.49	222,548.39	59,741.65	10,641.95	23,215.53	3,223,631.64

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	119	105	255	260	113	63	174	1,088
Floating vs. Fixed	2,604	2,567	4,135	4,074	747	166	368	14,659
Overnight Index Swap	1,310	1,290	1,879	2,738	1,042	179	876	9,312
Total	4,033	3,961	6,269	7,071	1,901	408	1,418	25,058