

Foreign Exchange Position

Positions as at: 03 January 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	402,349.20	1,183,053.42	1,585,402.62
Total	402,349.20	1,183,053.42	1,585,402.62

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,321	150,925	198,246
Total	47,321	150,925	198,246

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	186,528.08	39,094.25	249,646.33	337,630.02	14,227.50	28,297.53	701,060.84	28,918.07	1,585,402.62
Total	186,528.08	39,094.25	249,646.33	337,630.02	14,227.50	28,297.53	701,060.84	28,918.07	1,585,402.62

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,735	12,897	48,542	48,515	2,840	9,219	65,288	3,211	198,246
Total	7,735	12,897	48,542	48,515	2,840	9,219	65,288	3,211	198,246

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	1,215,673.38	198,958.66	93,102.85	40,906.99	22,987.17	13,007.51	766.07	1,585,402.62
Total	1,215,673.38	198,958.66	93,102.85	40,906.99	22,987.17	13,007.51	766.07	1,585,402.62

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	177,159	9,705	5,230	2,763	2,319	1,005	65	198,246
Total	177,159	9,705	5,230	2,763	2,319	1,005	65	198,246

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	70.35	Afghani
ALL	94.1	Lek
AMD	395.56	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1030	Argentine Peso
AUD	1.615	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8882	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	119	Taka
BGN	1.883	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2914.6	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

03 January 2025

BND	1.3645	Brunei Dollar
BOB	6.86	Boliviano
BRL	6.184	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.645	Ngultrum
BWP	13.9665	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4385	Canadian Dollar
CDF	2843	Congolese Franc
CHF	0.9071	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	992.6	Chilean Peso
CNY	7.2996	Yuan Renminbi
COP	4401.96	Colombian Peso
COU	0.0849	Unidad de Valor Real
CRC	506.66	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	106.45	Cape Verde Escudo
CZK	24.314	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.2012	Danish Krone
DOP	60.89	Dominican Peso
DZD	135.322	Algerian Dinar
EGP	50.79	Egyptian Pound
ERN	15	Nakfa
ETB	125.0975	Ethiopian Birr
EUR	0.9654	Euro
FJD	2.337	Fiji Dollar
FKP	0.7983	Falkland Islands Pound
GBP	0.7988	Pound Sterling
GEL	2.78	Lari
GHS	14.65	Cedi
GIP	0.7983	Gibraltar Pound
GMD	72.15	Dalasi
GNF	8602	Guinea Franc
GTQ	7.705	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7682	Hong Kong Dollar
HNL	25.3152	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.2188	Gourde
HUF	397.1	Forint
IDR	16090	Rupiah
ILS	3.6386	New Israeli Sheqel
INR	85.645	Indian Rupee

Foreign Exchange Position

Positions as at:

03 January 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.78	Iceland Krona
JMD	154.71	Jamaican Dollar
JOD	0.7088	Jordanian Dinar
JPY	156.87	Yen
KES	128.85	Kenyan Shilling
KGS	87	Som
KHR	4017	Riel
KMF	473.98	Comoro Franc
KPW	130	North Korean Won
KRW	1476.78	Won
KWD	0.3079	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	524.6	Tenge
LAK	21703	Kip
LBP	89500	Lebanese Pound
LKR	292.8	Sri Lanka Rupee
LRD	184	Liberian Dollar
LSL	18.7409	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9036	Libyan Dinar
MAD	10.131	Moroccan Dirham
MDL	18.2815	Moldovan Leu
MGA	4731.4	Malagasy Ariary
MKD	58.93	Denar
MMK	2093.7	Kyat
MNT	3420	Tugrik
MOP	7.999	Pataca
MRO	356	Ouguiya
MUR	46.8	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.836	Mexican Peso
MXV	2.4974	Mexican Unidad de Inversion (UDI)
MYR	4.468	Malaysian Ringgit
MZN	63.26	Metical
NAD	18.8506	Namibia Dollar
NGN	1537.57	Naira
NIO	36.6	Cordoba Oro
NOK	11.357	Norwegian Krone
NPR	137.03	Nepalese Rupee
NZD	1.787	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.7539	Nuevo Sol

Foreign Exchange Position

Positions as at:

03 January 2025

PGK	3.876	Kina
PHP	58.076	Philippine Peso
PKR	278.12	Pakistan Rupee
PLN	4.1272	Zloty
PYG	7812.22	Guarani
QAR	3.6445	Qatari Rial
RON	4.8005	Leu
RSD	112.81	Serbian Dinar
RUB	113.4955	Russian Ruble
RWF	1369.3	Rwanda Franc
SAR	3.757	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.2511	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	11.0599	Swedish Krona
SGD	1.3641	Singapore Dollar
SHP	0.7966	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	35.192	Surinam Dollar
SSP	3880.4918	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.7409	Lilangeni
THB	34.29	Baht
TJS	10.9	Somoni
TMT	3.4947	New Manat
TND	3.1885	Tunisian Dinar
TOP	2.3624	Pa'anga
TRY	35.3585	Turkish Lira
TTD	6.7661	Trinidad and Tobago Dollar
TWD	32.799	New Taiwan Dollar
TZS	2400	Tanzanian Shilling
UAH	41.9	Hryvnia
UGX	3691.86	Uganda Shilling
USD	1	US Dollar
UYU	44.07	Peso Uruguayo
UZS	12899.91	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25480	Dong
VUV	116	Vatu
WST	2.7397	Tala
XAF	633.29	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	626.75	CFA Franc BCEAO
XPF	114.87	CFP Franc

Foreign Exchange Position

Positions as at:

03 January 2025

YER	249.07	Yemeni Rial
ZAR	18.7597	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

03 January 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	705,713.79	276,008.65	981,722.43
Floating vs. Fixed	8,405,396.04	2,445,928.52	10,851,324.56
Overnight Index Swap	6,781,221.30	2,890,713.88	9,671,935.18
Total	15,892,331.13	5,612,651.04	21,504,982.17

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,556	4,651	19,207
Floating vs. Fixed	249,655	84,523	334,178
Overnight Index Swap	172,938	37,076	210,014
Total	437,149	126,250	563,399

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	146,243.94	0.00	25,684.40	52.00	77,876.73	176,304.26	555,561.11	981,722.43
Floating vs. Fixed	627,535.75	4,030,627.08	408,223.46	11,074.45	55,978.81	2,417,625.22	3,300,259.79	10,851,324.56
Overnight Index Swap	4,417,616.08	6,098.23	188,450.38	108,628.69	3,261,685.85	495.89	1,688,960.06	9,671,935.18
Total	5,191,395.78	4,036,725.31	622,358.23	119,755.14	3,395,541.39	2,594,425.37	5,544,780.96	21,504,982.17

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,108	0	185	8	1,699	6,313	6,895	19,207
Floating vs. Fixed	18,057	93,054	19,874	318	2,829	81,314	118,732	334,178
Overnight Index Swap	118,959	193	2,681	1,594	30,703	27	55,857	210,014
Total	141,124	93,247	22,740	1,920	35,231	87,654	181,484	563,399

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	420,069.01	153,991.06	255,363.29	101,395.63	24,817.60	14,152.02	11,933.82	981,722.43
Floating vs. Fixed	4,773,378.68	1,940,839.57	3,045,869.71	854,959.01	113,449.40	50,750.06	72,078.13	10,851,324.56
Overnight Index Swap	5,184,124.39	1,330,213.37	1,648,534.66	975,671.42	175,213.71	140,332.59	217,845.04	9,671,935.18
Total	10,377,572.08	3,425,044.00	4,949,767.66	1,932,026.06	313,480.71	205,234.67	301,856.98	21,504,982.17

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	4,439	3,091	6,717	2,952	903	530	576	19,207
Floating vs. Fixed	81,485	58,000	123,791	54,553	7,594	3,838	4,917	334,178
Overnight Index Swap	39,922	30,814	71,538	45,972	6,509	5,656	9,606	210,014
Total	125,845	91,905	202,046	103,477	15,005	10,023	15,099	563,399

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at:

03 January 2025

AFN	70.35	Afghani
ALL	94.1	Lek
AMD	395.56	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1030	Argentine Peso
AUD	1.615	Australian Dollar
AWG	1.78	Aruban Florin
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DJF	177.6	Djibouti Franc
DKK	7.2012	Danish Krone
DOP	60.89	Dominican Peso
DZD	135.322	Algerian Dinar
EGP	50.79	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

03 January 2025

ETB	125.0975	Ethiopian Birr
EUR	0.9654	Euro
FJD	2.337	Fiji Dollar
FKP	0.7983	Falkland Islands Pound
GBP	0.7988	Pound Sterling
GEL	2.78	Lari
GHS	14.65	Cedi
GIP	0.7983	Gibraltar Pound
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INR	85.645	Indian Rupee
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KES	128.85	Kenyan Shilling
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LBP	89500	Lebanese Pound
LKR	292.8	Sri Lanka Rupee
LRD	184	Liberian Dollar
LSL	18.7409	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9036	Libyan Dinar

Interest Rate Position

Positions as at:

03 January 2025

MAD	10.131 Moroccan Dirham
MDL	18.2815 Moldovan Leu
MGA	4731.4 Malagasy Ariary
MKD	58.93 Denar
MMK	2093.7 Kyat
MNT	3420 Tugrik
MOP	7.999 Pataca
MRO	356 Ouguiya
MUR	46.8 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.836 Mexican Peso
MXV	2.4974 Mexican Unidad de Inversion (UDI)
MYR	4.468 Malaysian Ringgit
MZN	63.26 Metical
NAD	18.8506 Namibia Dollar
NGN	1537.57 Naira
NIO	36.6 Cordoba Oro
NOK	11.357 Norwegian Krone
NPR	137.03 Nepalese Rupee
NZD	1.787 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.7539 Nuevo Sol
PGK	3.876 Kina
PHP	58.076 Philippine Peso
PKR	278.12 Pakistan Rupee
PLN	4.1272 Zloty
PYG	7812.22 Guarani
QAR	3.6445 Qatari Rial
RON	4.8005 Leu
RSD	112.81 Serbian Dinar
RUB	113.4955 Russian Ruble
RWF	1369.3 Rwanda Franc
SAR	3.757 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.2511 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	11.0599 Swedish Krona
SGD	1.3641 Singapore Dollar
SHP	0.7966 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

03 January 2025

SRD	35.192 Surinam Dollar
SSP	3880.4918 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.7409 Lilangeni
THB	34.29 Baht
TJS	10.9 Somoni
TMT	3.4947 New Manat
TND	3.1885 Tunisian Dinar
TOP	2.3624 Pa'anga
TRY	35.3585 Turkish Lira
TTD	6.7661 Trinidad and Tobago Dollar
TWD	32.799 New Taiwan Dollar
TZS	2400 Tanzanian Shilling
UAH	41.9 Hryvnia
UGX	3691.86 Uganda Shilling
USD	1 US Dollar
UYU	44.07 Peso Uruguayo
UZS	12899.91 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25480 Dong
VUV	116 Vatu
WST	2.7397 Tala
XAF	633.29 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	626.75 CFA Franc BCEAO
XPF	114.87 CFP Franc
YER	249.07 Yemeni Rial
ZAR	18.7597 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 30 December 2024 to

03 January 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	88,528.77	155,357.10	243,885.87
Total	88,528.77	155,357.10	243,885.87

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	14,804	24,912	39,715
Total	14,804	24,912	39,715

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	15,990.56	5,742.29	47,676.25	40,641.23	1,015.22	14,315.82	117,481.65	1,022.84	243,885.87
Total	15,990.56	5,742.29	47,676.25	40,641.23	1,015.22	14,315.82	117,481.65	1,022.84	243,885.87

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	940	2,282	10,924	9,838	414	2,323	12,793	204	39,715
Total	940	2,282	10,924	9,838	414	2,323	12,793	204	39,715

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	212,521.49	19,496.63	4,693.42	3,197.67	2,923.46	1,053.21	0.00	243,885.87
Total	212,521.49	19,496.63	4,693.42	3,197.67	2,923.46	1,053.21	0.00	243,885.87

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	38,546	671	203	129	133	33	0	39,715
Total	38,546	671	203	129	133	33	0	39,715

Interest Rate Turnover

Turnover for the period:

30 December 2024 to

03 January 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	21,434.05	188,032.80	209,466.85
Floating vs. Fixed	243,224.85	256,814.59	500,039.44
Overnight Index Swap	251,511.74	165,674.36	417,186.10
Total	516,170.63	610,521.76	1,126,692.39

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	425	786	1,210
Floating vs. Fixed	5,689	2,792	8,481
Overnight Index Swap	2,535	1,311	3,846
Total	8,649	4,889	13,537

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,019.81	0.00	19,487.30	0.00	0.00	29,491.28	156,468.45	209,466.85
Floating vs. Fixed	7,018.88	171,944.94	8,583.13	1.54	105.58	91,031.60	221,353.78	500,039.44
Overnight Index Swap	177,949.24	0.00	6,643.32	2,022.38	105,803.48	2.19	124,765.50	417,186.10
Total	188,987.94	171,944.94	34,713.75	2,023.92	105,909.05	120,525.07	502,587.73	1,126,692.39

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	90	0	164	0	0	562	395	1,210
Floating vs. Fixed	184	2,917	209	2	14	1,820	3,336	8,481
Overnight Index Swap	1,572	0	45	36	735	1	1,459	3,846
Total	1,846	2,917	417	38	749	2,382	5,189	13,537

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	130,621.20	27,551.68	34,847.95	10,490.54	1,694.21	2,889.56	1,371.71	209,466.85
Floating vs. Fixed	223,794.05	100,786.18	108,241.52	55,502.61	8,412.02	1,063.31	2,239.76	500,039.44
Overnight Index Swap	261,884.72	50,814.80	39,919.95	39,499.31	10,811.28	7,540.52	6,715.53	417,186.10
Total	616,299.96	179,152.66	183,009.42	105,492.45	20,917.52	11,493.39	10,327.00	1,126,692.39

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	164	86	539	165	76	45	135	1,210
Floating vs. Fixed	1,402	1,356	2,387	2,652	449	79	158	8,481
Overnight Index Swap	630	477	798	1,067	345	240	291	3,846
Total	2,196	1,919	3,724	3,884	869	363	584	13,537