

## Foreign Exchange Position

Positions as at: 20 December 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	441,313.22	1,238,019.64	1,679,332.86
<b>Total</b>	<b>441,313.22</b>	<b>1,238,019.64</b>	<b>1,679,332.86</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	57,906	162,497	220,403
<b>Total</b>	<b>57,906</b>	<b>162,497</b>	<b>220,403</b>

### 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	199,567.70	43,935.25	274,748.39	361,432.66	16,749.67	29,039.84	722,122.71	31,736.66	1,679,332.86
<b>Total</b>	<b>199,567.70</b>	<b>43,935.25</b>	<b>274,748.39</b>	<b>361,432.66</b>	<b>16,749.67</b>	<b>29,039.84</b>	<b>722,122.71</b>	<b>31,736.66</b>	<b>1,679,332.86</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,437	14,623	53,541	55,979	3,389	8,908	72,020	3,506	220,403
<b>Total</b>	<b>8,437</b>	<b>14,623</b>	<b>53,541</b>	<b>55,979</b>	<b>3,389</b>	<b>8,908</b>	<b>72,020</b>	<b>3,506</b>	<b>220,403</b>

### 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	1,292,845.42	207,736.35	98,256.82	44,951.46	21,943.51	12,773.93	825.38	1,679,332.86
<b>Total</b>	<b>1,292,845.42</b>	<b>207,736.35</b>	<b>98,256.82</b>	<b>44,951.46</b>	<b>21,943.51</b>	<b>12,773.93</b>	<b>825.38</b>	<b>1,679,332.86</b>

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	198,276	10,166	5,528	2,924	2,419	1,023	67	220,403
<b>Total</b>	<b>198,276</b>	<b>10,166</b>	<b>5,528</b>	<b>2,924</b>	<b>2,419</b>	<b>1,023</b>	<b>67</b>	<b>220,403</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	70.06	Afghani
ALL	93.31	Lek
AMD	393.62	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	918	Kwanza
ARS	1022	Argentine Peso
AUD	1.608	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8892	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.889	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2912.1	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

20 December 2024

BND	1.3631	Brunei Dollar
BOB	6.85	Boliviano
BRL	6.2896	Brazilian Real
BSD	1	Bahamian Dollar
BTN	84.905	Ngultrum
BWP	13.5685	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4447	Canadian Dollar
CDF	2820	Congolese Franc
CHF	0.9007	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	993.28	Chilean Peso
CNY	7.2864	Yuan Renminbi
COP	4369.54	Colombian Peso
COU	0.0861	Unidad de Valor Real
CRC	499.84	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	106.52	Cape Verde Escudo
CZK	24.257	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.2062	Danish Krone
DOP	60.63	Dominican Peso
DZD	133.5143	Algerian Dinar
EGP	50.8	Egyptian Pound
ERN	15	Nakfa
ETB	124.6647	Ethiopian Birr
EUR	0.9659	Euro
FJD	2.2868	Fiji Dollar
FKP	0.7862	Falkland Islands Pound
GBP	0.7952	Pound Sterling
GEL	2.76	Lari
GHS	14.65	Cedi
GIP	0.7861	Gibraltar Pound
GMD	71.9	Dalasi
GNF	8594	Guinea Franc
GTQ	7.693	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7704	Hong Kong Dollar
HNL	25.2696	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.3086	Gourde
HUF	398.93	Forint
IDR	16085	Rupiah
ILS	3.5965	New Israeli Sheqel
INR	84.867	Indian Rupee

## Foreign Exchange Position

Positions as at:

20 December 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.62	Iceland Krona
JMD	155.51	Jamaican Dollar
JOD	0.7096	Jordanian Dinar
JPY	154.8	Yen
KES	129	Kenyan Shilling
KGS	87	Som
KHR	4011	Riel
KMF	468.72	Comoro Franc
KPW	130	North Korean Won
KRW	1452.7	Won
KWD	0.3075	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	522.3	Tenge
LAK	21808	Kip
LBP	89500	Lebanese Pound
LKR	291.3	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	18.3001	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8773	Libyan Dinar
MAD	10.0697	Moroccan Dirham
MDL	18.25	Moldovan Leu
MGA	4685.75	Malagasy Ariary
MKD	58.43	Denar
MMK	2093.7	Kyat
MNT	3418	Tugrik
MOP	8.004	Pataca
MRO	356	Ouguiya
MUR	46.43	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.35	Mexican Peso
MXV	2.4454	Mexican Unidad de Inversion (UDI)
MYR	4.467	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.3411	Namibia Dollar
NGN	1545.45	Naira
NIO	36.6	Cordoba Oro
NOK	11.3836	Norwegian Krone
NPR	135.92	Nepalese Rupee
NZD	1.7781	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.732	Nuevo Sol

## Foreign Exchange Position

Positions as at:

20 December 2024

PGK	3.9904	Kina
PHP	58.983	Philippine Peso
PKR	278.15	Pakistan Rupee
PLN	4.1198	Zloty
PYG	7792.9	Guarani
QAR	3.645	Qatari Rial
RON	4.8034	Leu
RSD	112.95	Serbian Dinar
RUB	104.6705	Russian Ruble
RWF	1366.02	Rwanda Franc
SAR	3.757	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.9449	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	11.1267	Swedish Krona
SGD	1.3631	Singapore Dollar
SHP	0.7864	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.836	Surinam Dollar
SSP	3849.1975	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.3415	Lilangeni
THB	34.51	Baht
TJS	10.92	Somoni
TMT	3.4947	New Manat
TND	3.1923	Tunisian Dinar
TOP	2.3502	Pa'anga
TRY	35.032	Turkish Lira
TTD	6.7691	Trinidad and Tobago Dollar
TWD	32.679	New Taiwan Dollar
TZS	2350	Tanzanian Shilling
UAH	41.94	Hryvnia
UGX	3635	Uganda Shilling
USD	1	US Dollar
UYU	44.57	Peso Uruguayo
UZS	12856.83	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25445	Dong
VUV	121.3	Vatu
WST	2.7293	Tala
XAF	633.59	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	621.5	CFA Franc BCEAO
XPF	114.93	CFP Franc

# Foreign Exchange Position

Positions as at: 20 December 2024

YER	249.02	Yemeni Rial
ZAR	18.3232	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

20 December 2024

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	698,078.33	262,820.19	960,898.52
Floating vs. Fixed	8,480,152.36	2,452,878.22	10,933,030.58
Overnight Index Swap	6,892,721.16	3,001,604.04	9,894,325.20
<b>Total</b>	<b>16,070,951.85</b>	<b>5,717,302.45</b>	<b>21,788,254.30</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,337	4,670	19,007
Floating vs. Fixed	250,957	84,770	335,727
Overnight Index Swap	172,742	37,808	210,550
<b>Total</b>	<b>438,036</b>	<b>127,248</b>	<b>565,284</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	148,155.88	0.00	23,834.65	52.24	79,215.27	164,382.94	545,257.55	960,898.52
Floating vs. Fixed	646,523.22	4,064,590.10	406,975.75	11,164.65	57,101.90	2,410,897.42	3,335,777.54	10,933,030.58
Overnight Index Swap	4,632,992.93	6,109.28	200,407.59	111,683.55	3,268,369.72	495.75	1,674,266.37	9,894,325.20
<b>Total</b>	<b>5,427,672.03</b>	<b>4,070,699.38</b>	<b>631,217.99</b>	<b>122,900.44</b>	<b>3,404,686.89</b>	<b>2,575,776.11</b>	<b>5,555,301.46</b>	<b>21,788,254.30</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,131	0	186	8	1,703	6,083	6,897	19,007
Floating vs. Fixed	18,062	94,291	19,810	321	2,833	81,252	119,159	335,727
Overnight Index Swap	119,719	193	2,810	1,617	31,092	27	55,092	210,550
<b>Total</b>	<b>141,912</b>	<b>94,484</b>	<b>22,806</b>	<b>1,946</b>	<b>35,628</b>	<b>87,362</b>	<b>181,148</b>	<b>565,284</b>

### 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	406,101.02	154,816.14	245,937.66	102,846.04	25,024.50	14,229.49	11,943.68	960,898.52
Floating vs. Fixed	4,826,388.86	1,967,011.98	3,048,046.63	853,974.16	114,217.79	50,987.61	72,403.55	10,933,030.58
Overnight Index Swap	5,349,015.67	1,340,370.10	1,683,790.10	987,656.36	180,473.57	135,454.45	217,564.95	9,894,325.20
<b>Total</b>	<b>10,581,505.54</b>	<b>3,462,198.21</b>	<b>4,977,774.39</b>	<b>1,944,476.56</b>	<b>319,715.87</b>	<b>200,671.55</b>	<b>301,912.18</b>	<b>21,788,254.30</b>

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	4,424	3,108	6,492	2,970	907	530	577	19,007
Floating vs. Fixed	82,266	58,412	124,174	54,613	7,487	3,871	4,906	335,727
Overnight Index Swap	40,300	30,777	71,414	46,247	6,627	5,549	9,638	210,550
<b>Total</b>	<b>126,989</b>	<b>92,296</b>	<b>202,080</b>	<b>103,829</b>	<b>15,021</b>	<b>9,949</b>	<b>15,121</b>	<b>565,284</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

## Interest Rate Position

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20 December 2024

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ALL	93.31	Lek
AMD	393.62	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
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ERN	15	Nakfa

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ETB	124.6647	Ethiopian Birr
EUR	0.9659	Euro
FJD	2.2868	Fiji Dollar
FKP	0.7862	Falkland Islands Pound
GBP	0.7952	Pound Sterling
GEL	2.76	Lari
GHS	14.65	Cedi
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GMD	71.9	Dalasi
GNF	8594	Guinea Franc
GTQ	7.693	Quetzal
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HKD	7.7704	Hong Kong Dollar
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LKR	291.3	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	18.3001	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8773	Libyan Dinar

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Positions as at:

20 December 2024

MAD	10.0697	Moroccan Dirham
MDL	18.25	Moldovan Leu
MGA	4685.75	Malagasy Ariary
MKD	58.43	Denar
MMK	2093.7	Kyat
MNT	3418	Tugrik
MOP	8.004	Pataca
MRO	356	Ouguiya
MUR	46.43	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.35	Mexican Peso
MXV	2.4454	Mexican Unidad de Inversion (UDI)
MYR	4.467	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.3411	Namibia Dollar
NGN	1545.45	Naira
NIO	36.6	Cordoba Oro
NOK	11.3836	Norwegian Krone
NPR	135.92	Nepalese Rupee
NZD	1.7781	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.732	Nuevo Sol
PGK	3.9904	Kina
PHP	58.983	Philippine Peso
PKR	278.15	Pakistan Rupee
PLN	4.1198	Zloty
PYG	7792.9	Guarani
QAR	3.645	Qatari Rial
RON	4.8034	Leu
RSD	112.95	Serbian Dinar
RUB	104.6705	Russian Ruble
RWF	1366.02	Rwanda Franc
SAR	3.757	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.9449	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	11.1267	Swedish Krona
SGD	1.3631	Singapore Dollar
SHP	0.7864	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

## Interest Rate Position

Positions as at:

20 December 2024

SRD	34.836 Surinam Dollar
SSP	3849.1975 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.3415 Lilangeni
THB	34.51 Baht
TJS	10.92 Somoni
TMT	3.4947 New Manat
TND	3.1923 Tunisian Dinar
TOP	2.3502 Pa'anga
TRY	35.032 Turkish Lira
TTD	6.7691 Trinidad and Tobago Dollar
TWD	32.679 New Taiwan Dollar
TZS	2350 Tanzanian Shilling
UAH	41.94 Hryvnia
UGX	3635 Uganda Shilling
USD	1 US Dollar
UYU	44.57 Peso Uruguayo
UZS	12856.83 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25445 Dong
VUV	121.3 Vatu
WST	2.7293 Tala
XAF	633.59 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	621.5 CFA Franc BCEAO
XPF	114.93 CFP Franc
YER	249.02 Yemeni Rial
ZAR	18.3232 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: 16 December 2024 to

20 December 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	123,691.43	220,378.42	344,069.86
Total	123,691.43	220,378.42	344,069.86

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,591	31,281	48,871
Total	17,591	31,281	48,871

### 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	21,299.52	11,422.46	67,768.95	53,107.21	3,392.75	9,448.80	169,371.98	8,258.19	344,069.86
Total	21,299.52	11,422.46	67,768.95	53,107.21	3,392.75	9,448.80	169,371.98	8,258.19	344,069.86

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,243	4,129	10,433	12,575	809	2,395	16,824	464	48,871
Total	1,243	4,129	10,433	12,575	809	2,395	16,824	464	48,871

### 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	298,908.39	32,283.25	5,844.47	4,595.17	2,087.86	348.99	1.74	344,069.86
Total	298,908.39	32,283.25	5,844.47	4,595.17	2,087.86	348.99	1.74	344,069.86

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	45,888	2,315	268	178	196	26	1	48,871
Total	45,888	2,315	268	178	196	26	1	48,871

## Interest Rate Turnover

Turnover for the period:

16 December 2024 to

20 December 2024

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	146,369.08	185,851.37	332,220.45
Floating vs. Fixed	621,380.94	346,810.75	968,191.68
Overnight Index Swap	1,877,065.81	842,358.29	2,719,424.10
<b>Total</b>	<b>2,644,815.83</b>	<b>1,375,020.41</b>	<b>4,019,836.23</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,153	814	1,966
Floating vs. Fixed	10,865	4,312	15,177
Overnight Index Swap	12,241	3,863	16,104
<b>Total</b>	<b>24,259</b>	<b>8,988</b>	<b>33,246</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	92,448.28	0.00	20,811.54	0.00	0.00	3,599.21	215,361.43	332,220.45
Floating vs. Fixed	31,931.25	261,667.50	12,154.00	0.16	229.97	165,151.99	497,056.82	968,191.68
Overnight Index Swap	1,420,548.85	0.00	14,366.94	5,950.26	969,088.05	0.00	309,469.99	2,719,424.10
<b>Total</b>	<b>1,544,928.38</b>	<b>261,667.50</b>	<b>47,332.48</b>	<b>5,950.42</b>	<b>969,318.02</b>	<b>168,751.20</b>	<b>1,021,888.24</b>	<b>4,019,836.23</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	485	0	159	0	0	148	1,175	1,966
Floating vs. Fixed	208	4,433	284	1	16	3,346	6,890	15,177
Overnight Index Swap	8,549	0	64	114	3,410	0	3,967	16,104
<b>Total</b>	<b>9,242</b>	<b>4,433</b>	<b>506</b>	<b>115</b>	<b>3,426</b>	<b>3,493</b>	<b>12,032</b>	<b>33,246</b>

### 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	179,729.06	57,747.96	63,575.54	19,953.15	4,173.44	4,916.56	2,124.74	332,220.45
Floating vs. Fixed	384,661.54	216,369.59	225,573.55	120,874.84	16,979.51	1,774.90	1,957.76	968,191.68
Overnight Index Swap	1,684,995.94	235,816.09	370,740.23	305,628.26	76,456.71	22,395.88	23,391.00	2,719,424.10
<b>Total</b>	<b>2,249,386.54</b>	<b>509,933.63</b>	<b>659,889.32</b>	<b>446,456.25</b>	<b>97,609.66</b>	<b>29,087.34</b>	<b>27,473.50</b>	<b>4,019,836.23</b>

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	271	268	776	286	127	78	161	1,966
Floating vs. Fixed	2,478	2,751	4,438	4,435	678	109	289	15,177
Overnight Index Swap	2,749	1,994	4,311	3,983	1,686	302	1,080	16,104
<b>Total</b>	<b>5,497</b>	<b>5,013</b>	<b>9,524</b>	<b>8,704</b>	<b>2,490</b>	<b>489</b>	<b>1,530</b>	<b>33,246</b>