

Foreign Exchange Position

Positions as at: 29 November 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	496,665.83	1,390,148.81	1,886,814.64
Total	496,665.83	1,390,148.81	1,886,814.64

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,896	198,112	263,007
Total	64,896	198,112	263,007

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	212,083.39	56,071.13	285,323.16	420,851.13	22,527.57	33,116.10	812,993.94	43,848.22	1,886,814.64
Total	212,083.39	56,071.13	285,323.16	420,851.13	22,527.57	33,116.10	812,993.94	43,848.22	1,886,814.64

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,047	19,491	53,621	71,490	5,277	12,153	88,383	3,546	263,007
Total	9,047	19,491	53,621	71,490	5,277	12,153	88,383	3,546	263,007

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	1,469,777.99	226,773.95	112,408.49	43,115.69	21,565.21	12,215.49	957.84	1,886,814.64
Total	1,469,777.99	226,773.95	112,408.49	43,115.69	21,565.21	12,215.49	957.84	1,886,814.64

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	239,025	11,521	6,205	2,824	2,336	1,026	70	263,007
Total	239,025	11,521	6,205	2,824	2,336	1,026	70	263,007

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	67.9	Afghani
ALL	92.7	Lek
AMD	390.63	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	910.982	Kwanza
ARS	1007.5	Argentine Peso
AUD	1.5387	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8508	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.8506	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2908.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 29 November 2024

BND	1.3402	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.9377	Brazilian Real
BSD	1	Bahamian Dollar
BTN	84.402	Ngultrum
BWP	13.5501	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.4028	Canadian Dollar
CDF	2845.5	Congolese Franc
CHF	0.8817	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	977.1	Chilean Peso
CNY	7.2458	Yuan Renminbi
COP	4383.5	Colombian Peso
COU	0.0849	Unidad de Valor Real
CRC	507.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.35	Cape Verde Escudo
CZK	23.887	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.0579	Danish Krone
DOP	60.19	Dominican Peso
DZD	132.8744	Algerian Dinar
EGP	49.62	Egyptian Pound
ERN	15	Nakfa
ETB	123.89	Ethiopian Birr
EUR	0.9463	Euro
FJD	2.2336	Fiji Dollar
FKP	0.7949	Falkland Islands Pound
GBP	0.7885	Pound Sterling
GEL	2.716	Lari
GHS	15.45	Cedi
GIP	0.7949	Gibraltar Pound
GMD	71.7	Dalasi
GNF	8549	Guinea Franc
GTQ	7.706	Quetzal
GYD	207.77	Guyana Dollar
HKD	7.7816	Hong Kong Dollar
HNL	25.1018	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.576	Gourde
HUF	390.68	Forint
IDR	15925	Rupiah
ILS	3.6527	New Israeli Sheqel
INR	84.41	Indian Rupee

Foreign Exchange Position

Positions as at:		29 November 2024
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	136.78	Iceland Krona
JMD	156.71	Jamaican Dollar
JOD	0.7095	Jordanian Dinar
JPY	151.1	Yen
KES	129	Kenyan Shilling
KGS	86.8	Som
KHR	4020	Riel
KMF	466.3	Comoro Franc
KPW	130	North Korean Won
KRW	1388.58	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	502.34	Tenge
LAK	21878	Kip
LBP	89500	Lebanese Pound
LKR	290.9	Sri Lanka Rupee
LRD	179	Liberian Dollar
LSL	18.1863	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8821	Libyan Dinar
MAD	9.9975	Moroccan Dirham
MDL	18.23	Moldovan Leu
MGA	4674.48	Malagasy Ariary
MKD	58.14	Denar
MMK	2093.7	Kyat
MNT	3417	Tugrik
MOP	8.015	Pataca
MRO	356	Ouguiya
MUR	46.57	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.58	Mexican Peso
MXV	2.4808	Mexican Unidad de Inversion (UDI)
MYR	4.44	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.1863	Namibia Dollar
NGN	1677.66	Naira
NIO	36.6	Cordoba Oro
NOK	11.0271	Norwegian Krone
NPR	135.12	Nepalese Rupee
NZD	1.6964	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.7482	Nuevo Sol

Foreign Exchange Position

Positions as at:	29 November 2024
PGK	3.8417 Kina
PHP	58.684 Philippine Peso
PKR	277.52 Pakistan Rupee
PLN	4.0714 Zloty
PYG	7800 Guarani
QAR	3.6342 Qatari Rial
RON	4.7068 Leu
RSD	110.6 Serbian Dinar
RUB	113.1455 Russian Ruble
RWF	1358.96 Rwanda Franc
SAR	3.755 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.4273 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.9092 Swedish Krona
SGD	1.3402 Singapore Dollar
SHP	0.79 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling
SRD	35.471 Surinam Dollar
SSP	3556.2642 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.159 Lilangeni
THB	34.43 Baht
TJS	10.7 Somoni
TMT	3.4947 New Manat
TND	3.1407 Tunisian Dinar
TOP	2.3164 Pa'anga
TRY	34.6206 Turkish Lira
TTD	6.7643 Trinidad and Tobago Dollar
TWD	32.463 New Taiwan Dollar
TZS	2635 Tanzanian Shilling
UAH	41.52 Hryvnia
UGX	3685 Uganda Shilling
USD	1 US Dollar
UYU	42.82 Peso Uruguayo
UZS	12843.38 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25375 Dong
VUV	120.34 Vatu
WST	2.6525 Tala
XAF	620.7 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	621.5 CFA Franc BCEAO
XPF	112.6 CFP Franc

Foreign Exchange Position

Positions as at: 29 November 2024

YER	249.3	Yemeni Rial
ZAR	18.1722	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 29 November 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	742,289.97	273,108.01	1,015,397.98
Floating vs. Fixed	8,326,968.54	2,432,355.37	10,759,323.91
Overnight Index Swap	7,395,585.03	2,889,418.66	10,285,003.69
Total	16,464,843.54	5,594,882.05	22,059,725.59

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,308	3,702	18,010
Floating vs. Fixed	245,741	84,103	329,844
Overnight Index Swap	175,978	36,473	212,450
Total	436,026	124,278	560,304

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	168,913.12	0.00	24,693.23	52.68	108,666.84	164,821.72	548,250.39	1,015,397.98
Floating vs. Fixed	647,525.99	3,832,454.64	441,876.18	11,782.45	62,374.94	2,333,960.00	3,429,349.71	10,759,323.91
Overnight Index Swap	4,957,496.27	6,171.11	213,668.15	179,746.64	3,109,684.25	495.04	1,817,742.24	10,285,003.69
Total	5,773,935.38	3,838,625.75	680,237.56	191,581.77	3,280,726.02	2,499,276.76	5,795,342.34	22,059,725.59

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,253	0	176	8	2,277	6,068	6,229	18,010
Floating vs. Fixed	18,068	89,948	19,902	338	2,864	80,358	118,367	329,844
Overnight Index Swap	120,194	194	3,001	1,769	33,118	27	54,148	212,450
Total	141,515	90,142	23,079	2,115	38,259	86,452	178,744	560,304

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	468,433.51	150,985.81	230,815.57	109,348.56	28,053.32	15,210.12	12,551.09	1,015,397.98
Floating vs. Fixed	4,653,979.09	1,921,967.46	3,004,598.59	919,769.12	125,044.26	56,470.07	77,495.33	10,759,323.91
Overnight Index Swap	5,475,729.80	1,407,902.04	1,730,931.66	1,077,531.19	186,171.80	171,214.01	235,523.19	10,285,003.69
Total	10,598,142.40	3,480,855.31	4,966,345.82	2,106,648.87	339,269.38	242,894.20	325,569.61	22,059,725.59

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	4,554	2,853	5,714	2,840	946	533	571	18,010
Floating vs. Fixed	79,835	56,217	120,508	56,282	7,986	4,001	5,016	329,844
Overnight Index Swap	39,839	30,324	71,341	47,772	6,900	6,237	10,039	212,450
Total	124,227	89,394	197,563	106,893	15,832	10,770	15,626	560,304

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at: 29 November 2024

AFN	67.9	Afghani
ALL	92.7	Lek
AMD	390.63	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	910.982	Kwanza
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DKK	7.0579	Danish Krone
DOP	60.19	Dominican Peso
DZD	132.8744	Algerian Dinar
EGP	49.62	Egyptian Pound
ERN	15	Nakfa

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ETB	123.89	Ethiopian Birr
EUR	0.9463	Euro
FJD	2.2336	Fiji Dollar
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LVL	0.5078	Latvian Lats
LYD	4.8821	Libyan Dinar

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MAD	9.9975 Moroccan Dirham
MDL	18.23 Moldovan Leu
MGA	4674.48 Malagasy Ariary
MKD	58.14 Denar
MMK	2093.7 Kyat
MNT	3417 Tugrik
MOP	8.015 Pataca
MRO	356 Ouguiya
MUR	46.57 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.58 Mexican Peso
MXV	2.4808 Mexican Unidad de Inversion (UDI)
MYR	4.44 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.1863 Namibia Dollar
NGN	1677.66 Naira
NIO	36.6 Cordoba Oro
NOK	11.0271 Norwegian Krone
NPR	135.12 Nepalese Rupee
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PAB	1 Balboa
PEN	3.7482 Nuevo Sol
PGK	3.8417 Kina
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PKR	277.52 Pakistan Rupee
PLN	4.0714 Zloty
PYG	7800 Guarani
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RON	4.7068 Leu
RSD	110.6 Serbian Dinar
RUB	113.1455 Russian Ruble
RWF	1358.96 Rwanda Franc
SAR	3.755 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.4273 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.9092 Swedish Krona
SGD	1.3402 Singapore Dollar
SHP	0.79 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

29 November 2024

SRD	35.471	Surinam Dollar
SSP	3556.2642	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.159	Lilangeni
THB	34.43	Baht
TJS	10.7	Somoni
TMT	3.4947	New Manat
TND	3.1407	Tunisian Dinar
TOP	2.3164	Pa'anga
TRY	34.6206	Turkish Lira
TTD	6.7643	Trinidad and Tobago Dollar
TWD	32.463	New Taiwan Dollar
TZS	2635	Tanzanian Shilling
UAH	41.52	Hryvnia
UGX	3685	Uganda Shilling
USD	1	US Dollar
UYU	42.82	Peso Uruguayo
UZS	12843.38	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25375	Dong
VUV	120.34	Vatu
WST	2.6525	Tala
XAF	620.7	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	621.5	CFA Franc BCEAO
XPF	112.6	CFP Franc
YER	249.3	Yemeni Rial
ZAR	18.1722	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 25 November 2024 to 29 November 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	145,218.70	251,714.39	396,933.08
Total	145,218.70	251,714.39	396,933.08

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,860	41,514	67,373
Total	25,860	41,514	67,373

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	23,512.43	13,643.79	100,753.49	94,338.53	5,845.68	7,316.71	145,689.51	5,832.93	396,933.08
Total	23,512.43	13,643.79	100,753.49	94,338.53	5,845.68	7,316.71	145,689.51	5,832.93	396,933.08

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,431	4,401	18,771	18,040	1,562	2,733	20,056	382	67,373
Total	1,431	4,401	18,771	18,040	1,562	2,733	20,056	382	67,373

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	349,286.47	31,901.94	9,342.51	2,394.73	3,747.55	250.99	8.90	396,933.08
Total	349,286.47	31,901.94	9,342.51	2,394.73	3,747.55	250.99	8.90	396,933.08

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	65,115	1,623	268	127	210	29	3	67,373
Total	65,115	1,623	268	127	210	29	3	67,373

Interest Rate Turnover

Turnover for the period: 25 November 2024 to 29 November 2024

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	192,992.23	191,842.63	384,834.87
Floating vs. Fixed	902,916.11	268,638.08	1,171,554.19
Overnight Index Swap	1,648,418.65	831,148.90	2,479,567.55
Total	2,744,327.00	1,291,629.61	4,035,956.61

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,536	865	3,401
Floating vs. Fixed	17,130	4,039	21,169
Overnight Index Swap	10,475	4,115	14,589
Total	30,140	9,018	39,158

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	18,078.09	0.00	19,438.38	0.00	107,379.91	6,489.66	233,448.82	384,834.87
Floating vs. Fixed	16,626.98	207,679.60	9,446.31	0.00	563.75	142,392.31	794,845.24	1,171,554.19
Overnight Index Swap	1,259,751.76	0.00	7,894.64	11,599.92	801,434.99	0.00	398,886.23	2,479,567.55
Total	1,294,456.83	207,679.60	36,779.33	11,599.92	909,378.66	148,881.97	1,427,180.29	4,035,956.61

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	176	0	121	0	1,988	138	978	3,401
Floating vs. Fixed	219	3,560	392	0	21	2,795	14,183	21,169
Overnight Index Swap	7,722	0	67	84	2,323	0	4,394	14,589
Total	8,116	3,560	580	84	4,332	2,933	19,554	39,158

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	242,221.08	48,207.96	45,859.62	34,826.44	6,015.02	4,085.13	3,619.62	384,834.87
Floating vs. Fixed	430,194.36	225,417.81	314,228.14	159,394.62	30,408.29	5,659.42	6,251.54	1,171,554.19
Overnight Index Swap	1,888,596.46	145,119.64	221,513.44	147,285.08	31,288.28	15,116.37	30,648.29	2,479,567.55
Total	2,561,011.90	418,745.41	581,601.20	341,506.14	67,711.59	24,860.92	40,519.45	4,035,956.61

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	1,388	224	672	644	202	75	197	3,401
Floating vs. Fixed	3,660	3,094	5,954	6,631	1,116	317	398	21,169
Overnight Index Swap	2,131	1,453	3,935	4,288	1,159	280	1,345	14,589
Total	7,178	4,771	10,560	11,563	2,477	671	1,940	39,158