

Foreign Exchange Position

Positions as at: 17 January 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	428,604.95	1,216,710.71	1,645,315.66
Total	428,604.95	1,216,710.71	1,645,315.66

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	56,537	167,047	223,584
Total	56,537	167,047	223,584

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	192,907.26	41,720.40	284,061.01	330,282.21	16,242.84	29,941.97	721,956.91	28,203.07	1,645,315.66
Total	192,907.26	41,720.40	284,061.01	330,282.21	16,242.84	29,941.97	721,956.91	28,203.07	1,645,315.66

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,931	14,030	60,623	52,069	3,846	10,214	71,537	3,334	223,584
Total	7,931	14,030	60,623	52,069	3,846	10,214	71,537	3,334	223,584

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	1,245,222.26	218,870.90	91,145.65	50,462.18	25,594.81	13,258.59	761.27	1,645,315.66
Total	1,245,222.26	218,870.90	91,145.65	50,462.18	25,594.81	13,258.59	761.27	1,645,315.66

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	200,913	10,865	5,082	3,195	2,440	1,027	62	223,584
Total	200,913	10,865	5,082	3,195	2,440	1,027	62	223,584

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	73.28	Afghani
ALL	95.2	Lek
AMD	397	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1040.5	Argentine Peso
AUD	1.6057	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.9003	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.5	Taka
BGN	1.9006	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2916.8	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

17 January 2025

BND	1.3669	Brunei Dollar
BOB	6.85	Boliviano
BRL	6.0098	Brazilian Real
BSD	1	Bahamian Dollar
BTN	86.301	Ngultrum
BWP	13.947	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.434	Canadian Dollar
CDF	2830	Congolese Franc
CHF	0.9126	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	1004.35	Chilean Peso
CNY	7.3304	Yuan Renminbi
COP	4296.8	Colombian Peso
COU	0.0872	Unidad de Valor Real
CRC	499.2	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	107.14	Cape Verde Escudo
CZK	24.489	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.2513	Danish Krone
DOP	61.05	Dominican Peso
DZD	135.269	Algerian Dinar
EGP	50.38	Egyptian Pound
ERN	15	Nakfa
ETB	125.904	Ethiopian Birr
EUR	0.9718	Euro
FJD	2.3305	Fiji Dollar
FKP	0.8169	Falkland Islands Pound
GBP	0.8164	Pound Sterling
GEL	2.805	Lari
GHS	14.8	Cedi
GIP	0.8168	Gibraltar Pound
GMD	72.05	Dalasi
GNF	8607	Guinea Franc
GTQ	7.71	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.7867	Hong Kong Dollar
HNL	25.3764	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.2	Gourde
HUF	399.63	Forint
IDR	16315	Rupiah
ILS	3.607	New Israeli Sheqel
INR	86.38	Indian Rupee

Foreign Exchange Position

Positions as at:

17 January 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.67	Iceland Krona
JMD	156.35	Jamaican Dollar
JOD	0.7097	Jordanian Dinar
JPY	156.47	Yen
KES	129.25	Kenyan Shilling
KGS	87.45	Som
KHR	4018.977	Riel
KMF	476.1	Comoro Franc
KPW	130	North Korean Won
KRW	1454.54	Won
KWD	0.3082	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	528.85	Tenge
LAK	21685.2	Kip
LBP	89500	Lebanese Pound
LKR	295.5	Sri Lanka Rupee
LRD	189	Liberian Dollar
LSL	18.7425	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9297	Libyan Dinar
MAD	10.0655	Moroccan Dirham
MDL	18.5914	Moldovan Leu
MGA	4684.38	Malagasy Ariary
MKD	59.38	Denar
MMK	2093.7	Kyat
MNT	3425	Tugrik
MOP	8.02	Pataca
MRO	356	Ouguiya
MUR	46.73	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.4499	Mexican Peso
MXV	2.447	Mexican Unidad de Inversion (UDI)
MYR	4.497	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.755	Namibia Dollar
NGN	1545	Naira
NIO	36.6	Cordoba Oro
NOK	11.3256	Norwegian Krone
NPR	138.18	Nepalese Rupee
NZD	1.7806	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.7592	Nuevo Sol

Foreign Exchange Position

Positions as at: 17 January 2025

PGK	3.885	Kina
PHP	58.63	Philippine Peso
PKR	278.37	Pakistan Rupee
PLN	4.1364	Zloty
PYG	7869	Guarani
QAR	3.6357	Qatari Rial
RON	4.8327	Leu
RSD	113.68	Serbian Dinar
RUB	102.4955	Russian Ruble
RWF	1373.7	Rwanda Franc
SAR	3.7528	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.4408	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	11.1536	Swedish Krona
SGD	1.3669	Singapore Dollar
SHP	0.8127	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.76	Surinam Dollar
SSP	4000	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.7765	Lilangeni
THB	34.41	Baht
TJS	10.9	Somoni
TMT	3.4947	New Manat
TND	3.2044	Tunisian Dinar
TOP	2.3635	Pa'anga
TRY	35.4473	Turkish Lira
TTD	6.7581	Trinidad and Tobago Dollar
TWD	32.927	New Taiwan Dollar
TZS	2495	Tanzanian Shilling
UAH	42.11	Hryvnia
UGX	3689	Uganda Shilling
USD	1	US Dollar
UYU	43.92	Peso Uruguayo
UZS	12944	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25375	Dong
VUV	116	Vatu
WST	2.745	Tala
XAF	637.35	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	634.6	CFA Franc BCEAO
XPF	115.6	CFP Franc

Foreign Exchange Position

Positions as at: 17 January 2025

YER	248.47	Yemeni Rial
ZAR	18.7599	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 17 January 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	712,781.93	274,784.17	987,566.11
Floating vs. Fixed	8,528,956.72	2,488,114.78	11,017,071.50
Overnight Index Swap	7,263,200.49	3,220,332.22	10,483,532.72
Total	16,504,939.14	5,983,231.18	22,488,170.32

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,512	4,723	19,235
Floating vs. Fixed	252,579	84,785	337,364
Overnight Index Swap	177,699	38,128	215,827
Total	444,789	127,636	572,425

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	143,988.79	0.00	23,041.57	50.88	75,471.19	174,309.59	570,704.08	987,566.11
Floating vs. Fixed	619,472.22	4,182,456.55	404,427.84	10,619.64	55,909.07	2,339,515.39	3,404,670.78	11,017,071.50
Overnight Index Swap	4,502,852.95	6,104.03	188,602.07	107,684.53	3,924,034.66	494.72	1,753,759.77	10,483,532.72
Total	5,266,313.96	4,188,560.59	616,071.48	118,355.04	4,055,414.92	2,514,319.70	5,729,134.63	22,488,170.32

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,155	0	162	8	1,652	6,238	7,021	19,235
Floating vs. Fixed	17,883	96,184	19,993	321	2,814	79,311	120,858	337,364
Overnight Index Swap	121,419	189	2,703	1,639	32,633	27	57,217	215,827
Total	143,457	96,373	22,858	1,968	37,099	85,576	185,096	572,425

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	421,138.49	152,801.75	258,093.51	103,029.26	25,757.82	14,323.53	12,421.74	987,566.11
Floating vs. Fixed	4,841,890.41	1,963,605.33	3,104,602.75	865,285.34	117,172.52	54,377.58	70,137.56	11,017,071.50
Overnight Index Swap	5,857,163.75	1,398,387.22	1,707,333.97	1,003,631.05	157,538.96	167,285.04	192,192.73	10,483,532.72
Total	11,120,192.65	3,514,794.30	5,070,030.24	1,971,945.65	300,469.30	235,986.15	274,752.03	22,488,170.32

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	4,422	3,070	6,727	2,989	909	530	589	19,235
Floating vs. Fixed	81,668	58,043	125,405	55,752	7,695	3,858	4,944	337,364
Overnight Index Swap	41,319	31,535	73,520	47,234	6,696	5,836	9,689	215,827
Total	127,408	92,647	205,652	105,975	15,299	10,224	15,222	572,425

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at: 17 January 2025

AFN	73.28	Afghani
ALL	95.2	Lek
AMD	397	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
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DKK	7.2513	Danish Krone
DOP	61.05	Dominican Peso
DZD	135.269	Algerian Dinar
EGP	50.38	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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LKR	295.5	Sri Lanka Rupee
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9297	Libyan Dinar

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17 January 2025

MAD	10.0655 Moroccan Dirham
MDL	18.5914 Moldovan Leu
MGA	4684.38 Malagasy Ariary
MKD	59.38 Denar
MMK	2093.7 Kyat
MNT	3425 Tugrik
MOP	8.02 Pataca
MRO	356 Ouguiya
MUR	46.73 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.4499 Mexican Peso
MXV	2.447 Mexican Unidad de Inversion (UDI)
MYR	4.497 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.755 Namibia Dollar
NGN	1545 Naira
NIO	36.6 Cordoba Oro
NOK	11.3256 Norwegian Krone
NPR	138.18 Nepalese Rupee
NZD	1.7806 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.7592 Nuevo Sol
PGK	3.885 Kina
PHP	58.63 Philippine Peso
PKR	278.37 Pakistan Rupee
PLN	4.1364 Zloty
PYG	7869 Guarani
QAR	3.6357 Qatari Rial
RON	4.8327 Leu
RSD	113.68 Serbian Dinar
RUB	102.4955 Russian Ruble
RWF	1373.7 Rwanda Franc
SAR	3.7528 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.4408 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	11.1536 Swedish Krona
SGD	1.3669 Singapore Dollar
SHP	0.8127 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

17 January 2025

SRD	34.76	Surinam Dollar
SSP	4000	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.7765	Lilangeni
THB	34.41	Baht
TJS	10.9	Somoni
TMT	3.4947	New Manat
TND	3.2044	Tunisian Dinar
TOP	2.3635	Pa'anga
TRY	35.4473	Turkish Lira
TTD	6.7581	Trinidad and Tobago Dollar
TWD	32.927	New Taiwan Dollar
TZS	2495	Tanzanian Shilling
UAH	42.11	Hryvnia
UGX	3689	Uganda Shilling
USD	1	US Dollar
UYU	43.92	Peso Uruguayo
UZS	12944	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25375	Dong
VUV	116	Vatu
WST	2.745	Tala
XAF	637.35	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	634.6	CFA Franc BCEAO
XPF	115.6	CFP Franc
YER	248.47	Yemeni Rial
ZAR	18.7599	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 13 January 2025 to 17 January 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	127,508.95	261,501.55	389,010.50
Total	127,508.95	261,501.55	389,010.50

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,138	45,537	69,674
Total	24,138	45,537	69,674

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	26,653.18	11,435.96	81,533.05	70,146.98	4,464.72	9,399.20	180,316.43	5,060.97	389,010.50
Total	26,653.18	11,435.96	81,533.05	70,146.98	4,464.72	9,399.20	180,316.43	5,060.97	389,010.50

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,416	4,035	22,577	15,537	1,304	2,566	21,783	457	69,674
Total	1,416	4,035	22,577	15,537	1,304	2,566	21,783	457	69,674

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	327,575.91	31,576.57	11,047.44	8,526.27	9,215.07	1,066.43	2.80	389,010.50
Total	327,575.91	31,576.57	11,047.44	8,526.27	9,215.07	1,066.43	2.80	389,010.50

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	66,905	1,556	333	390	444	45	2	69,674
Total	66,905	1,556	333	390	444	45	2	69,674

Interest Rate Turnover

Turnover for the period: 13 January 2025 to 17 January 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	21,178.08	201,590.26	222,768.35
Floating vs. Fixed	619,264.85	377,552.72	996,817.57
Overnight Index Swap	861,186.48	525,232.50	1,386,418.98
Total	1,501,629.41	1,104,375.48	2,606,004.89

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	191	876	1,067
Floating vs. Fixed	13,538	5,890	19,428
Overnight Index Swap	8,984	2,716	11,700
Total	22,713	9,481	32,194

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	11,333.51	0.00	17,471.94	0.00	0.00	2,844.75	191,118.15	222,768.35
Floating vs. Fixed	9,511.95	370,288.32	9,880.97	4.51	56.32	194,445.20	412,630.29	996,817.57
Overnight Index Swap	341,594.52	210.08	7,321.07	4,208.44	702,178.16	0.00	330,906.70	1,386,418.98
Total	362,439.98	370,498.40	34,673.98	4,212.96	702,234.48	197,289.96	934,655.14	2,606,004.89

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	165	0	155	0	0	86	661	1,067
Floating vs. Fixed	302	6,783	363	6	4	4,198	7,773	19,428
Overnight Index Swap	4,154	2	49	81	2,103	0	5,313	11,700
Total	4,620	6,785	567	87	2,107	4,284	13,746	32,194

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	152,787.49	28,218.91	18,421.40	14,547.00	3,704.76	3,119.19	1,969.60	222,768.35
Floating vs. Fixed	411,723.75	260,278.89	211,756.15	94,131.47	14,651.78	2,325.51	1,950.03	996,817.57
Overnight Index Swap	986,689.36	151,571.68	127,777.46	86,971.16	22,289.46	1,689.40	9,430.45	1,386,418.98
Total	1,551,200.60	440,069.48	357,955.01	195,649.62	40,646.00	7,134.10	13,350.08	2,606,004.89

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	133	95	222	261	114	55	187	1,067
Floating vs. Fixed	3,322	3,396	6,118	5,501	726	116	251	19,428
Overnight Index Swap	1,565	1,857	2,805	3,893	888	107	588	11,700
Total	5,019	5,347	9,144	9,654	1,728	278	1,026	32,194