

## Foreign Exchange Position

Positions as at: 10 January 2025

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	418,599.00	1,179,748.68	1,598,347.68
<b>Total</b>	<b>418,599.00</b>	<b>1,179,748.68</b>	<b>1,598,347.68</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,007	152,775	203,782
<b>Total</b>	<b>51,007</b>	<b>152,775</b>	<b>203,782</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	195,331.02	40,361.35	257,964.15	339,470.73	16,510.05	28,450.67	693,829.54	26,430.18	1,598,347.68
<b>Total</b>	<b>195,331.02</b>	<b>40,361.35</b>	<b>257,964.15</b>	<b>339,470.73</b>	<b>16,510.05</b>	<b>28,450.67</b>	<b>693,829.54</b>	<b>26,430.18</b>	<b>1,598,347.68</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,015	13,454	50,727	49,189	3,344	9,746	66,033	3,274	203,782
<b>Total</b>	<b>8,015</b>	<b>13,454</b>	<b>50,727</b>	<b>49,189</b>	<b>3,344</b>	<b>9,746</b>	<b>66,033</b>	<b>3,274</b>	<b>203,782</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	1,219,126.48	206,103.23	91,090.89	45,525.53	23,124.72	12,616.30	760.53	1,598,347.68
<b>Total</b>	<b>1,219,126.48</b>	<b>206,103.23</b>	<b>91,090.89</b>	<b>45,525.53</b>	<b>23,124.72</b>	<b>12,616.30</b>	<b>760.53</b>	<b>1,598,347.68</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	182,061	10,240	5,081	2,966	2,364	1,006	64	203,782
<b>Total</b>	<b>182,061</b>	<b>10,240</b>	<b>5,081</b>	<b>2,966</b>	<b>2,364</b>	<b>1,006</b>	<b>64</b>	<b>203,782</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	71.06	Afghani
ALL	94.21	Lek
AMD	395.47	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1035.5	Argentine Peso
AUD	1.6088	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8953	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.8953	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2916	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

10 January 2025

BND	1.3677	Brunei Dollar
BOB	6.85	Boliviano
BRL	6.1055	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.879	Ngultrum
BWP	13.9665	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4372	Canadian Dollar
CDF	2845	Congolese Franc
CHF	0.9108	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	1000.06	Chilean Peso
CNY	7.3316	Yuan Renminbi
COP	4325	Colombian Peso
COU	0.0861	Unidad de Valor Real
CRC	506	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	106.86	Cape Verde Escudo
CZK	24.324	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.2304	Danish Krone
DOP	61.14	Dominican Peso
DZD	135.5954	Algerian Dinar
EGP	50.55	Egyptian Pound
ERN	15	Nakfa
ETB	125.2716	Ethiopian Birr
EUR	0.969	Euro
FJD	2.2904	Fiji Dollar
FKP	0.801	Falkland Islands Pound
GBP	0.8088	Pound Sterling
GEL	2.809	Lari
GHS	14.7	Cedi
GIP	0.8009	Gibraltar Pound
GMD	72	Dalasi
GNF	8608	Guinea Franc
GTQ	7.705	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7781	Hong Kong Dollar
HNL	25.3452	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.0105	Gourde
HUF	401.27	Forint
IDR	16190	Rupiah
ILS	3.6577	New Israeli Sheqel
INR	85.917	Indian Rupee

## Foreign Exchange Position

Positions as at:

10 January 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.47	Iceland Krona
JMD	155.91	Jamaican Dollar
JOD	0.7096	Jordanian Dinar
JPY	158.35	Yen
KES	129	Kenyan Shilling
KGS	86.9963	Som
KHR	4029	Riel
KMF	477.9	Comoro Franc
KPW	130	North Korean Won
KRW	1458.48	Won
KWD	0.3079	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	526.2	Tenge
LAK	21686	Kip
LBP	89500	Lebanese Pound
LKR	295.8	Sri Lanka Rupee
LRD	186	Liberian Dollar
LSL	18.8629	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9182	Libyan Dinar
MAD	10.044	Moroccan Dirham
MDL	18.3815	Moldovan Leu
MGA	4705.14	Malagasy Ariary
MKD	59.48	Denar
MMK	2093.7	Kyat
MNT	3423	Tugrik
MOP	8.004	Pataca
MRO	356	Ouguiya
MUR	46.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.37	Mexican Peso
MXV	2.4403	Mexican Unidad de Inversion (UDI)
MYR	4.5	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.9067	Namibia Dollar
NGN	1533.83	Naira
NIO	36.6	Cordoba Oro
NOK	11.3988	Norwegian Krone
NPR	137.35	Nepalese Rupee
NZD	1.7828	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.7725	Nuevo Sol

## Foreign Exchange Position

Positions as at:

10 January 2025

PGK	3.873	Kina
PHP	58.52	Philippine Peso
PKR	278.27	Pakistan Rupee
PLN	4.1411	Zloty
PYG	7841.67	Guarani
QAR	3.645	Qatari Rial
RON	4.8159	Leu
RSD	113.35	Serbian Dinar
RUB	104.4955	Russian Ruble
RWF	1371.27	Rwanda Franc
SAR	3.7538	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.581	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	11.1464	Swedish Krona
SGD	1.3677	Singapore Dollar
SHP	0.8097	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.751	Surinam Dollar
SSP	3950	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.8878	Lilangeni
THB	34.59	Baht
TJS	10.9	Somoni
TMT	3.4947	New Manat
TND	3.1991	Tunisian Dinar
TOP	2.3602	Pa'anga
TRY	35.2781	Turkish Lira
TTD	6.7387	Trinidad and Tobago Dollar
TWD	32.86	New Taiwan Dollar
TZS	2470	Tanzanian Shilling
UAH	42.3	Hryvnia
UGX	3699	Uganda Shilling
USD	1	US Dollar
UYU	43.64	Peso Uruguayo
UZS	12957.98	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25370	Dong
VUV	116	Vatu
WST	2.7465	Tala
XAF	635.68	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	631.25	CFA Franc BCEAO
XPF	115.29	CFP Franc

## Foreign Exchange Position

Positions as at:

10 January 2025

YER	248.8	Yemeni Rial
ZAR	18.8896	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

10 January 2025

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	712,154.91	283,004.09	995,159.00
Floating vs. Fixed	8,404,015.87	2,476,042.33	10,880,058.20
Overnight Index Swap	6,991,129.03	3,021,436.80	10,012,565.83
<b>Total</b>	<b>16,107,299.81</b>	<b>5,780,483.22</b>	<b>21,887,783.02</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,519	4,679	19,198
Floating vs. Fixed	250,085	84,591	334,676
Overnight Index Swap	175,965	37,783	213,748
<b>Total</b>	<b>440,569</b>	<b>127,052</b>	<b>567,621</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	148,420.46	0.00	23,845.04	51.36	76,934.15	174,674.75	571,233.24	995,159.00
Floating vs. Fixed	626,046.02	4,082,339.20	404,772.05	10,939.44	55,977.12	2,328,041.71	3,371,942.65	10,880,058.20
Overnight Index Swap	4,458,559.39	6,071.61	185,756.40	107,892.99	3,516,233.47	495.26	1,737,556.71	10,012,565.83
<b>Total</b>	<b>5,233,025.87</b>	<b>4,088,410.81</b>	<b>614,373.48</b>	<b>118,883.79</b>	<b>3,649,144.74</b>	<b>2,503,211.72</b>	<b>5,680,732.60</b>	<b>21,887,783.02</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,130	0	164	8	1,694	6,266	6,937	19,198
Floating vs. Fixed	18,119	94,351	19,832	324	2,832	79,285	119,933	334,676
Overnight Index Swap	120,400	193	2,681	1,619	31,725	27	57,103	213,748
<b>Total</b>	<b>142,649</b>	<b>94,544</b>	<b>22,677</b>	<b>1,951</b>	<b>36,251</b>	<b>85,578</b>	<b>183,973</b>	<b>567,621</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	433,305.02	153,360.03	254,461.91	102,224.26	25,372.43	14,210.37	12,224.97	995,159.00
Floating vs. Fixed	4,767,795.53	1,953,562.67	3,051,517.13	865,185.09	117,485.41	52,107.87	72,404.49	10,880,058.20
Overnight Index Swap	5,435,533.14	1,365,285.17	1,685,560.58	993,761.03	174,833.59	141,256.42	216,335.90	10,012,565.83
<b>Total</b>	<b>10,636,633.69</b>	<b>3,472,207.88</b>	<b>4,991,539.63</b>	<b>1,961,170.38</b>	<b>317,691.44</b>	<b>207,574.66</b>	<b>300,965.35</b>	<b>21,887,783.02</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	4,455	3,059	6,704	2,963	909	530	579	19,198
Floating vs. Fixed	81,161	58,000	123,868	55,111	7,710	3,878	4,949	334,676
Overnight Index Swap	40,449	31,421	72,735	47,003	6,716	5,734	9,692	213,748
<b>Total</b>	<b>126,064</b>	<b>92,480</b>	<b>203,306</b>	<b>105,077</b>	<b>15,334</b>	<b>10,141</b>	<b>15,220</b>	<b>567,621</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

## Interest Rate Position

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ALL	94.21	Lek
AMD	395.47	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1035.5	Argentine Peso
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DKK	7.2304	Danish Krone
DOP	61.14	Dominican Peso
DZD	135.5954	Algerian Dinar
EGP	50.55	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

10 January 2025

ETB	125.2716	Ethiopian Birr
EUR	0.969	Euro
FJD	2.2904	Fiji Dollar
FKP	0.801	Falkland Islands Pound
GBP	0.8088	Pound Sterling
GEL	2.809	Lari
GHS	14.7	Cedi
GIP	0.8009	Gibraltar Pound
GMD	72	Dalasi
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LRD	186	Liberian Dollar
LSL	18.8629	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9182	Libyan Dinar

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10 January 2025

MAD	10.044	Moroccan Dirham
MDL	18.3815	Moldovan Leu
MGA	4705.14	Malagasy Ariary
MKD	59.48	Denar
MMK	2093.7	Kyat
MNT	3423	Tugrik
MOP	8.004	Pataca
MRO	356	Ouguiya
MUR	46.45	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.37	Mexican Peso
MXV	2.4403	Mexican Unidad de Inversion (UDI)
MYR	4.5	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.9067	Namibia Dollar
NGN	1533.83	Naira
NIO	36.6	Cordoba Oro
NOK	11.3988	Norwegian Krone
NPR	137.35	Nepalese Rupee
NZD	1.7828	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.7725	Nuevo Sol
PGK	3.873	Kina
PHP	58.52	Philippine Peso
PKR	278.27	Pakistan Rupee
PLN	4.1411	Zloty
PYG	7841.67	Guarani
QAR	3.645	Qatari Rial
RON	4.8159	Leu
RSD	113.35	Serbian Dinar
RUB	104.4955	Russian Ruble
RWF	1371.27	Rwanda Franc
SAR	3.7538	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.581	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	11.1464	Swedish Krona
SGD	1.3677	Singapore Dollar
SHP	0.8097	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

## Interest Rate Position

Positions as at:

10 January 2025

SRD	34.751 Surinam Dollar
SSP	3950 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.8878 Lilangeni
THB	34.59 Baht
TJS	10.9 Somoni
TMT	3.4947 New Manat
TND	3.1991 Tunisian Dinar
TOP	2.3602 Pa'anga
TRY	35.2781 Turkish Lira
TTD	6.7387 Trinidad and Tobago Dollar
TWD	32.86 New Taiwan Dollar
TZS	2470 Tanzanian Shilling
UAH	42.3 Hryvnia
UGX	3699 Uganda Shilling
USD	1 US Dollar
UYU	43.64 Peso Uruguayo
UZS	12957.98 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25370 Dong
VUV	116 Vatu
WST	2.7465 Tala
XAF	635.68 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	631.25 CFA Franc BCEAO
XPF	115.29 CFP Franc
YER	248.8 Yemeni Rial
ZAR	18.8896 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

06 January 2025 to

10 January 2025

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	138,657.11	224,022.64	362,679.75
<b>Total</b>	<b>138,657.11</b>	<b>224,022.64</b>	<b>362,679.75</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,022	38,141	62,163
<b>Total</b>	<b>24,022</b>	<b>38,141</b>	<b>62,163</b>

### 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	36,537.56	13,699.55	72,168.13	88,856.85	5,652.09	7,260.95	136,426.81	2,077.82	362,679.75
<b>Total</b>	<b>36,537.56</b>	<b>13,699.55</b>	<b>72,168.13</b>	<b>88,856.85</b>	<b>5,652.09</b>	<b>7,260.95</b>	<b>136,426.81</b>	<b>2,077.82</b>	<b>362,679.75</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,853	3,659	15,260	17,375	1,212	2,938	19,511	357	62,163
<b>Total</b>	<b>1,853</b>	<b>3,659</b>	<b>15,260</b>	<b>17,375</b>	<b>1,212</b>	<b>2,938</b>	<b>19,511</b>	<b>357</b>	<b>62,163</b>

### 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	303,937.35	37,540.64	9,505.92	6,913.93	4,684.53	97.38	0.00	362,679.75
<b>Total</b>	<b>303,937.35</b>	<b>37,540.64</b>	<b>9,505.92</b>	<b>6,913.93</b>	<b>4,684.53</b>	<b>97.38</b>	<b>0.00</b>	<b>362,679.75</b>

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	60,015	1,239	326	303	258	23	0	62,163
<b>Total</b>	<b>60,015</b>	<b>1,239</b>	<b>326</b>	<b>303</b>	<b>258</b>	<b>23</b>	<b>0</b>	<b>62,163</b>

## Interest Rate Turnover

Turnover for the period:

06 January 2025 to

10 January 2025

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,715.64	207,366.87	228,082.52
Floating vs. Fixed	461,389.35	358,632.12	820,021.47
Overnight Index Swap	676,432.30	465,758.40	1,142,190.70
<b>Total</b>	<b>1,158,537.30</b>	<b>1,031,757.39</b>	<b>2,190,294.69</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	98	870	968
Floating vs. Fixed	10,814	5,011	15,825
Overnight Index Swap	7,021	2,863	9,883
<b>Total</b>	<b>17,932</b>	<b>8,744</b>	<b>26,675</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,986.02	0.00	18,314.83	0.00	0.00	2,734.57	200,047.10	228,082.52
Floating vs. Fixed	7,955.58	282,212.72	7,531.68	2.17	714.33	208,441.33	313,163.66	820,021.47
Overnight Index Swap	304,937.55	143.11	4,445.14	2,607.97	574,329.67	0.00	255,727.26	1,142,190.70
<b>Total</b>	<b>319,879.15</b>	<b>282,355.83</b>	<b>30,291.64</b>	<b>2,610.14</b>	<b>575,044.00</b>	<b>211,175.90</b>	<b>768,938.03</b>	<b>2,190,294.69</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	156	0	134	0	0	79	599	968
Floating vs. Fixed	253	5,188	290	8	19	4,513	5,555	15,825
Overnight Index Swap	4,397	7	48	58	2,132	0	3,241	9,883
<b>Total</b>	<b>4,806</b>	<b>5,195</b>	<b>472</b>	<b>66</b>	<b>2,151</b>	<b>4,592</b>	<b>9,395</b>	<b>26,675</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	161,524.67	27,100.60	16,704.29	15,060.13	2,794.01	3,087.09	1,811.73	228,082.52
Floating vs. Fixed	340,644.78	192,826.24	174,687.27	90,169.69	16,591.60	2,735.46	2,366.42	820,021.47
Overnight Index Swap	773,066.22	146,729.76	111,398.11	78,689.60	24,710.88	1,511.11	6,085.02	1,142,190.70
<b>Total</b>	<b>1,275,235.67</b>	<b>366,656.60</b>	<b>302,789.67</b>	<b>183,919.43</b>	<b>44,096.49</b>	<b>7,333.67</b>	<b>10,263.16</b>	<b>2,190,294.69</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	108	71	205	261	99	55	169	968
Floating vs. Fixed	2,598	2,506	4,605	5,013	715	140	250	15,825
Overnight Index Swap	1,443	1,423	2,066	3,254	1,128	126	445	9,883
<b>Total</b>	<b>4,148</b>	<b>3,999</b>	<b>6,875</b>	<b>8,527</b>	<b>1,942</b>	<b>321</b>	<b>864</b>	<b>26,675</b>