

Foreign Exchange Position

Positions as at: 01 November 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	480,900.07	1,316,250.05	1,797,150.12
Total	480,900.07	1,316,250.05	1,797,150.12

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,027	168,780	228,806
Total	60,027	168,780	228,806

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	194,417.79	55,887.75	252,586.86	413,823.75	22,402.56	28,791.30	772,382.72	56,857.38	1,797,150.12
Total	194,417.79	55,887.75	252,586.86	413,823.75	22,402.56	28,791.30	772,382.72	56,857.38	1,797,150.12

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,518	17,887	41,647	68,693	4,886	10,087	73,609	3,480	228,806
Total	8,518	17,887	41,647	68,693	4,886	10,087	73,609	3,480	228,806

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	1,381,802.25	219,535.69	112,171.32	47,957.33	22,967.99	11,981.84	733.70	1,797,150.12
Total	1,381,802.25	219,535.69	112,171.32	47,957.33	22,967.99	11,981.84	733.70	1,797,150.12

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	204,074	11,932	6,177	3,160	2,405	998	60	228,806
Total	204,074	11,932	6,177	3,160	2,405	998	60	228,806

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	66.95	Afghani
ALL	90.18	Lek
AMD	386.05	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	909.051	Kwanza
ARS	988.5	Argentine Peso
AUD	1.5214	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8015	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.8014	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2881.78	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

01 November 2024

BND	1.3221	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.763	Brazilian Real
BSD	1	Bahamian Dollar
BTN	84.062	Ngultrum
BWP	13.2979	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3903	Canadian Dollar
CDF	2840.5	Congolese Franc
CHF	0.8666	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	961.73	Chilean Peso
CNY	7.115	Yuan Renminbi
COP	4410.5	Colombian Peso
COU	0.0857	Unidad de Valor Real
CRC	509.29	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.57	Cape Verde Escudo
CZK	23.358	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8705	Danish Krone
DOP	60.03	Dominican Peso
DZD	133.091	Algerian Dinar
EGP	48.69	Egyptian Pound
ERN	15	Nakfa
ETB	120.3299	Ethiopian Birr
EUR	0.9211	Euro
FJD	2.2346	Fiji Dollar
FKP	0.7689	Falkland Islands Pound
GBP	0.7714	Pound Sterling
GEL	2.714	Lari
GHS	16.25	Cedi
GIP	0.7689	Gibraltar Pound
GMD	71	Dalasi
GNF	8564	Guinea Franc
GTQ	7.724	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.7719	Hong Kong Dollar
HNL	24.9088	Lempira
HRK	7.0385	Croatian Kuna
HTG	131	Gourde
HUF	375.3	Forint
IDR	15690	Rupiah
ILS	3.7105	New Israeli Sheqel
INR	84.08	Indian Rupee

Foreign Exchange Position

Positions as at:

01 November 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.65	Iceland Krona
JMD	157.31	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	153.41	Yen
KES	128.5	Kenyan Shilling
KGS	85.8	Som
KHR	4053	Riel
KMF	454.81	Comoro Franc
KPW	130	North Korean Won
KRW	1378.27	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	488.25	Tenge
LAK	21859	Kip
LBP	89500	Lebanese Pound
LKR	292.9	Sri Lanka Rupee
LRD	191	Liberian Dollar
LSL	17.6524	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8123	Libyan Dinar
MAD	9.844	Moroccan Dirham
MDL	17.782	Moldovan Leu
MGA	4595.61	Malagasy Ariary
MKD	56.43	Denar
MMK	2093.7	Kyat
MNT	3403	Tugrik
MOP	8.005	Pataca
MRO	356	Ouguiya
MUR	45.96	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.03	Kwacha
MXN	20.143	Mexican Peso
MXV	2.4397	Mexican Unidad de Inversion (UDI)
MYR	4.375	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.6524	Namibia Dollar
NGN	1618.26	Naira
NIO	36.6	Cordoba Oro
NOK	10.949	Norwegian Krone
NPR	134.53	Nepalese Rupee
NZD	1.6739	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.765	Nuevo Sol

Foreign Exchange Position

Positions as at:

01 November 2024

PGK	3.9463	Kina
PHP	58.236	Philippine Peso
PKR	277.5	Pakistan Rupee
PLN	4.0089	Zloty
PYG	7898.56	Guarani
QAR	3.645	Qatari Rial
RON	4.5805	Leu
RSD	107.67	Serbian Dinar
RUB	96.9	Russian Ruble
RWF	1347.32	Rwanda Franc
SAR	3.7556	Saudi Riyal
SBD	8.0515	Solomon Islands Dollar
SCR	13.8753	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.6651	Swedish Krona
SGD	1.3221	Singapore Dollar
SHP	0.7722	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.03	Surinam Dollar
SSP	3007.293	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	13000	Syrian Pound
SZL	17.6524	Lilangeni
THB	33.73	Baht
TJS	10.6	Somoni
TMT	3.4947	New Manat
TND	3.0945	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	34.2044	Turkish Lira
TTD	6.7453	Trinidad and Tobago Dollar
TWD	31.942	New Taiwan Dollar
TZS	2710	Tanzanian Shilling
UAH	41.229	Hryvnia
UGX	3656	Uganda Shilling
USD	1	US Dollar
UYU	41.19	Peso Uruguayo
UZS	12769.34	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25280	Dong
VUV	119	Vatu
WST	2.6781	Tala
XAF	604.23	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602.75	CFA Franc BCEAO
XPF	109.59	CFP Franc

Foreign Exchange Position

Positions as at:

01 November 2024

YER	249.88	Yemeni Rial
ZAR	17.6463	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

01 November 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	696,062.32	307,281.59	1,003,343.91
Floating vs. Fixed	8,848,536.53	2,691,639.93	11,540,176.46
Overnight Index Swap	7,707,557.48	2,935,921.14	10,643,478.62
Total	17,252,156.32	5,934,842.66	23,186,998.99

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,177	3,815	16,992
Floating vs. Fixed	264,888	85,970	350,858
Overnight Index Swap	171,758	38,711	210,469
Total	449,822	128,496	578,318

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	172,131.63	0.00	25,408.68	53.85	47,813.86	167,141.13	590,794.75	1,003,343.91
Floating vs. Fixed	810,000.12	4,153,846.69	423,191.35	12,304.97	84,642.38	2,279,551.15	3,776,639.79	11,540,176.46
Overnight Index Swap	4,590,185.21	6,284.56	222,518.35	124,107.88	3,649,115.59	662.93	2,050,604.10	10,643,478.62
Total	5,572,316.96	4,160,131.25	671,118.39	136,466.71	3,781,571.83	2,447,355.21	6,418,038.64	23,186,998.99

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,264	0	195	8	1,095	6,126	6,305	16,992
Floating vs. Fixed	18,146	101,299	19,589	341	3,536	79,496	128,452	350,858
Overnight Index Swap	117,547	194	2,883	1,795	36,648	33	51,370	210,469
Total	138,957	101,493	22,666	2,144	41,278	85,654	186,127	578,318

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	458,624.65	152,157.29	226,198.99	110,317.79	27,862.24	15,683.87	12,499.07	1,003,343.91
Floating vs. Fixed	4,982,964.17	2,078,215.68	3,258,884.57	963,887.82	125,422.49	58,594.32	72,207.41	11,540,176.46
Overnight Index Swap	6,023,257.66	1,390,671.31	1,650,129.47	1,043,621.30	168,166.20	170,696.68	196,935.99	10,643,478.62
Total	11,464,846.49	3,621,044.28	5,135,213.03	2,117,826.91	321,450.94	244,974.87	281,642.47	23,186,998.99

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	3,638	2,825	5,627	2,823	939	557	584	16,992
Floating vs. Fixed	82,125	59,627	132,980	58,833	8,187	4,131	4,976	350,858
Overnight Index Swap	39,881	29,597	69,899	47,609	6,970	6,635	9,880	210,469
Total	125,643	92,048	208,505	109,265	16,096	11,322	15,440	578,318

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

01 November 2024

AFN	66.95	Afghani
ALL	90.18	Lek
AMD	386.05	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	909.051	Kwanza
ARS	988.5	Argentine Peso
AUD	1.5214	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8015	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.8014	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2881.78	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3221	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.763	Brazilian Real
BSD	1	Bahamian Dollar
BTN	84.062	Ngultrum
BWP	13.2979	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3903	Canadian Dollar
CDF	2840.5	Congolese Franc
CHF	0.8666	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	961.73	Chilean Peso
CNY	7.115	Yuan Renminbi
COP	4410.5	Colombian Peso
COU	0.0857	Unidad de Valor Real
CRC	509.29	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.57	Cape Verde Escudo
CZK	23.358	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8705	Danish Krone
DOP	60.03	Dominican Peso
DZD	133.091	Algerian Dinar
EGP	48.69	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

01 November 2024

ETB	120.3299	Ethiopian Birr
EUR	0.9211	Euro
FJD	2.2346	Fiji Dollar
FKP	0.7689	Falkland Islands Pound
GBP	0.7714	Pound Sterling
GEL	2.714	Lari
GHS	16.25	Cedi
GIP	0.7689	Gibraltar Pound
GMD	71	Dalasi
GNF	8564	Guinea Franc
GTQ	7.724	Quetzal
GYP	207.77	Guyana Dollar
HKD	7.7719	Hong Kong Dollar
HNL	24.9088	Lempira
HRK	7.0385	Croatian Kuna
HTG	131	Gourde
HUF	375.3	Forint
IDR	15690	Rupiah
ILS	3.7105	New Israeli Sheqel
INR	84.08	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.65	Iceland Krona
JMD	157.31	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	153.41	Yen
KES	128.5	Kenyan Shilling
KGS	85.8	Som
KHR	4053	Riel
KMF	454.81	Comoro Franc
KPW	130	North Korean Won
KRW	1378.27	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	488.25	Tenge
LAK	21859	Kip
LBP	89500	Lebanese Pound
LKR	292.9	Sri Lanka Rupee
LRD	191	Liberian Dollar
LSL	17.6524	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8123	Libyan Dinar

Interest Rate Position

Positions as at:

01 November 2024

MAD	9.844 Moroccan Dirham
MDL	17.782 Moldovan Leu
MGA	4595.61 Malagasy Ariary
MKD	56.43 Denar
MMK	2093.7 Kyat
MNT	3403 Tugrik
MOP	8.005 Pataca
MRO	356 Ouguiya
MUR	45.96 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.03 Kwacha
MXN	20.143 Mexican Peso
MXV	2.4397 Mexican Unidad de Inversion (UDI)
MYR	4.375 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.6524 Namibia Dollar
NGN	1618.26 Naira
NIO	36.6 Cordoba Oro
NOK	10.949 Norwegian Krone
NPR	134.53 Nepalese Rupee
NZD	1.6739 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.765 Nuevo Sol
PGK	3.9463 Kina
PHP	58.236 Philippine Peso
PKR	277.5 Pakistan Rupee
PLN	4.0089 Zloty
PYG	7898.56 Guarani
QAR	3.645 Qatari Rial
RON	4.5805 Leu
RSD	107.67 Serbian Dinar
RUB	96.9 Russian Ruble
RWF	1347.32 Rwanda Franc
SAR	3.7556 Saudi Riyal
SBD	8.0515 Solomon Islands Dollar
SCR	13.8753 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.6651 Swedish Krona
SGD	1.3221 Singapore Dollar
SHP	0.7722 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

01 November 2024

SRD	34.03	Surinam Dollar
SSP	3007.293	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.6524	Lilangeni
THB	33.73	Baht
TJS	10.6	Somoni
TMT	3.4947	New Manat
TND	3.0945	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	34.2044	Turkish Lira
TTD	6.7453	Trinidad and Tobago Dollar
TWD	31.942	New Taiwan Dollar
TZS	2710	Tanzanian Shilling
UAH	41.229	Hryvnia
UGX	3656	Uganda Shilling
USD	1	US Dollar
UYU	41.19	Peso Uruguayo
UZS	12769.34	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25280	Dong
VUV	119	Vatu
WST	2.6781	Tala
XAF	604.23	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	602.75	CFA Franc BCEAO
XPF	109.59	CFP Franc
YER	249.88	Yemeni Rial
ZAR	17.6463	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

28 October 2024 to

01 November 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	123,434.73	214,156.38	337,591.11
Total	123,434.73	214,156.38	337,591.11

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,581	29,710	48,290
Total	18,581	29,710	48,290

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	17,234.69	12,136.91	66,370.09	91,697.46	4,100.54	6,737.64	125,232.98	14,080.81	337,591.11
Total	17,234.69	12,136.91	66,370.09	91,697.46	4,100.54	6,737.64	125,232.98	14,080.81	337,591.11

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	963	3,857	9,600	16,091	913	1,934	14,524	410	48,290
Total	963	3,857	9,600	16,091	913	1,934	14,524	410	48,290

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	304,512.06	20,863.75	5,084.77	1,632.68	5,201.99	295.84	0.00	337,591.11
Total	304,512.06	20,863.75	5,084.77	1,632.68	5,201.99	295.84	0.00	337,591.11

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	46,998	715	240	96	225	18	0	48,290
Total	46,998	715	240	96	225	18	0	48,290

Interest Rate Turnover

Turnover for the period:

28 October 2024 to

01 November 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,350.83	235,795.89	249,146.72
Floating vs. Fixed	415,668.91	459,430.48	875,099.39
Overnight Index Swap	777,548.95	600,393.88	1,377,942.83
Total	1,206,568.69	1,295,620.25	2,502,188.94

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	199	943	1,142
Floating vs. Fixed	9,696	5,988	15,684
Overnight Index Swap	5,877	5,218	11,094
Total	15,772	12,148	27,920

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	12,922.40	0.00	21,692.98	0.00	561.45	8,899.50	205,070.39	249,146.72
Floating vs. Fixed	110,668.11	243,228.49	10,658.64	2.35	12,834.09	148,068.38	349,639.32	875,099.39
Overnight Index Swap	545,024.11	0.00	3,157.28	3,644.00	647,294.00	0.00	178,823.45	1,377,942.83
Total	668,614.61	243,228.49	35,508.89	3,646.35	660,689.54	156,967.89	733,533.16	2,502,188.94

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	144	0	189	0	20	245	544	1,142
Floating vs. Fixed	242	4,107	521	9	463	3,596	6,747	15,684
Overnight Index Swap	5,008	0	45	97	3,753	0	2,192	11,094
Total	5,393	4,107	755	106	4,236	3,841	9,482	27,920

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	171,929.22	34,978.54	19,971.81	15,024.03	2,374.79	3,265.81	1,602.52	249,146.72
Floating vs. Fixed	407,827.04	136,926.14	209,344.86	100,905.35	16,106.08	1,569.80	2,420.12	875,099.39
Overnight Index Swap	848,948.22	231,005.47	137,328.76	106,528.52	32,161.05	5,705.74	16,265.08	1,377,942.83
Total	1,428,704.48	402,910.15	366,645.42	222,457.90	50,641.93	10,541.34	20,287.71	2,502,188.94

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	125	114	310	261	109	59	165	1,142
Floating vs. Fixed	2,333	1,685	5,021	5,050	988	187	422	15,684
Overnight Index Swap	1,473	1,516	2,404	3,470	1,033	357	842	11,094
Total	3,930	3,315	7,734	8,780	2,130	603	1,429	27,920