

Foreign Exchange Position

Positions as at: 15 November 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	534,599.23	1,403,202.76	1,937,802.00
Total	534,599.23	1,403,202.76	1,937,802.00

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	70,846	193,827	264,673
Total	70,846	193,827	264,673

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	209,922.80	58,147.81	278,250.22	422,262.57	23,659.08	35,782.97	852,058.21	57,718.33	1,937,802.00
Total	209,922.80	58,147.81	278,250.22	422,262.57	23,659.08	35,782.97	852,058.21	57,718.33	1,937,802.00

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,901	19,223	51,453	74,397	5,439	12,048	89,519	3,694	264,673
Total	8,901	19,223	51,453	74,397	5,439	12,048	89,519	3,694	264,673

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	1,516,362.08	225,630.11	114,895.24	45,695.63	22,376.63	12,108.63	733.68	1,937,802.00
Total	1,516,362.08	225,630.11	114,895.24	45,695.63	22,376.63	12,108.63	733.68	1,937,802.00

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	241,072	10,938	6,208	2,945	2,436	1,014	60	264,673
Total	241,072	10,938	6,208	2,945	2,436	1,014	60	264,673

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	67.86	Afghani
ALL	92.25	Lek
AMD	386.65	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	910.982	Kwanza
ARS	998	Argentine Peso
AUD	1.5418	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8513	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.8513	Bulgarian Lev
BHD	0.3766	Bahraini Dinar
BIF	2906	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

15 November 2024

BND	1.3428	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.8061	Brazilian Real
BSD	1	Bahamian Dollar
BTN	84.367	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3996	Canadian Dollar
CDF	2844.5	Congolese Franc
CHF	0.8859	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	978.77	Chilean Peso
CNY	7.2245	Yuan Renminbi
COP	4477.5	Colombian Peso
COU	0.0836	Unidad de Valor Real
CRC	507.75	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.38	Cape Verde Escudo
CZK	23.898	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.0608	Danish Krone
DOP	60.04	Dominican Peso
DZD	133.3716	Algerian Dinar
EGP	49.29	Egyptian Pound
ERN	15	Nakfa
ETB	121.4567	Ethiopian Birr
EUR	0.9465	Euro
FJD	2.2376	Fiji Dollar
FKP	0.7843	Falkland Islands Pound
GBP	0.7867	Pound Sterling
GEL	2.703	Lari
GHS	16.1	Cedi
GIP	0.7843	Gibraltar Pound
GMD	71.35	Dalasi
GNF	8552	Guinea Franc
GTQ	7.713	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7806	Hong Kong Dollar
HNL	25.0013	Lempira
HRK	7.0385	Croatian Kuna
HTG	131	Gourde
HUF	386.07	Forint
IDR	15770	Rupiah
ILS	3.7424	New Israeli Sheqel
INR	84.416	Indian Rupee

Foreign Exchange Position

Positions as at:

15 November 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.29	Iceland Krona
JMD	157.9	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	155.45	Yen
KES	128.75	Kenyan Shilling
KGS	86.2	Som
KHR	4031	Riel
KMF	465.36	Comoro Franc
KPW	130	North Korean Won
KRW	1404.09	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	492.24	Tenge
LAK	21881	Kip
LBP	89500	Lebanese Pound
LKR	292.2	Sri Lanka Rupee
LRD	184	Liberian Dollar
LSL	18.2318	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8597	Libyan Dinar
MAD	9.9468	Moroccan Dirham
MDL	17.9	Moldovan Leu
MGA	4645.29	Malagasy Ariary
MKD	57.93	Denar
MMK	2093.7	Kyat
MNT	3411	Tugrik
MOP	8.014	Pataca
MRO	356	Ouguiya
MUR	46.74	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.492	Mexican Peso
MXV	2.4768	Mexican Unidad de Inversion (UDI)
MYR	4.446	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.222	Namibia Dollar
NGN	1667.91	Naira
NIO	36.6	Cordoba Oro
NOK	11.135	Norwegian Krone
NPR	135	Nepalese Rupee
NZD	1.7001	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.8085	Nuevo Sol

Foreign Exchange Position

Positions as at:

15 November 2024

PGK	3.9588	Kina
PHP	58.71	Philippine Peso
PKR	277.5	Pakistan Rupee
PLN	4.1074	Zloty
PYG	7797.53	Guarani
QAR	3.6445	Qatari Rial
RON	4.7097	Leu
RSD	110.63	Serbian Dinar
RUB	98.4955	Russian Ruble
RWF	1353.08	Rwanda Franc
SAR	3.7573	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.5895	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.9747	Swedish Krona
SGD	1.3428	Singapore Dollar
SHP	0.7861	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	35.229	Surinam Dollar
SSP	3240.2878	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	13000	Syrian Pound
SZL	18.2098	Lilangeni
THB	34.81	Baht
TJS	10.58	Somoni
TMT	3.4947	New Manat
TND	3.14	Tunisian Dinar
TOP	2.3164	Pa'anga
TRY	34.3501	Turkish Lira
TTD	6.7544	Trinidad and Tobago Dollar
TWD	32.456	New Taiwan Dollar
TZS	2650	Tanzanian Shilling
UAH	41.28	Hryvnia
UGX	3665	Uganda Shilling
USD	1	US Dollar
UYU	42.47	Peso Uruguayo
UZS	12803.03	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25330	Dong
VUV	119.5	Vatu
WST	2.6846	Tala
XAF	620.94	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	614.75	CFA Franc BCEAO
XPF	112.63	CFP Franc

Foreign Exchange Position

Positions as at:

15 November 2024

YER	249.65	Yemeni Rial
ZAR	18.2265	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

15 November 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	680,644.52	294,809.58	975,454.10
Floating vs. Fixed	8,651,808.17	2,508,025.54	11,159,833.71
Overnight Index Swap	7,414,443.69	2,677,677.08	10,092,120.77
Total	16,746,896.39	5,480,512.19	22,227,408.58

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,122	3,756	16,878
Floating vs. Fixed	261,793	84,607	346,400
Overnight Index Swap	174,643	38,541	213,183
Total	449,557	126,903	576,460

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	169,095.14	0.00	24,644.89	52.80	47,186.39	165,100.23	569,374.64	975,454.10
Floating vs. Fixed	689,436.29	4,173,469.25	438,585.84	11,912.79	82,767.30	2,297,828.00	3,465,834.23	11,159,833.71
Overnight Index Swap	4,836,185.15	6,189.30	219,441.68	180,901.40	2,983,625.81	495.10	1,865,282.32	10,092,120.77
Total	5,694,716.58	4,179,658.55	682,672.41	192,866.99	3,113,579.51	2,463,423.34	5,900,491.20	22,227,408.58

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,234	0	194	8	1,095	6,102	6,246	16,878
Floating vs. Fixed	18,093	104,389	19,808	339	3,542	80,064	120,166	346,400
Overnight Index Swap	119,255	194	3,008	1,859	36,167	27	52,674	213,183
Total	140,582	104,583	23,009	2,206	40,803	86,192	179,086	576,460

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	436,984.94	149,509.95	224,907.10	108,984.83	27,345.75	15,316.56	12,404.97	975,454.10
Floating vs. Fixed	4,711,965.28	2,053,391.70	3,193,323.04	940,984.76	126,873.54	56,916.69	76,378.69	11,159,833.71
Overnight Index Swap	5,312,254.59	1,382,197.54	1,725,425.75	1,076,352.57	189,718.04	171,512.76	234,659.53	10,092,120.77
Total	10,461,204.82	3,585,099.19	5,143,655.89	2,126,322.17	343,937.32	243,746.00	323,443.19	22,227,408.58

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	3,569	2,847	5,580	2,816	942	547	577	16,878
Floating vs. Fixed	81,970	58,930	130,405	57,713	8,340	4,064	4,979	346,400
Overnight Index Swap	39,685	30,007	71,421	48,106	7,130	6,652	10,183	213,183
Total	125,224	91,783	207,406	108,634	16,412	11,263	15,739	576,460

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

Interest Rate Position

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15 November 2024

AFN	67.86	Afghani
ALL	92.25	Lek
AMD	386.65	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	910.982	Kwanza
ARS	998	Argentine Peso
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DKK	7.0608	Danish Krone
DOP	60.04	Dominican Peso
DZD	133.3716	Algerian Dinar
EGP	49.29	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

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ETB	121.4567	Ethiopian Birr
EUR	0.9465	Euro
FJD	2.2376	Fiji Dollar
FKP	0.7843	Falkland Islands Pound
GBP	0.7867	Pound Sterling
GEL	2.703	Lari
GHS	16.1	Cedi
GIP	0.7843	Gibraltar Pound
GMD	71.35	Dalasi
GNF	8552	Guinea Franc
GTQ	7.713	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.7806	Hong Kong Dollar
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KZT	492.24	Tenge
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LKR	292.2	Sri Lanka Rupee
LRD	184	Liberian Dollar
LSL	18.2318	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8597	Libyan Dinar

Interest Rate Position

Positions as at:

15 November 2024

MAD	9.9468 Moroccan Dirham
MDL	17.9 Moldovan Leu
MGA	4645.29 Malagasy Ariary
MKD	57.93 Denar
MMK	2093.7 Kyat
MNT	3411 Tugrik
MOP	8.014 Pataca
MRO	356 Ouguiya
MUR	46.74 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.492 Mexican Peso
MXV	2.4768 Mexican Unidad de Inversion (UDI)
MYR	4.446 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.222 Namibia Dollar
NGN	1667.91 Naira
NIO	36.6 Cordoba Oro
NOK	11.135 Norwegian Krone
NPR	135 Nepalese Rupee
NZD	1.7001 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.8085 Nuevo Sol
PGK	3.9588 Kina
PHP	58.71 Philippine Peso
PKR	277.5 Pakistan Rupee
PLN	4.1074 Zloty
PYG	7797.53 Guarani
QAR	3.6445 Qatari Rial
RON	4.7097 Leu
RSD	110.63 Serbian Dinar
RUB	98.4955 Russian Ruble
RWF	1353.08 Rwanda Franc
SAR	3.7573 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.5895 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.9747 Swedish Krona
SGD	1.3428 Singapore Dollar
SHP	0.7861 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

15 November 2024

SRD	35.229	Surinam Dollar
SSP	3240.2878	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.2098	Lilangeni
THB	34.81	Baht
TJS	10.58	Somoni
TMT	3.4947	New Manat
TND	3.14	Tunisian Dinar
TOP	2.3164	Pa'anga
TRY	34.3501	Turkish Lira
TTD	6.7544	Trinidad and Tobago Dollar
TWD	32.456	New Taiwan Dollar
TZS	2650	Tanzanian Shilling
UAH	41.28	Hryvnia
UGX	3665	Uganda Shilling
USD	1	US Dollar
UYU	42.47	Peso Uruguayo
UZS	12803.03	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25330	Dong
VUV	119.5	Vatu
WST	2.6846	Tala
XAF	620.94	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	614.75	CFA Franc BCEAO
XPF	112.63	CFP Franc
YER	249.65	Yemeni Rial
ZAR	18.2265	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

11 November 2024 to

15 November 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	174,447.23	240,021.62	414,468.84
Total	174,447.23	240,021.62	414,468.84

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	28,086	40,161	68,247
Total	28,086	40,161	68,247

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	36,913.19	15,607.92	70,582.04	86,839.02	5,766.49	11,997.35	178,608.50	8,154.33	414,468.84
Total	36,913.19	15,607.92	70,582.04	86,839.02	5,766.49	11,997.35	178,608.50	8,154.33	414,468.84

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,634	4,970	13,058	19,986	1,165	3,562	23,455	419	68,247
Total	1,634	4,970	13,058	19,986	1,165	3,562	23,455	419	68,247

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	354,906.52	43,731.99	5,535.20	4,283.26	5,414.72	533.61	63.56	414,468.84
Total	354,906.52	43,731.99	5,535.20	4,283.26	5,414.72	533.61	63.56	414,468.84

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	65,894	1,657	217	198	246	34	3	68,247
Total	65,894	1,657	217	198	246	34	3	68,247

Interest Rate Turnover

Turnover for the period:

11 November 2024 to

15 November 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,288.29	217,168.37	236,456.66
Floating vs. Fixed	565,229.26	435,809.33	1,001,038.59
Overnight Index Swap	898,959.24	523,591.00	1,422,550.25
Total	1,483,476.79	1,176,568.70	2,660,045.49

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	280	912	1,192
Floating vs. Fixed	15,845	5,747	21,592
Overnight Index Swap	7,456	3,803	11,259
Total	23,581	10,462	34,043

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	13,526.11	0.00	20,920.26	0.00	0.00	6,982.29	195,027.99	236,456.66
Floating vs. Fixed	99,217.81	307,578.52	7,221.20	1.16	1,989.77	161,729.16	423,300.96	1,001,038.59
Overnight Index Swap	989,407.64	0.00	1,894.78	2,431.89	283,332.41	38.56	145,444.96	1,422,550.25
Total	1,102,151.57	307,578.52	30,036.25	2,433.05	285,322.18	168,750.01	763,773.91	2,660,045.49

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	130	0	182	0	0	192	688	1,192
Floating vs. Fixed	177	10,154	362	5	20	3,234	7,641	21,592
Overnight Index Swap	6,850	0	168	137	2,374	3	1,728	11,259
Total	7,157	10,154	712	142	2,394	3,429	10,057	34,043

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	154,231.78	33,407.06	25,311.26	16,723.91	2,195.51	3,165.47	1,421.68	236,456.66
Floating vs. Fixed	407,339.80	229,825.41	245,495.69	98,822.33	16,782.18	1,289.67	1,483.51	1,001,038.59
Overnight Index Swap	833,260.89	191,173.41	215,817.22	124,135.86	30,807.81	7,836.62	19,518.45	1,422,550.25
Total	1,394,832.46	454,405.87	486,624.17	239,682.10	49,785.49	12,291.76	22,423.65	2,660,045.49

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	124	113	297	325	104	62	168	1,192
Floating vs. Fixed	3,950	3,878	7,372	5,048	929	159	258	21,592
Overnight Index Swap	1,440	1,478	2,749	2,959	1,237	265	1,132	11,259
Total	5,513	5,468	10,417	8,332	2,270	486	1,558	34,043