

Foreign Exchange Position

Positions as at: 27 December 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	422,976.75	1,204,832.05	1,627,808.80
Total	422,976.75	1,204,832.05	1,627,808.80

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	53,519	156,340	209,859
Total	53,519	156,340	209,859

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	201,664.47	41,062.75	260,680.44	353,533.05	15,797.25	25,956.43	696,006.42	33,107.99	1,627,808.80
Total	201,664.47	41,062.75	260,680.44	353,533.05	15,797.25	25,956.43	696,006.42	33,107.99	1,627,808.80

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,344	14,059	52,637	53,027	3,190	8,038	67,083	3,482	209,859
Total	8,344	14,059	52,637	53,027	3,190	8,038	67,083	3,482	209,859

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	1,259,575.70	195,735.98	95,646.78	42,139.25	21,316.58	12,578.61	815.90	1,627,808.80
Total	1,259,575.70	195,735.98	95,646.78	42,139.25	21,316.58	12,578.61	815.90	1,627,808.80

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	188,698	9,551	5,354	2,863	2,320	1,007	66	209,859
Total	188,698	9,551	5,354	2,863	2,320	1,007	66	209,859

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	70.15	Afghani
ALL	94.05	Lek
AMD	394.58	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	917.736	Kwanza
ARS	1025.5	Argentine Peso
AUD	1.5997	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8791	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.8809	Bulgarian Lev
BHD	0.3771	Bahraini Dinar
BIF	2913.2	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

27 December 2024

BND	1.3574	Brunei Dollar
BOB	6.86	Boliviano
BRL	6.1939	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.095	Ngultrum
BWP	13.7931	Pula
BYR	19560	Belarussian Ruble
BZD	2.0032	Belize Dollar
CAD	1.4368	Canadian Dollar
CDF	2820	Congolese Franc
CHF	0.8985	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	989.66	Chilean Peso
CNY	7.2983	Yuan Renminbi
COP	4409.5	Colombian Peso
COU	0.0852	Unidad de Valor Real
CRC	504.67	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	105.94	Cape Verde Escudo
CZK	24.136	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.1677	Danish Krone
DOP	60.72	Dominican Peso
DZD	134.3262	Algerian Dinar
EGP	51.03	Egyptian Pound
ERN	15	Nakfa
ETB	124.8174	Ethiopian Birr
EUR	0.961	Euro
FJD	2.2821	Fiji Dollar
FKP	0.7952	Falkland Islands Pound
GBP	0.7975	Pound Sterling
GEL	2.768	Lari
GHS	14.65	Cedi
GIP	0.7952	Gibraltar Pound
GMD	72	Dalasi
GNF	8598	Guinea Franc
GTQ	7.69	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7699	Hong Kong Dollar
HNL	25.3152	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.3625	Gourde
HUF	395.99	Forint
IDR	16170	Rupiah
ILS	3.6545	New Israeli Sheqel
INR	85.095	Indian Rupee

Foreign Exchange Position

Positions as at:

27 December 2024

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.29	Iceland Krona
JMD	155.08	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	157.16	Yen
KES	129	Kenyan Shilling
KGS	87	Som
KHR	4009	Riel
KMF	473.6	Comoro Franc
KPW	130	North Korean Won
KRW	1451.28	Won
KWD	0.3079	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	520.85	Tenge
LAK	21754	Kip
LBP	89500	Lebanese Pound
LKR	296	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	18.5303	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8984	Libyan Dinar
MAD	10.059	Moroccan Dirham
MDL	18.31	Moldovan Leu
MGA	4685.02	Malagasy Ariary
MKD	58.94	Denar
MMK	2093.7	Kyat
MNT	3418	Tugrik
MOP	8.004	Pataca
MRO	356	Ouguiya
MUR	46.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.1679	Mexican Peso
MXV	2.407	Mexican Unidad de Inversion (UDI)
MYR	4.487	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.558	Namibia Dollar
NGN	1538.07	Naira
NIO	36.6	Cordoba Oro
NOK	11.3486	Norwegian Krone
NPR	136.19	Nepalese Rupee
NZD	1.7699	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.7222	Nuevo Sol

Foreign Exchange Position

Positions as at:

27 December 2024

PGK	3.9872	Kina
PHP	58.54	Philippine Peso
PKR	278.5	Pakistan Rupee
PLN	4.096	Zloty
PYG	7781.78	Guarani
QAR	3.645	Qatari Rial
RON	4.78	Leu
RSD	112.29	Serbian Dinar
RUB	101.2205	Russian Ruble
RWF	1367.42	Rwanda Franc
SAR	3.7558	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.9449	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	11.0335	Swedish Krona
SGD	1.3574	Singapore Dollar
SHP	0.798	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.86	Surinam Dollar
SSP	3851.0075	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.5302	Lilangeni
THB	34.29	Baht
TJS	10.9	Somoni
TMT	3.4947	New Manat
TND	3.1944	Tunisian Dinar
TOP	2.3552	Pa'anga
TRY	35.1642	Turkish Lira
TTD	6.7661	Trinidad and Tobago Dollar
TWD	32.677	New Taiwan Dollar
TZS	2385	Tanzanian Shilling
UAH	42.02	Hryvnia
UGX	3670	Uganda Shilling
USD	1	US Dollar
UYU	44.49	Peso Uruguayo
UZS	12897	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25440	Dong
VUV	116	Vatu
WST	2.7375	Tala
XAF	630.36	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	626	CFA Franc BCEAO
XPF	114.32	CFP Franc

Foreign Exchange Position

Positions as at:

27 December 2024

YER	249.12	Yemeni Rial
ZAR	18.5487	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

27 December 2024

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	696,724.94	278,642.90	975,367.84
Floating vs. Fixed	8,374,632.04	2,458,291.93	10,832,923.98
Overnight Index Swap	7,031,082.94	2,899,541.67	9,930,624.61
Total	16,102,439.92	5,636,476.50	21,738,916.43

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,320	4,777	19,097
Floating vs. Fixed	248,064	84,842	332,906
Overnight Index Swap	173,773	37,142	210,915
Total	436,157	126,761	562,918

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	148,807.32	0.00	24,969.72	52.09	77,764.85	163,663.18	560,110.69	975,367.84
Floating vs. Fixed	627,971.16	3,993,236.59	410,224.69	11,128.19	56,212.01	2,400,210.24	3,333,941.09	10,832,923.98
Overnight Index Swap	4,650,446.81	6,099.31	188,215.82	109,814.04	3,309,327.98	495.79	1,666,224.86	9,930,624.61
Total	5,427,225.30	3,999,335.90	623,410.24	120,994.32	3,443,304.83	2,564,369.21	5,560,276.63	21,738,916.43

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,147	0	182	8	1,700	6,075	6,986	19,097
Floating vs. Fixed	18,021	92,539	19,838	318	2,833	80,920	118,437	332,906
Overnight Index Swap	119,659	193	2,672	1,622	31,458	27	55,284	210,915
Total	141,827	92,732	22,692	1,948	35,991	87,022	180,707	562,918

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	418,419.65	156,852.90	245,072.88	103,636.71	25,072.85	14,281.43	12,031.42	975,367.84
Floating vs. Fixed	4,777,841.92	1,925,744.77	3,039,693.36	852,256.29	113,650.56	51,232.12	72,504.97	10,832,923.98
Overnight Index Swap	5,350,417.94	1,344,772.78	1,708,667.14	987,395.05	182,529.57	137,378.34	219,463.79	9,930,624.61
Total	10,546,679.51	3,427,370.44	4,993,433.38	1,943,288.05	321,252.98	202,891.89	304,000.19	21,738,916.43

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	4,435	3,104	6,522	2,987	918	536	596	19,097
Floating vs. Fixed	81,308	57,635	123,421	54,304	7,453	3,866	4,920	332,906
Overnight Index Swap	40,041	30,902	71,748	46,271	6,635	5,669	9,652	210,915
Total	125,783	91,640	201,690	103,561	15,006	10,070	15,168	562,918

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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27 December 2024

AFN	70.15	Afghani
ALL	94.05	Lek
AMD	394.58	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	917.736	Kwanza
ARS	1025.5	Argentine Peso
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DZD	134.3262	Algerian Dinar
EGP	51.03	Egyptian Pound
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FJD	2.2821	Fiji Dollar
FKP	0.7952	Falkland Islands Pound
GBP	0.7975	Pound Sterling
GEL	2.768	Lari
GHS	14.65	Cedi
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GMD	72	Dalasi
GNF	8598	Guinea Franc
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LAK	21754	Kip
LBP	89500	Lebanese Pound
LKR	296	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	18.5303	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8984	Libyan Dinar

Interest Rate Position

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27 December 2024

MAD	10.059	Moroccan Dirham
MDL	18.31	Moldovan Leu
MGA	4685.02	Malagasy Ariary
MKD	58.94	Denar
MMK	2093.7	Kyat
MNT	3418	Tugrik
MOP	8.004	Pataca
MRO	356	Ouguiya
MUR	46.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.1679	Mexican Peso
MXV	2.407	Mexican Unidad de Inversion (UDI)
MYR	4.487	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.558	Namibia Dollar
NGN	1538.07	Naira
NIO	36.6	Cordoba Oro
NOK	11.3486	Norwegian Krone
NPR	136.19	Nepalese Rupee
NZD	1.7699	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.7222	Nuevo Sol
PGK	3.9872	Kina
PHP	58.54	Philippine Peso
PKR	278.5	Pakistan Rupee
PLN	4.096	Zloty
PYG	7781.78	Guarani
QAR	3.645	Qatari Rial
RON	4.78	Leu
RSD	112.29	Serbian Dinar
RUB	101.2205	Russian Ruble
RWF	1367.42	Rwanda Franc
SAR	3.7558	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	13.9449	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	11.0335	Swedish Krona
SGD	1.3574	Singapore Dollar
SHP	0.798	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

Interest Rate Position

Positions as at:

27 December 2024

SRD	34.86	Surinam Dollar
SSP	3851.0075	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.5302	Lilangeni
THB	34.29	Baht
TJS	10.9	Somoni
TMT	3.4947	New Manat
TND	3.1944	Tunisian Dinar
TOP	2.3552	Pa'anga
TRY	35.1642	Turkish Lira
TTD	6.7661	Trinidad and Tobago Dollar
TWD	32.677	New Taiwan Dollar
TZS	2385	Tanzanian Shilling
UAH	42.02	Hryvnia
UGX	3670	Uganda Shilling
USD	1	US Dollar
UYU	44.49	Peso Uruguayo
UZS	12897	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25440	Dong
VUV	116	Vatu
WST	2.7375	Tala
XAF	630.36	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	626	CFA Franc BCEAO
XPF	114.32	CFP Franc
YER	249.12	Yemeni Rial
ZAR	18.5487	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 23 December 2024 to

27 December 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	61,931.57	126,893.60	188,825.16
Total	61,931.57	126,893.60	188,825.16

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	11,620	23,025	34,645
Total	11,620	23,025	34,645

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	13,697.59	3,824.71	37,512.32	41,917.53	1,086.18	4,628.46	81,466.89	4,691.48	188,825.16
Total	13,697.59	3,824.71	37,512.32	41,917.53	1,086.18	4,628.46	81,466.89	4,691.48	188,825.16

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	523	2,036	10,711	9,114	412	2,004	9,663	183	34,645
Total	523	2,036	10,711	9,114	412	2,004	9,663	183	34,645

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	169,827.66	10,916.46	5,924.45	1,507.78	626.82	22.00	0.00	188,825.16
Total	169,827.66	10,916.46	5,924.45	1,507.78	626.82	22.00	0.00	188,825.16

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	33,918	431	150	68	72	6	0	34,645
Total	33,918	431	150	68	72	6	0	34,645

Interest Rate Turnover

Turnover for the period:

23 December 2024 to

27 December 2024

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,414.62	186,999.32	192,413.94
Floating vs. Fixed	359,488.15	232,846.19	592,334.34
Overnight Index Swap	727,287.69	515,244.00	1,242,531.69
Total	1,092,190.46	935,089.51	2,027,279.97

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	81	916	997
Floating vs. Fixed	5,812	2,326	8,138
Overnight Index Swap	4,496	3,043	7,538
Total	10,389	6,284	16,673

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,568.73	0.00	19,515.80	0.00	0.00	2,923.62	163,405.78	192,413.94
Floating vs. Fixed	5,514.93	213,805.37	6,763.78	0.00	156.12	79,458.59	286,635.56	592,334.34
Overnight Index Swap	874,046.74	469.97	12,856.81	2,318.67	197,311.17	0.00	155,528.32	1,242,531.69
Total	886,130.40	214,275.34	39,136.39	2,318.67	197,467.30	82,382.21	605,569.66	2,027,279.97

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	157	0	153	0	0	102	585	997
Floating vs. Fixed	123	2,850	165	0	10	1,469	3,522	8,138
Overnight Index Swap	5,269	10	13	48	910	0	1,289	7,538
Total	5,548	2,860	330	48	920	1,571	5,396	16,673

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	130,652.10	30,128.10	14,011.07	11,200.81	1,990.57	3,039.53	1,391.76	192,413.94
Floating vs. Fixed	283,507.73	106,035.69	130,472.19	63,847.73	7,012.19	747.11	711.70	592,334.34
Overnight Index Swap	811,014.51	109,268.58	165,650.24	91,174.89	35,549.05	5,130.31	24,744.12	1,242,531.69
Total	1,225,174.35	245,432.37	310,133.50	166,223.43	44,551.81	8,916.95	26,847.58	2,027,279.97

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	102	103	218	230	109	61	174	997
Floating vs. Fixed	1,378	1,008	2,394	2,786	310	83	180	8,138
Overnight Index Swap	1,196	831	1,788	1,919	815	266	725	7,538
Total	2,676	1,941	4,400	4,935	1,234	410	1,079	16,673