

Foreign Exchange Position

Positions as at: 22 November 2024

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	534,496.63	1,377,659.86	1,912,156.49
Total	534,496.63	1,377,659.86	1,912,156.49

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	72,347	195,050	267,397
Total	72,347	195,050	267,397

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	215,038.58	59,651.88	282,305.56	423,559.64	22,956.00	35,752.13	830,145.28	42,747.42	1,912,156.49
Total	215,038.58	59,651.88	282,305.56	423,559.64	22,956.00	35,752.13	830,145.28	42,747.42	1,912,156.49

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,055	19,784	51,291	76,726	5,131	12,214	89,409	3,787	267,397
Total	9,055	19,784	51,291	76,726	5,131	12,214	89,409	3,787	267,397

By Product and Residual Maturity

Outstanding Notional (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	1,490,786.22	227,414.19	113,793.60	44,766.44	22,088.65	12,328.21	979.17	1,912,156.49
Total	1,490,786.22	227,414.19	113,793.60	44,766.44	22,088.65	12,328.21	979.17	1,912,156.49

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	243,341	11,291	6,216	2,930	2,505	1,044	70	267,397
Total	243,341	11,291	6,216	2,930	2,505	1,044	70	267,397

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	68.15	Afghani
ALL	92.66	Lek
AMD	388.19	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	910.982	Kwanza
ARS	1002.5	Argentine Peso
AUD	1.5366	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8547	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.8547	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	2907.3	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 22 November 2024

BND	1.3425	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.7725	Brazilian Real
BSD	1	Bahamian Dollar
BTN	84.344	Ngultrum
BWP	13.5501	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3972	Canadian Dollar
CDF	2835	Congolese Franc
CHF	0.8839	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	972.79	Chilean Peso
CNY	7.2459	Yuan Renminbi
COP	4387.49	Colombian Peso
COU	0.0848	Unidad de Valor Real
CRC	505.25	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.57	Cape Verde Escudo
CZK	23.954	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.0741	Danish Krone
DOP	60.07	Dominican Peso
DZD	133.1833	Algerian Dinar
EGP	49.67	Egyptian Pound
ERN	15	Nakfa
ETB	122.1	Ethiopian Birr
EUR	0.9483	Euro
FJD	2.2361	Fiji Dollar
FKP	0.7877	Falkland Islands Pound
GBP	0.7903	Pound Sterling
GEL	2.716	Lari
GHS	15.85	Cedi
GIP	0.7877	Gibraltar Pound
GMD	71.48	Dalasi
GNF	8555	Guinea Franc
GTQ	7.709	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.7835	Hong Kong Dollar
HNL	25.0409	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.821	Gourde
HUF	388.52	Forint
IDR	15860	Rupiah
ILS	3.7316	New Israeli Sheqel
INR	84.36	Indian Rupee

Foreign Exchange Position

Positions as at:	22 November 2024
IQD	1309 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	137.84 Iceland Krona
JMD	157.91 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	155.43 Yen
KES	129 Kenyan Shilling
KGS	86.5 Som
KHR	4023 Riel
KMF	464.54 Comoro Franc
KPW	130 North Korean Won
KRW	1398.02 Won
KWD	0.307 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	496.3 Tenge
LAK	21879 Kip
LBP	89500 Lebanese Pound
LKR	290.9 Sri Lanka Rupee
LRD	180 Liberian Dollar
LSL	18.1163 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.8669 Libyan Dinar
MAD	9.9832 Moroccan Dirham
MDL	18.15 Moldovan Leu
MGA	4655.66 Malagasy Ariary
MKD	58.18 Denar
MMK	2093.7 Kyat
MNT	3415 Tugrik
MOP	8.017 Pataca
MRO	356 Ouguiya
MUR	46.15 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.255 Mexican Peso
MXV	2.446 Mexican Unidad de Inversion (UDI)
MYR	4.469 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.1163 Namibia Dollar
NGN	1669.07 Naira
NIO	36.6 Cordoba Oro
NOK	11.0426 Norwegian Krone
NPR	135.06 Nepalese Rupee
NZD	1.7018 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.798 Nuevo Sol

Foreign Exchange Position

Positions as at:		22 November 2024
PGK	3.8358	Kina
PHP	58.98	Philippine Peso
PKR	277.8	Pakistan Rupee
PLN	4.1091	Zloty
PYG	7804.43	Guarani
QAR	3.6346	Qatari Rial
RON	4.7173	Leu
RSD	110.84	Serbian Dinar
RUB	100.5955	Russian Ruble
RWF	1355	Rwanda Franc
SAR	3.7542	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.6138	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	11.0162	Swedish Krona
SGD	1.3425	Singapore Dollar
SHP	0.7901	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	35.06	Surinam Dollar
SSP	3240.2878	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.1028	Lilangeni
THB	34.67	Baht
TJS	10.61	Somoni
TMT	3.4947	New Manat
TND	3.148	Tunisian Dinar
TOP	2.318	Pa'anga
TRY	34.4415	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	32.495	New Taiwan Dollar
TZS	2640	Tanzanian Shilling
UAH	41.29	Hryvnia
UGX	3685	Uganda Shilling
USD	1	US Dollar
UYU	42.6	Peso Uruguayo
UZS	12850.93	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25415	Dong
VUV	116	Vatu
WST	2.686	Tala
XAF	622.06	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	617	CFA Franc BCEAO
XPF	112.83	CFP Franc

Foreign Exchange Position

Positions as at: 22 November 2024

YER	249.85	Yemeni Rial
ZAR	18.1186	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 22 November 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	686,914.51	281,372.44	968,286.95
Floating vs. Fixed	8,338,996.02	2,462,331.62	10,801,327.64
Overnight Index Swap	6,927,370.00	2,779,293.90	9,706,663.89
Total	15,953,280.53	5,522,997.96	21,476,278.49

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,097	3,764	16,861
Floating vs. Fixed	248,305	85,109	333,414
Overnight Index Swap	175,344	39,911	215,255
Total	436,745	128,784	565,529

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	163,847.98	0.00	24,295.57	52.56	46,947.98	164,825.08	568,317.78	968,286.95
Floating vs. Fixed	650,178.12	3,788,969.40	440,449.04	11,860.06	82,822.65	2,324,609.48	3,502,438.90	10,801,327.64
Overnight Index Swap	4,689,219.98	6,171.02	211,573.31	180,124.77	2,718,682.02	494.92	1,900,397.87	9,706,663.89
Total	5,503,246.08	3,795,140.42	676,317.92	192,037.39	2,848,452.65	2,489,929.48	5,971,154.55	21,476,278.49

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,240	0	174	8	1,092	6,069	6,279	16,861
Floating vs. Fixed	18,118	90,035	19,824	346	3,544	80,605	120,942	333,414
Overnight Index Swap	120,260	194	2,978	1,811	36,700	27	53,285	215,255
Total	141,618	90,229	22,976	2,165	41,335	86,701	180,506	565,529

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	429,801.25	150,480.65	225,260.55	107,134.54	27,794.84	15,301.42	12,513.72	968,286.95
Floating vs. Fixed	4,650,811.59	1,924,021.36	3,043,095.58	920,356.45	129,235.06	56,675.57	77,132.04	10,801,327.64
Overnight Index Swap	4,902,258.34	1,389,291.03	1,740,145.91	1,082,267.26	188,158.83	172,610.93	231,931.60	9,706,663.89
Total	9,982,871.18	3,463,793.03	5,008,502.04	2,109,758.24	345,188.72	244,587.91	321,577.36	21,476,278.49

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	3,529	2,854	5,609	2,802	949	542	576	16,861
Floating vs. Fixed	80,152	56,367	122,441	56,953	8,425	4,050	5,027	333,414
Overnight Index Swap	39,699	30,417	72,417	48,742	7,079	6,741	10,161	215,255
Total	123,379	89,638	200,466	108,496	16,453	11,333	15,764	565,529

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	68.15	Afghani
ALL	92.66	Lek
AMD	388.19	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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DJF	177.6	Djibouti Franc
DKK	7.0741	Danish Krone
DOP	60.07	Dominican Peso
DZD	133.1833	Algerian Dinar
EGP	49.67	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	122.1	Ethiopian Birr
EUR	0.9483	Euro
FJD	2.2361	Fiji Dollar
FKP	0.7877	Falkland Islands Pound
GBP	0.7903	Pound Sterling
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GHS	15.85	Cedi
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GMD	71.48	Dalasi
GNF	8555	Guinea Franc
GTQ	7.709	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.7835	Hong Kong Dollar
HNL	25.0409	Lempira
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IRR	42000	Iranian Rial
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JMD	157.91	Jamaican Dollar
JOD	0.708	Jordanian Dinar
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KMF	464.54	Comoro Franc
KPW	130	North Korean Won
KRW	1398.02	Won
KWD	0.307	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	496.3	Tenge
LAK	21879	Kip
LBP	89500	Lebanese Pound
LKR	290.9	Sri Lanka Rupee
LRD	180	Liberian Dollar
LSL	18.1163	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8669	Libyan Dinar

Interest Rate Position

Positions as at:

22 November 2024

MAD	9.9832 Moroccan Dirham
MDL	18.15 Moldovan Leu
MGA	4655.66 Malagasy Ariary
MKD	58.18 Denar
MMK	2093.7 Kyat
MNT	3415 Tugrik
MOP	8.017 Pataca
MRO	356 Ouguiya
MUR	46.15 Mauritius Rupee
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NAD	18.1163 Namibia Dollar
NGN	1669.07 Naira
NIO	36.6 Cordoba Oro
NOK	11.0426 Norwegian Krone
NPR	135.06 Nepalese Rupee
NZD	1.7018 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.798 Nuevo Sol
PGK	3.8358 Kina
PHP	58.98 Philippine Peso
PKR	277.8 Pakistan Rupee
PLN	4.1091 Zloty
PYG	7804.43 Guarani
QAR	3.6346 Qatari Rial
RON	4.7173 Leu
RSD	110.84 Serbian Dinar
RUB	100.5955 Russian Ruble
RWF	1355 Rwanda Franc
SAR	3.7542 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	13.6138 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	11.0162 Swedish Krona
SGD	1.3425 Singapore Dollar
SHP	0.7901 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

22 November 2024

SRD	35.06	Surinam Dollar
SSP	3240.2878	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.1028	Lilangeni
THB	34.67	Baht
TJS	10.61	Somoni
TMT	3.4947	New Manat
TND	3.148	Tunisian Dinar
TOP	2.318	Pa'anga
TRY	34.4415	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	32.495	New Taiwan Dollar
TZS	2640	Tanzanian Shilling
UAH	41.29	Hryvnia
UGX	3685	Uganda Shilling
USD	1	US Dollar
UYU	42.6	Peso Uruguayo
UZS	12850.93	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25415	Dong
VUV	116	Vatu
WST	2.686	Tala
XAF	622.06	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	617	CFA Franc BCEAO
XPF	112.83	CFP Franc
YER	249.85	Yemeni Rial
ZAR	18.1186	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 18 November 2024 to 22 November 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	139,390.97	197,705.59	337,096.56
Total	139,390.97	197,705.59	337,096.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,265	33,566	57,831
Total	24,265	33,566	57,831

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	21,730.76	15,217.02	59,483.91	83,527.84	5,658.16	8,836.35	136,506.26	6,136.25	337,096.56
Total	21,730.76	15,217.02	59,483.91	83,527.84	5,658.16	8,836.35	136,506.26	6,136.25	337,096.56

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,273	4,207	10,380	18,777	1,085	2,761	18,928	421	57,831
Total	1,273	4,207	10,380	18,777	1,085	2,761	18,928	421	57,831

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	299,733.14	27,372.27	3,327.69	2,897.08	2,967.89	553.00	245.49	337,096.56
Total	299,733.14	27,372.27	3,327.69	2,897.08	2,967.89	553.00	245.49	337,096.56

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	55,844	1,303	195	173	253	54	10	57,831
Total	55,844	1,303	195	173	253	54	10	57,831

Interest Rate Turnover

Turnover for the period: 18 November 2024 to 22 November 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	47,152.56	196,319.15	243,471.71
Floating vs. Fixed	634,761.86	277,308.16	912,070.01
Overnight Index Swap	556,399.76	728,313.33	1,284,713.09
Total	1,238,314.18	1,201,940.64	2,440,254.82

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	326	835	1,161
Floating vs. Fixed	11,083	4,337	15,420
Overnight Index Swap	6,415	3,879	10,294
Total	17,823	9,051	26,874

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,591.46	0.00	19,428.09	0.00	0.00	4,380.37	211,071.80	243,471.71
Floating vs. Fixed	9,232.49	350,767.35	12,189.83	1.72	209.30	128,001.70	411,667.62	912,070.01
Overnight Index Swap	340,153.67	0.00	5,203.72	2,537.74	674,912.52	0.00	261,905.46	1,284,713.09
Total	357,977.62	350,767.35	36,821.64	2,539.46	675,121.81	132,382.07	884,644.88	2,440,254.82

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	138	0	118	0	0	92	814	1,161
Floating vs. Fixed	240	5,356	298	8	12	2,616	6,891	15,420
Overnight Index Swap	4,810	0	95	71	2,354	0	2,964	10,294
Total	5,187	5,356	511	79	2,366	2,707	10,668	26,874

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	164,063.45	32,824.74	21,075.59	16,611.47	2,956.69	3,570.65	2,369.13	243,471.71
Floating vs. Fixed	379,336.76	159,091.74	249,545.67	99,559.69	17,643.09	2,423.36	4,469.70	912,070.01
Overnight Index Swap	870,812.53	153,956.49	151,466.00	78,465.47	20,521.91	2,784.66	6,706.02	1,284,713.09
Total	1,414,212.73	345,872.97	422,087.26	194,636.63	41,121.70	8,778.68	13,544.84	2,440,254.82

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	145	84	254	311	131	60	177	1,161
Floating vs. Fixed	2,968	2,057	4,714	4,309	850	180	343	15,420
Overnight Index Swap	1,309	1,405	2,958	3,039	839	122	623	10,294
Total	4,421	3,546	7,926	7,659	1,820	362	1,142	26,874