

Foreign Exchange Position

Positions as at: 06 December 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	546,516.54	1,432,349.42	1,978,865.96
Total	546,516.54	1,432,349.42	1,978,865.96

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	73,327	213,804	287,131
Total	73,327	213,804	287,131

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	206,223.19	57,696.80	312,168.13	454,714.96	24,845.31	34,850.93	852,138.17	36,228.47	1,978,865.96
Total	206,223.19	57,696.80	312,168.13	454,714.96	24,845.31	34,850.93	852,138.17	36,228.47	1,978,865.96

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,051	19,772	62,008	78,278	5,666	12,992	95,737	3,628	287,131
Total	9,051	19,772	62,008	78,278	5,666	12,992	95,737	3,628	287,131

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	1,539,633.22	246,448.22	111,688.59	44,641.28	23,550.01	11,950.37	954.28	1,978,865.96
Total	1,539,633.22	246,448.22	111,688.59	44,641.28	23,550.01	11,950.37	954.28	1,978,865.96

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	261,566	12,905	6,199	2,941	2,418	1,034	68	287,131
Total	261,566	12,905	6,199	2,941	2,418	1,034	68	287,131

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	68.8	Afghani
ALL	93.3	Lek
AMD	400.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.303	Kwanza
ARS	1012	Argentine Peso
AUD	1.5545	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8603	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.8605	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2909.35	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

06 December 2024

BND	1.3438	Brunei Dollar
BOB	6.85	Boliviano
BRL	6.0409	Brazilian Real
BSD	1	Bahamian Dollar
BTN	84.714	Ngultrum
BWP	13.624	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.4073	Canadian Dollar
CDF	2846	Congolese Franc
CHF	0.8841	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	973.95	Chilean Peso
CNY	7.2632	Yuan Renminbi
COP	4437.5	Colombian Peso
COU	0.0846	Unidad de Valor Real
CRC	513.2	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	104.88	Cape Verde Escudo
CZK	23.917	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.0949	Danish Krone
DOP	59.91	Dominican Peso
DZD	133.1478	Algerian Dinar
EGP	49.76	Egyptian Pound
ERN	15	Nakfa
ETB	119.1888	Ethiopian Birr
EUR	0.9513	Euro
FJD	2.2442	Fiji Dollar
FKP	0.7874	Falkland Islands Pound
GBP	0.787	Pound Sterling
GEL	2.795	Lari
GHS	14.85	Cedi
GIP	0.7874	Gibraltar Pound
GMD	71.8	Dalasi
GNF	8555	Guinea Franc
GTQ	7.703	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7844	Hong Kong Dollar
HNL	25.142	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.7	Gourde
HUF	393.13	Forint
IDR	15925	Rupiah
ILS	3.6177	New Israeli Sheqel
INR	84.693	Indian Rupee

Foreign Exchange Position

Positions as at:

06 December 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.26	Iceland Krona
JMD	156.15	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	150.6	Yen
KES	129	Kenyan Shilling
KGS	86.8	Som
KHR	4052	Riel
KMF	469.21	Comoro Franc
KPW	130	North Korean Won
KRW	1411.13	Won
KWD	0.3072	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	524.35	Tenge
LAK	21855	Kip
LBP	89500	Lebanese Pound
LKR	290.35	Sri Lanka Rupee
LRD	178	Liberian Dollar
LSL	18.1479	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.806	Libyan Dinar
MAD	9.9466	Moroccan Dirham
MDL	18.22	Moldovan Leu
MGA	4590.01	Malagasy Ariary
MKD	58.39	Denar
MMK	2093.7	Kyat
MNT	3397	Tugrik
MOP	8.018	Pataca
MRO	356	Ouguiya
MUR	46.52	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.277	Mexican Peso
MXV	2.4358	Mexican Unidad de Inversion (UDI)
MYR	4.45	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.16	Namibia Dollar
NGN	1618.62	Naira
NIO	36.6	Cordoba Oro
NOK	11.0513	Norwegian Krone
NPR	135.58	Nepalese Rupee
NZD	1.7091	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.738	Nuevo Sol

Foreign Exchange Position

Positions as at:

06 December 2024

PGK	3.8476	Kina
PHP	58.15	Philippine Peso
PKR	277.5	Pakistan Rupee
PLN	4.0685	Zloty
PYG	7811.79	Guarani
QAR	3.645	Qatari Rial
RON	4.7316	Leu
RSD	111.18	Serbian Dinar
RUB	104.9955	Russian Ruble
RWF	1342.53	Rwanda Franc
SAR	3.7582	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.6646	Seychelles Rupee
SDG	598.7502	Sudanese Pound
SEK	10.9227	Swedish Krona
SGD	1.3438	Singapore Dollar
SHP	0.7881	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	35.06	Surinam Dollar
SSP	3667.9627	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.139	Lilangeni
THB	34.23	Baht
TJS	10.86	Somoni
TMT	3.4947	New Manat
TND	3.158	Tunisian Dinar
TOP	2.3218	Pa'anga
TRY	34.62	Turkish Lira
TTD	6.7225	Trinidad and Tobago Dollar
TWD	32.402	New Taiwan Dollar
TZS	2620	Tanzanian Shilling
UAH	41.6	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	43.18	Peso Uruguayo
UZS	12812.85	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25400	Dong
VUV	116	Vatu
WST	2.6911	Tala
XAF	624.07	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	620.5	CFA Franc BCEAO
XPF	113.17	CFP Franc

Foreign Exchange Position

Positions as at: 06 December 2024

YER	249.97	Yemeni Rial
ZAR	18.1443	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

06 December 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	737,370.60	270,380.26	1,007,750.87
Floating vs. Fixed	8,521,841.44	2,485,452.76	11,007,294.20
Overnight Index Swap	7,206,272.78	2,961,427.28	10,167,700.06
Total	16,465,484.83	5,717,260.30	22,182,745.13

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,284	3,682	17,966
Floating vs. Fixed	249,071	84,667	333,737
Overnight Index Swap	176,060	36,527	212,586
Total	439,414	124,875	564,289

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	163,562.57	0.00	24,809.91	52.78	108,141.50	165,065.09	546,119.01	1,007,750.87
Floating vs. Fixed	675,575.19	3,976,907.27	439,385.84	11,805.06	62,153.90	2,371,488.22	3,469,978.71	11,007,294.20
Overnight Index Swap	4,630,393.69	6,128.79	209,582.36	179,141.54	3,268,394.78	494.86	1,873,564.04	10,167,700.06
Total	5,469,531.46	3,983,036.06	673,778.11	190,999.39	3,438,690.18	2,537,048.18	5,889,661.76	22,182,745.13

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,229	0	178	8	2,235	6,057	6,260	17,966
Floating vs. Fixed	18,091	92,059	19,944	338	2,860	80,745	119,701	333,737
Overnight Index Swap	118,979	193	3,001	1,780	32,784	27	55,823	212,586
Total	140,298	92,252	23,123	2,126	37,879	86,829	181,784	564,289

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	465,407.75	151,631.61	229,998.18	106,478.80	26,769.25	15,030.47	12,434.81	1,007,750.87
Floating vs. Fixed	4,755,415.45	1,955,129.39	3,083,123.53	952,602.75	127,426.88	56,381.73	77,214.47	11,007,294.20
Overnight Index Swap	5,452,459.19	1,365,773.48	1,718,273.88	1,051,003.85	183,224.43	167,940.92	229,024.31	10,167,700.06
Total	10,673,282.39	3,472,534.47	5,031,395.59	2,110,085.40	337,420.56	239,353.13	318,673.59	22,182,745.13

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	4,552	2,837	5,731	2,797	945	532	573	17,966
Floating vs. Fixed	80,654	56,791	121,857	57,237	8,148	4,007	5,044	333,737
Overnight Index Swap	39,907	30,317	72,372	47,201	6,861	6,143	9,787	212,586
Total	125,113	89,945	199,960	107,234	15,954	10,681	15,404	564,289

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	68.8 Afghani
ALL	93.3 Lek
AMD	400.5 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
AOA	912.303 Kwanza
ARS	1012 Argentine Peso
AUD	1.5545 Australian Dollar
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CRC	513.2 Costa Rican Colon
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CUP	24 Cuban Peso
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CZK	23.917 Czech Koruna
DJF	177.6 Djibouti Franc
DKK	7.0949 Danish Krone
DOP	59.91 Dominican Peso
DZD	133.1478 Algerian Dinar
EGP	49.76 Egyptian Pound
ERN	15 Nakfa

Interest Rate Position

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ETB	119.1888	Ethiopian Birr
EUR	0.9513	Euro
FJD	2.2442	Fiji Dollar
FKP	0.7874	Falkland Islands Pound
GBP	0.787	Pound Sterling
GEL	2.795	Lari
GHS	14.85	Cedi
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GMD	71.8	Dalasi
GNF	8555	Guinea Franc
GTQ	7.703	Quetzal
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HKD	7.7844	Hong Kong Dollar
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LAK	21855	Kip
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LKR	290.35	Sri Lanka Rupee
LRD	178	Liberian Dollar
LSL	18.1479	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.806	Libyan Dinar

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Positions as at:

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MAD	9.9466 Moroccan Dirham
MDL	18.22 Moldovan Leu
MGA	4590.01 Malagasy Ariary
MKD	58.39 Denar
MMK	2093.7 Kyat
MNT	3397 Tugrik
MOP	8.018 Pataca
MRO	356 Ouguiya
MUR	46.52 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.277 Mexican Peso
MXV	2.4358 Mexican Unidad de Inversion (UDI)
MYR	4.45 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.16 Namibia Dollar
NGN	1618.62 Naira
NIO	36.6 Cordoba Oro
NOK	11.0513 Norwegian Krone
NPR	135.58 Nepalese Rupee
NZD	1.7091 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.738 Nuevo Sol
PGK	3.8476 Kina
PHP	58.15 Philippine Peso
PKR	277.5 Pakistan Rupee
PLN	4.0685 Zloty
PYG	7811.79 Guarani
QAR	3.645 Qatari Rial
RON	4.7316 Leu
RSD	111.18 Serbian Dinar
RUB	104.9955 Russian Ruble
RWF	1342.53 Rwanda Franc
SAR	3.7582 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.6646 Seychelles Rupee
SDG	598.7502 Sudanese Pound
SEK	10.9227 Swedish Krona
SGD	1.3438 Singapore Dollar
SHP	0.7881 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

06 December 2024

SRD	35.06	Surinam Dollar
SSP	3667.9627	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.139	Lilangeni
THB	34.23	Baht
TJS	10.86	Somoni
TMT	3.4947	New Manat
TND	3.158	Tunisian Dinar
TOP	2.3218	Pa'anga
TRY	34.62	Turkish Lira
TTD	6.7225	Trinidad and Tobago Dollar
TWD	32.402	New Taiwan Dollar
TZS	2620	Tanzanian Shilling
UAH	41.6	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	43.18	Peso Uruguayo
UZS	12812.85	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25400	Dong
VUV	116	Vatu
WST	2.6911	Tala
XAF	624.07	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	620.5	CFA Franc BCEAO
XPF	113.17	CFP Franc
YER	249.97	Yemeni Rial
ZAR	18.1443	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 02 December 2024 to

06 December 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	196,163.98	286,632.30	482,796.28
Total	196,163.98	286,632.30	482,796.28

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	28,566	43,845	72,411
Total	28,566	43,845	72,411

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	24,212.78	13,491.98	95,807.66	118,019.76	5,972.26	7,819.42	211,405.39	6,067.02	482,796.28
Total	24,212.78	13,491.98	95,807.66	118,019.76	5,972.26	7,819.42	211,405.39	6,067.02	482,796.28

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,689	3,210	17,391	22,006	1,199	2,643	23,800	475	72,411
Total	1,689	3,210	17,391	22,006	1,199	2,643	23,800	475	72,411

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	403,681.83	61,642.35	8,068.94	3,012.58	5,520.54	820.88	49.16	482,796.28
Total	403,681.83	61,642.35	8,068.94	3,012.58	5,520.54	820.88	49.16	482,796.28

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	69,123	2,549	289	190	220	36	5	72,411
Total	69,123	2,549	289	190	220	36	5	72,411

Interest Rate Turnover

Turnover for the period:

02 December 2024 to

06 December 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,394.74	189,555.12	195,949.85
Floating vs. Fixed	637,640.31	412,474.53	1,050,114.83
Overnight Index Swap	1,018,443.35	673,426.13	1,691,869.49
Total	1,662,478.40	1,275,455.78	2,937,934.17

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	78	842	920
Floating vs. Fixed	11,155	4,964	16,118
Overnight Index Swap	7,705	2,970	10,674
Total	18,937	8,775	27,712

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,009.35	0.00	19,547.39	0.00	0.00	4,669.10	163,724.00	195,949.85
Floating vs. Fixed	49,529.57	442,257.55	7,023.88	0.97	462.36	178,106.70	372,733.79	1,050,114.83
Overnight Index Swap	366,901.67	0.00	4,424.89	22,524.54	1,050,528.22	0.00	247,490.16	1,691,869.49
Total	424,440.60	442,257.55	30,996.17	22,525.51	1,050,990.58	182,775.80	783,947.96	2,937,934.17

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	130	0	159	0	0	112	519	920
Floating vs. Fixed	262	5,776	237	4	8	3,191	6,641	16,118
Overnight Index Swap	3,853	0	44	52	2,176	0	4,551	10,674
Total	4,245	5,776	440	56	2,184	3,303	11,710	27,712

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	121,505.23	35,987.15	17,324.65	13,328.19	2,881.66	3,333.00	1,589.99	195,949.85
Floating vs. Fixed	361,525.59	235,945.39	266,544.71	163,855.82	18,906.12	1,557.29	1,779.92	1,050,114.83
Overnight Index Swap	1,252,318.93	143,454.35	135,704.70	98,506.03	26,081.62	12,625.16	23,178.71	1,691,869.49
Total	1,735,349.74	415,386.89	419,574.05	275,690.04	47,869.39	17,515.45	26,548.61	2,937,934.17

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	118	101	189	208	96	56	153	920
Floating vs. Fixed	2,695	2,683	4,398	5,115	895	96	238	16,118
Overnight Index Swap	1,431	1,335	3,291	2,903	966	111	640	10,674
Total	4,243	4,119	7,877	8,225	1,956	262	1,031	27,712