

Foreign Exchange Position

Positions as at: 13 December 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	498,225.85	1,439,206.94	1,937,432.79
Total	498,225.85	1,439,206.94	1,937,432.79

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,105	206,674	270,779
Total	64,105	206,674	270,779

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	212,033.10	56,948.78	323,564.29	456,843.66	26,575.65	37,066.05	790,799.53	33,601.72	1,937,432.79
Total	212,033.10	56,948.78	323,564.29	456,843.66	26,575.65	37,066.05	790,799.53	33,601.72	1,937,432.79

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,268	18,814	62,468	71,169	5,938	12,204	87,184	3,734	270,779
Total	9,268	18,814	62,468	71,169	5,938	12,204	87,184	3,734	270,779

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	1,480,025.69	266,635.34	109,274.07	44,203.14	23,693.04	12,648.53	952.97	1,937,432.79
Total	1,480,025.69	266,635.34	109,274.07	44,203.14	23,693.04	12,648.53	952.97	1,937,432.79

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	242,227	15,930	6,093	2,970	2,450	1,041	68	270,779
Total	242,227	15,930	6,093	2,970	2,450	1,041	68	270,779

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	69.59	Afghani
ALL	93.24	Lek
AMD	393.35	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.386	Kwanza
ARS	1016.5	Argentine Peso
AUD	1.5696	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8631	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.8624	Bulgarian Lev
BHD	0.3771	Bahraini Dinar
BIF	2911.35	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

13 December 2024

BND	1.3442	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.9543	Brazilian Real
BSD	1	Bahamian Dollar
BTN	84.819	Ngultrum
BWP	13.5318	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.4157	Canadian Dollar
CDF	2848	Congolese Franc
CHF	0.8842	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	974.4	Chilean Peso
CNY	7.2605	Yuan Renminbi
COP	4335.5	Colombian Peso
COU	0.0858	Unidad de Valor Real
CRC	500.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	105.04	Cape Verde Escudo
CZK	23.863	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.104	Danish Krone
DOP	60.43	Dominican Peso
DZD	133.4401	Algerian Dinar
EGP	50.59	Egyptian Pound
ERN	15	Nakfa
ETB	124.5258	Ethiopian Birr
EUR	0.9527	Euro
FJD	2.2978	Fiji Dollar
FKP	0.7828	Falkland Islands Pound
GBP	0.7842	Pound Sterling
GEL	2.79	Lari
GHS	14.6	Cedi
GIP	0.7827	Gibraltar Pound
GMD	71.9	Dalasi
GNF	8568	Guinea Franc
GTQ	7.695	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7746	Hong Kong Dollar
HNL	25.2196	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.4618	Gourde
HUF	390.23	Forint
IDR	15910	Rupiah
ILS	3.5764	New Israeli Sheqel
INR	84.795	Indian Rupee

Foreign Exchange Position

Positions as at:

13 December 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.84	Iceland Krona
JMD	155.78	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	152.45	Yen
KES	129	Kenyan Shilling
KGS	86.7998	Som
KHR	4006	Riel
KMF	468.79	Comoro Franc
KPW	130	North Korean Won
KRW	1427.81	Won
KWD	0.3075	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	521.35	Tenge
LAK	21810	Kip
LBP	89500	Lebanese Pound
LKR	290.15	Sri Lanka Rupee
LRD	179	Liberian Dollar
LSL	17.6698	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8669	Libyan Dinar
MAD	9.9835	Moroccan Dirham
MDL	18.18	Moldovan Leu
MGA	4674.9	Malagasy Ariary
MKD	58.24	Denar
MMK	2093.7	Kyat
MNT	3418	Tugrik
MOP	8.007	Pataca
MRO	356	Ouguiya
MUR	46.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.11	Mexican Peso
MXV	2.4149	Mexican Unidad de Inversion (UDI)
MYR	4.43	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.7046	Namibia Dollar
NGN	1539.29	Naira
NIO	36.6	Cordoba Oro
NOK	11.1423	Norwegian Krone
NPR	135.73	Nepalese Rupee
NZD	1.7286	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.726	Nuevo Sol

Foreign Exchange Position

Positions as at:

13 December 2024

PGK	3.861	Kina
PHP	58.344	Philippine Peso
PKR	278.1	Pakistan Rupee
PLN	4.0674	Zloty
PYG	7827.48	Guarani
QAR	3.645	Qatari Rial
RON	4.7302	Leu
RSD	111.23	Serbian Dinar
RUB	105.4955	Russian Ruble
RWF	1363.81	Rwanda Franc
SAR	3.7578	Saudi Riyal
SBD	8.0906	Solomon Islands Dollar
SCR	14.0928	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.9634	Swedish Krona
SGD	1.3442	Singapore Dollar
SHP	0.7833	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.86	Surinam Dollar
SSP	3669.6777	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.6698	Lilangeni
THB	33.78	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.1531	Tunisian Dinar
TOP	2.3321	Pa'anga
TRY	34.854	Turkish Lira
TTD	6.7534	Trinidad and Tobago Dollar
TWD	32.486	New Taiwan Dollar
TZS	2420	Tanzanian Shilling
UAH	41.65	Hryvnia
UGX	3654	Uganda Shilling
USD	1	US Dollar
UYU	44.03	Peso Uruguayo
UZS	12869.02	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25380	Dong
VUV	121.3	Vatu
WST	2.7071	Tala
XAF	624.9	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	620	CFA Franc BCEAO
XPF	113.36	CFP Franc

Foreign Exchange Position

Positions as at:

13 December 2024

YER	249.33	Yemeni Rial
ZAR	17.6944	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

13 December 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	682,764.18	259,665.22	942,429.39
Floating vs. Fixed	8,630,600.37	2,499,488.00	11,130,088.37
Overnight Index Swap	6,733,334.18	2,987,796.82	9,721,131.01
Total	16,046,698.73	5,746,950.04	21,793,648.77

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,770	4,634	18,404
Floating vs. Fixed	251,913	84,938	336,851
Overnight Index Swap	170,088	37,034	207,122
Total	435,770	126,606	562,376

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	164,010.85	0.00	27,039.96	52.97	80,449.48	166,366.29	504,509.84	942,429.39
Floating vs. Fixed	661,280.36	4,055,280.54	440,163.54	11,728.21	61,427.72	2,420,546.17	3,479,661.82	11,130,088.37
Overnight Index Swap	4,642,939.25	6,131.07	223,044.70	180,326.87	3,057,177.01	495.49	1,611,016.62	9,721,131.01
Total	5,468,230.47	4,061,411.61	690,248.20	192,108.05	3,199,054.21	2,587,407.95	5,595,188.28	21,793,648.77

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,147	0	200	8	1,704	6,107	6,239	18,404
Floating vs. Fixed	18,075	93,382	19,943	335	2,862	81,706	120,549	336,851
Overnight Index Swap	119,753	193	3,020	1,798	29,582	27	52,749	207,122
Total	141,974	93,575	23,163	2,141	34,148	87,840	179,537	562,376

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	409,197.82	147,814.17	226,482.38	105,650.55	26,349.02	14,662.72	12,272.74	942,429.39
Floating vs. Fixed	4,786,579.33	1,975,278.44	3,135,737.63	970,123.88	129,686.31	55,749.22	76,933.54	11,130,088.37
Overnight Index Swap	5,102,924.51	1,332,735.15	1,688,958.74	1,028,716.30	180,647.15	158,944.61	228,204.55	9,721,131.01
Total	10,298,701.65	3,455,827.76	5,051,178.75	2,104,490.73	336,682.48	229,356.56	317,410.83	21,793,648.77

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	4,350	2,968	6,075	2,976	928	533	575	18,404
Floating vs. Fixed	81,133	57,114	123,193	58,121	8,307	3,969	5,015	336,851
Overnight Index Swap	39,244	29,969	69,867	46,262	6,638	5,517	9,625	207,122
Total	124,727	90,051	199,135	107,359	15,873	10,019	15,215	562,376

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	69.59	Afghani
ALL	93.24	Lek
AMD	393.35	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.386	Kwanza
ARS	1016.5	Argentine Peso
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DKK	7.104	Danish Krone
DOP	60.43	Dominican Peso
DZD	133.4401	Algerian Dinar
EGP	50.59	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	124.5258	Ethiopian Birr
EUR	0.9527	Euro
FJD	2.2978	Fiji Dollar
FKP	0.7828	Falkland Islands Pound
GBP	0.7842	Pound Sterling
GEL	2.79	Lari
GHS	14.6	Cedi
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GNF	8568	Guinea Franc
GTQ	7.695	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7746	Hong Kong Dollar
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LKR	290.15	Sri Lanka Rupee
LRD	179	Liberian Dollar
LSL	17.6698	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8669	Libyan Dinar

Interest Rate Position

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13 December 2024

MAD	9.9835 Moroccan Dirham
MDL	18.18 Moldovan Leu
MGA	4674.9 Malagasy Ariary
MKD	58.24 Denar
MMK	2093.7 Kyat
MNT	3418 Tugrik
MOP	8.007 Pataca
MRO	356 Ouguiya
MUR	46.5 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.11 Mexican Peso
MXV	2.4149 Mexican Unidad de Inversion (UDI)
MYR	4.43 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.7046 Namibia Dollar
NGN	1539.29 Naira
NIO	36.6 Cordoba Oro
NOK	11.1423 Norwegian Krone
NPR	135.73 Nepalese Rupee
NZD	1.7286 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.726 Nuevo Sol
PGK	3.861 Kina
PHP	58.344 Philippine Peso
PKR	278.1 Pakistan Rupee
PLN	4.0674 Zloty
PYG	7827.48 Guarani
QAR	3.645 Qatari Rial
RON	4.7302 Leu
RSD	111.23 Serbian Dinar
RUB	105.4955 Russian Ruble
RWF	1363.81 Rwanda Franc
SAR	3.7578 Saudi Riyal
SBD	8.0906 Solomon Islands Dollar
SCR	14.0928 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.9634 Swedish Krona
SGD	1.3442 Singapore Dollar
SHP	0.7833 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

13 December 2024

SRD	34.86	Surinam Dollar
SSP	3669.6777	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.6698	Lilangeni
THB	33.78	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.1531	Tunisian Dinar
TOP	2.3321	Pa'anga
TRY	34.854	Turkish Lira
TTD	6.7534	Trinidad and Tobago Dollar
TWD	32.486	New Taiwan Dollar
TZS	2420	Tanzanian Shilling
UAH	41.65	Hryvnia
UGX	3654	Uganda Shilling
USD	1	US Dollar
UYU	44.03	Peso Uruguayo
UZS	12869.02	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25380	Dong
VUV	121.3	Vatu
WST	2.7071	Tala
XAF	624.9	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	620	CFA Franc BCEAO
XPF	113.36	CFP Franc
YER	249.33	Yemeni Rial
ZAR	17.6944	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 09 December 2024 to

13 December 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	111,323.90	226,013.57	337,337.47
Total	111,323.90	226,013.57	337,337.47

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,698	32,553	49,250
Total	16,698	32,553	49,250

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	27,056.50	10,881.10	74,572.43	87,120.74	5,785.46	9,353.10	119,246.49	3,321.65	337,337.47
Total	27,056.50	10,881.10	74,572.43	87,120.74	5,785.46	9,353.10	119,246.49	3,321.65	337,337.47

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,464	2,957	13,173	12,777	1,109	2,249	15,062	461	49,250
Total	1,464	2,957	13,173	12,777	1,109	2,249	15,062	461	49,250

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	268,437.61	53,999.10	8,147.76	2,956.26	3,005.78	790.95	0.00	337,337.47
Total	268,437.61	53,999.10	8,147.76	2,956.26	3,005.78	790.95	0.00	337,337.47

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	44,218	4,343	280	176	218	16	0	49,250
Total	44,218	4,343	280	176	218	16	0	49,250

Interest Rate Turnover

Turnover for the period:

09 December 2024 to

13 December 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,481.66	182,549.14	197,030.80
Floating vs. Fixed	509,367.30	351,000.28	860,367.59
Overnight Index Swap	688,986.18	570,083.48	1,259,069.66
Total	1,212,835.15	1,103,632.90	2,316,468.04

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	142	1,830	1,972
Floating vs. Fixed	9,835	5,671	15,506
Overnight Index Swap	5,834	2,948	8,782
Total	15,811	10,449	26,260

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	9,324.81	0.00	22,780.93	0.00	65.60	4,366.08	160,493.38	197,030.80
Floating vs. Fixed	10,960.37	346,331.16	8,861.14	0.00	269.63	160,160.04	333,785.24	860,367.59
Overnight Index Swap	460,077.40	0.00	20,523.70	4,390.92	485,695.44	0.00	288,382.21	1,259,069.66
Total	480,362.59	346,331.16	52,165.77	4,390.92	486,030.66	164,526.12	782,660.84	2,316,468.04

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,081	0	158	0	2	153	579	1,972
Floating vs. Fixed	256	5,420	191	0	5	3,141	6,493	15,506
Overnight Index Swap	4,075	0	56	88	2,162	0	2,402	8,782
Total	5,412	5,420	405	88	2,169	3,294	9,473	26,260

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	121,885.17	33,796.63	19,761.47	15,331.57	1,796.08	3,084.16	1,375.73	197,030.80
Floating vs. Fixed	296,353.95	174,780.04	240,397.47	128,007.50	17,780.87	1,557.70	1,490.05	860,367.59
Overnight Index Swap	871,907.26	111,589.65	135,412.46	86,382.83	37,653.89	4,883.93	11,239.63	1,259,069.66
Total	1,290,146.38	320,166.33	395,571.40	229,721.89	57,230.84	9,525.79	14,105.41	2,316,468.04

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	314	235	671	443	99	55	157	1,972
Floating vs. Fixed	2,087	2,227	4,570	5,292	963	121	247	15,506
Overnight Index Swap	1,232	1,162	2,150	2,428	1,083	136	592	8,782
Total	3,632	3,623	7,391	8,162	2,145	312	996	26,260