

## Foreign Exchange Position

Positions as at: 08 November 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	510,083.08	1,351,826.04	1,861,909.12
<b>Total</b>	<b>510,083.08</b>	<b>1,351,826.04</b>	<b>1,861,909.12</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,848	181,683	249,531
<b>Total</b>	<b>67,848</b>	<b>181,683</b>	<b>249,531</b>

### 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	199,374.43	57,424.40	250,524.29	412,793.04	22,627.79	31,023.04	832,890.70	55,251.44	1,861,909.12
<b>Total</b>	<b>199,374.43</b>	<b>57,424.40</b>	<b>250,524.29</b>	<b>412,793.04</b>	<b>22,627.79</b>	<b>31,023.04</b>	<b>832,890.70</b>	<b>55,251.44</b>	<b>1,861,909.12</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,632	19,181	45,299	72,179	5,251	10,870	84,569	3,550	249,531
<b>Total</b>	<b>8,632</b>	<b>19,181</b>	<b>45,299</b>	<b>72,179</b>	<b>5,251</b>	<b>10,870</b>	<b>84,569</b>	<b>3,550</b>	<b>249,531</b>

### 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	1,437,935.38	224,597.53	115,158.36	47,039.70	24,389.60	12,054.85	733.69	1,861,909.12
<b>Total</b>	<b>1,437,935.38</b>	<b>224,597.53</b>	<b>115,158.36</b>	<b>47,039.70</b>	<b>24,389.60</b>	<b>12,054.85</b>	<b>733.69</b>	<b>1,861,909.12</b>

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	226,035	10,692	6,230	3,015	2,481	1,018	60	249,531
<b>Total</b>	<b>226,035</b>	<b>10,692</b>	<b>6,230</b>	<b>3,015</b>	<b>2,481</b>	<b>1,018</b>	<b>60</b>	<b>249,531</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	68.2	Afghani
ALL	91.26	Lek
AMD	386.36	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	909.051	Kwanza
ARS	992.74	Argentine Peso
AUD	1.5216	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8229	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.8227	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	2902	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

08 November 2024

BND	1.3329	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.6793	Brazilian Real
BSD	1	Bahamian Dollar
BTN	84.246	Ngultrum
BWP	13.4228	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3938	Canadian Dollar
CDF	2848	Congolese Franc
CHF	0.8763	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	960.33	Chilean Peso
CNY	7.1782	Yuan Renminbi
COP	4412	Colombian Peso
COU	0.0845	Unidad de Valor Real
CRC	508.74	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.77	Cape Verde Escudo
CZK	23.603	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.9505	Danish Krone
DOP	59.93	Dominican Peso
DZD	133.1516	Algerian Dinar
EGP	49.19	Egyptian Pound
ERN	15	Nakfa
ETB	120.5996	Ethiopian Birr
EUR	0.932	Euro
FJD	2.2222	Fiji Dollar
FKP	0.777	Falkland Islands Pound
GBP	0.7764	Pound Sterling
GEL	2.7	Lari
GHS	16.3	Cedi
GIP	0.777	Gibraltar Pound
GMD	71.05	Dalasi
GNF	8563	Guinea Franc
GTQ	7.715	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7759	Hong Kong Dollar
HNL	24.9555	Lempira
HRK	7.0385	Croatian Kuna
HTG	131	Gourde
HUF	381.81	Forint
IDR	15825	Rupiah
ILS	3.7293	New Israeli Sheqel
INR	84.31	Indian Rupee

## Foreign Exchange Position

Positions as at:

08 November 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.07	Iceland Krona
JMD	157.41	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	154.63	Yen
KES	128.5	Kenyan Shilling
KGS	86.1724	Som
KHR	4053	Riel
KMF	459.29	Comoro Franc
KPW	130	North Korean Won
KRW	1400.36	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	492.45	Tenge
LAK	21851	Kip
LBP	89500	Lebanese Pound
LKR	292.75	Sri Lanka Rupee
LRD	189	Liberian Dollar
LSL	17.6004	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8338	Libyan Dinar
MAD	9.8984	Moroccan Dirham
MDL	17.72	Moldovan Leu
MGA	4611.83	Malagasy Ariary
MKD	57.34	Denar
MMK	2093.7	Kyat
MNT	3409	Tugrik
MOP	8.009	Pataca
MRO	356	Ouguiya
MUR	46.37	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.08	Mexican Peso
MXV	2.428	Mexican Unidad de Inversion (UDI)
MYR	4.4	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.6269	Namibia Dollar
NGN	1659.8	Naira
NIO	36.6	Cordoba Oro
NOK	11.0739	Norwegian Krone
NPR	134.85	Nepalese Rupee
NZD	1.6835	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.776	Nuevo Sol

## Foreign Exchange Position

Positions as at:

08 November 2024

PGK	3.8314	Kina
PHP	58.77	Philippine Peso
PKR	277.5	Pakistan Rupee
PLN	4.055	Zloty
PYG	7813.85	Guarani
QAR	3.6445	Qatari Rial
RON	4.6358	Leu
RSD	109.01	Serbian Dinar
RUB	97.2205	Russian Ruble
RWF	1350.57	Rwanda Franc
SAR	3.7565	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.4815	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.8432	Swedish Krona
SGD	1.3329	Singapore Dollar
SHP	0.7776	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.56	Surinam Dollar
SSP	3245.4701	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.6135	Lilangeni
THB	34.3	Baht
TJS	10.6	Somoni
TMT	3.4947	New Manat
TND	3.1265	Tunisian Dinar
TOP	2.3057	Pa'anga
TRY	34.1862	Turkish Lira
TTD	6.7395	Trinidad and Tobago Dollar
TWD	32.329	New Taiwan Dollar
TZS	2715	Tanzanian Shilling
UAH	41.35	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	41.56	Peso Uruguayo
UZS	12781.98	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25370	Dong
VUV	118.2	Vatu
WST	2.6688	Tala
XAF	611.39	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	607.25	CFA Franc BCEAO
XPF	110.89	CFP Franc

## Foreign Exchange Position

Positions as at:

08 November 2024

YER	249.77	Yemeni Rial
ZAR	17.6015	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

08 November 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	698,098.76	298,573.43	996,672.19
Floating vs. Fixed	8,889,333.23	2,631,673.17	11,521,006.40
Overnight Index Swap	7,456,501.06	2,674,108.28	10,130,609.33
<b>Total</b>	<b>17,043,933.04</b>	<b>5,604,354.88</b>	<b>22,648,287.92</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,187	3,767	16,954
Floating vs. Fixed	266,935	86,223	353,158
Overnight Index Swap	174,045	38,677	212,722
<b>Total</b>	<b>454,166</b>	<b>128,667</b>	<b>582,833</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	173,417.89	0.00	24,282.87	53.50	47,436.62	164,393.66	587,087.64	996,672.19
Floating vs. Fixed	753,160.50	4,140,155.31	467,514.80	12,071.30	83,660.49	2,294,196.62	3,770,247.39	11,521,006.40
Overnight Index Swap	4,861,981.27	6,229.23	222,629.32	224,445.22	2,925,028.08	482.54	1,889,813.68	10,130,609.33
<b>Total</b>	<b>5,788,559.66</b>	<b>4,146,384.53</b>	<b>714,426.99</b>	<b>236,570.02</b>	<b>3,056,125.19</b>	<b>2,459,072.82</b>	<b>6,247,148.71</b>	<b>22,648,287.92</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,258	0	171	8	1,095	6,085	6,338	16,954
Floating vs. Fixed	18,180	102,046	19,739	340	3,541	79,859	129,454	353,158
Overnight Index Swap	119,969	194	2,932	1,847	35,593	26	52,162	212,722
<b>Total</b>	<b>141,407</b>	<b>102,240</b>	<b>22,841</b>	<b>2,195</b>	<b>40,228</b>	<b>85,969</b>	<b>187,954</b>	<b>582,833</b>

### 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	451,809.72	151,774.92	226,135.56	110,572.45	28,282.09	15,518.66	12,578.79	996,672.19
Floating vs. Fixed	4,890,385.39	2,082,088.79	3,288,218.10	991,457.12	128,427.31	59,814.29	80,615.40	11,521,006.40
Overnight Index Swap	5,264,096.06	1,401,181.82	1,736,231.43	1,100,625.33	204,170.25	171,830.83	252,473.61	10,130,609.33
<b>Total</b>	<b>10,606,291.17</b>	<b>3,635,045.53</b>	<b>5,250,585.09</b>	<b>2,202,654.91</b>	<b>360,879.65</b>	<b>247,163.78</b>	<b>345,667.80</b>	<b>22,648,287.92</b>

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	3,605	2,826	5,621	2,822	946	552	583	16,954
Floating vs. Fixed	82,219	59,857	133,846	59,725	8,361	4,135	5,016	353,158
Overnight Index Swap	39,637	29,869	70,967	48,283	7,124	6,554	10,291	212,722
<b>Total</b>	<b>125,461</b>	<b>92,551</b>	<b>210,433</b>	<b>110,829</b>	<b>16,431</b>	<b>11,240</b>	<b>15,890</b>	<b>582,833</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

## Interest Rate Position

Positions as at:

08 November 2024

AFN	68.2 Afghani
ALL	91.26 Lek
AMD	386.36 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
AOA	909.051 Kwanza
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CVE	102.77 Cape Verde Escudo
CZK	23.603 Czech Koruna
DJF	177.6 Djibouti Franc
DKK	6.9505 Danish Krone
DOP	59.93 Dominican Peso
DZD	133.1516 Algerian Dinar
EGP	49.19 Egyptian Pound
ERN	15 Nakfa

## Interest Rate Position

Positions as at:

08 November 2024

ETB	120.5996	Ethiopian Birr
EUR	0.932	Euro
FJD	2.2222	Fiji Dollar
FKP	0.777	Falkland Islands Pound
GBP	0.7764	Pound Sterling
GEL	2.7	Lari
GHS	16.3	Cedi
GIP	0.777	Gibraltar Pound
GMD	71.05	Dalasi
GNF	8563	Guinea Franc
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KWD	0.3065	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	492.45	Tenge
LAK	21851	Kip
LBP	89500	Lebanese Pound
LKR	292.75	Sri Lanka Rupee
LRD	189	Liberian Dollar
LSL	17.6004	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8338	Libyan Dinar

## Interest Rate Position

Positions as at:

08 November 2024

MAD	9.8984 Moroccan Dirham
MDL	17.72 Moldovan Leu
MGA	4611.83 Malagasy Ariary
MKD	57.34 Denar
MMK	2093.7 Kyat
MNT	3409 Tugrik
MOP	8.009 Pataca
MRO	356 Ouguiya
MUR	46.37 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.08 Mexican Peso
MXV	2.428 Mexican Unidad de Inversion (UDI)
MYR	4.4 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.6269 Namibia Dollar
NGN	1659.8 Naira
NIO	36.6 Cordoba Oro
NOK	11.0739 Norwegian Krone
NPR	134.85 Nepalese Rupee
NZD	1.6835 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.776 Nuevo Sol
PGK	3.8314 Kina
PHP	58.77 Philippine Peso
PKR	277.5 Pakistan Rupee
PLN	4.055 Zloty
PYG	7813.85 Guarani
QAR	3.6445 Qatari Rial
RON	4.6358 Leu
RSD	109.01 Serbian Dinar
RUB	97.2205 Russian Ruble
RWF	1350.57 Rwanda Franc
SAR	3.7565 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.4815 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.8432 Swedish Krona
SGD	1.3329 Singapore Dollar
SHP	0.7776 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

08 November 2024

SRD	34.56	Surinam Dollar
SSP	3245.4701	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.6135	Lilangeni
THB	34.3	Baht
TJS	10.6	Somoni
TMT	3.4947	New Manat
TND	3.1265	Tunisian Dinar
TOP	2.3057	Pa'anga
TRY	34.1862	Turkish Lira
TTD	6.7395	Trinidad and Tobago Dollar
TWD	32.329	New Taiwan Dollar
TZS	2715	Tanzanian Shilling
UAH	41.35	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	41.56	Peso Uruguayo
UZS	12781.98	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25370	Dong
VUV	118.2	Vatu
WST	2.6688	Tala
XAF	611.39	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	607.25	CFA Franc BCEAO
XPF	110.89	CFP Franc
YER	249.77	Yemeni Rial
ZAR	17.6015	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

04 November 2024 to

08 November 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	184,389.56	292,568.66	476,958.22
<b>Total</b>	<b>184,389.56</b>	<b>292,568.66</b>	<b>476,958.22</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	36,387	50,782	87,169
<b>Total</b>	<b>36,387</b>	<b>50,782</b>	<b>87,169</b>

### 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	32,540.52	14,783.91	69,211.55	102,096.87	6,314.16	10,349.40	227,620.93	14,040.89	476,958.22
<b>Total</b>	<b>32,540.52</b>	<b>14,783.91</b>	<b>69,211.55</b>	<b>102,096.87</b>	<b>6,314.16</b>	<b>10,349.40</b>	<b>227,620.93</b>	<b>14,040.89</b>	<b>476,958.22</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,610	5,629	16,124	26,268	1,578	3,574	31,885	502	87,169
<b>Total</b>	<b>1,610</b>	<b>5,629</b>	<b>16,124</b>	<b>26,268</b>	<b>1,578</b>	<b>3,574</b>	<b>31,885</b>	<b>502</b>	<b>87,169</b>

### 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	413,804.32	40,438.48	11,320.46	2,960.39	7,916.01	518.56	0.00	476,958.22
<b>Total</b>	<b>413,804.32</b>	<b>40,438.48</b>	<b>11,320.46</b>	<b>2,960.39</b>	<b>7,916.01</b>	<b>518.56</b>	<b>0.00</b>	<b>476,958.22</b>

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	85,062	1,309	313	148	297	42	0	87,169
<b>Total</b>	<b>85,062</b>	<b>1,309</b>	<b>313</b>	<b>148</b>	<b>297</b>	<b>42</b>	<b>0</b>	<b>87,169</b>

## Interest Rate Turnover

Turnover for the period:

04 November 2024 to

08 November 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,960.36	212,297.63	223,257.99
Floating vs. Fixed	405,494.42	336,571.69	742,066.10
Overnight Index Swap	1,077,747.30	516,596.78	1,594,344.08
<b>Total</b>	<b>1,494,202.08</b>	<b>1,065,466.10</b>	<b>2,559,668.17</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	124	874	997
Floating vs. Fixed	8,116	4,485	12,601
Overnight Index Swap	7,886	3,646	11,532
<b>Total</b>	<b>16,125</b>	<b>9,005</b>	<b>25,129</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	16,443.13	0.00	21,056.42	0.00	0.00	1,869.67	183,888.77	223,257.99
Floating vs. Fixed	32,113.57	186,537.28	93,880.04	0.47	1,145.58	115,984.68	312,404.48	742,066.10
Overnight Index Swap	922,568.30	0.00	8,164.25	176,290.39	282,235.37	0.00	205,085.78	1,594,344.08
<b>Total</b>	<b>971,124.99</b>	<b>186,537.28</b>	<b>123,100.71</b>	<b>176,290.86</b>	<b>283,380.95</b>	<b>117,854.36</b>	<b>701,379.02</b>	<b>2,559,668.17</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	149	0	154	0	0	79	616	997
Floating vs. Fixed	258	3,458	429	2	39	2,550	5,865	12,601
Overnight Index Swap	7,342	0	87	142	1,983	0	1,978	11,532
<b>Total</b>	<b>7,748</b>	<b>3,458</b>	<b>670</b>	<b>144</b>	<b>2,022</b>	<b>2,629</b>	<b>8,459</b>	<b>25,129</b>

### 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	151,874.77	31,984.85	16,412.71	14,376.94	3,115.58	3,311.26	2,181.87	223,257.99
Floating vs. Fixed	269,921.53	148,328.63	184,594.97	102,013.04	17,204.18	4,782.78	15,220.97	742,066.10
Overnight Index Swap	733,125.34	235,459.23	239,493.08	195,316.16	75,845.11	21,773.04	93,332.13	1,594,344.08
<b>Total</b>	<b>1,154,921.64</b>	<b>415,772.71</b>	<b>440,500.77</b>	<b>311,706.14</b>	<b>96,164.87</b>	<b>29,867.08</b>	<b>110,734.96</b>	<b>2,559,668.17</b>

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	103	82	221	258	108	55	171	997
Floating vs. Fixed	1,954	1,776	3,591	4,052	767	114	347	12,601
Overnight Index Swap	1,461	1,497	2,464	3,119	1,309	200	1,483	11,532
<b>Total</b>	<b>3,518</b>	<b>3,355</b>	<b>6,276</b>	<b>7,429</b>	<b>2,183</b>	<b>369</b>	<b>2,001</b>	<b>25,129</b>