

Foreign Exchange Position

Positions as at: 24 January 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	431,727.57	1,207,607.46	1,639,335.03
Total	431,727.57	1,207,607.46	1,639,335.03

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	61,228	175,467	236,694
Total	61,228	175,467	236,694

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	201,389.63	41,429.71	293,892.41	343,359.13	15,520.21	30,449.72	686,674.40	26,619.82	1,639,335.03
Total	201,389.63	41,429.71	293,892.41	343,359.13	15,520.21	30,449.72	686,674.40	26,619.82	1,639,335.03

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,520	14,954	65,845	57,198	3,742	10,977	72,042	3,416	236,694
Total	8,520	14,954	65,845	57,198	3,742	10,977	72,042	3,416	236,694

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	1,227,292.87	225,583.33	91,401.17	56,282.35	24,298.95	13,564.90	911.47	1,639,335.03
Total	1,227,292.87	225,583.33	91,401.17	56,282.35	24,298.95	13,564.90	911.47	1,639,335.03

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	213,287	11,211	5,091	3,427	2,504	1,107	67	236,694
Total	213,287	11,211	5,091	3,427	2,504	1,107	67	236,694

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	74.85	Afghani
ALL	94.05	Lek
AMD	398.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1047	Argentine Peso
AUD	1.5939	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8784	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.9	Taka
BGN	1.8787	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2918	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

24 January 2025

BND	1.3553	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.9415	Brazilian Real
BSD	1	Bahamian Dollar
BTN	86.287	Ngultrum
BWP	13.7363	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4375	Canadian Dollar
CDF	2836	Congolese Franc
CHF	0.9065	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	990.56	Chilean Peso
CNY	7.2728	Yuan Renminbi
COP	4260.04	Colombian Peso
COU	0.0875	Unidad de Valor Real
CRC	501.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	105.9	Cape Verde Escudo
CZK	24.139	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.1663	Danish Krone
DOP	61.11	Dominican Peso
DZD	134.5062	Algerian Dinar
EGP	50.26	Egyptian Pound
ERN	15	Nakfa
ETB	126.013	Ethiopian Birr
EUR	0.9606	Euro
FJD	2.2779	Fiji Dollar
FKP	0.811	Falkland Islands Pound
GBP	0.8117	Pound Sterling
GEL	2.833	Lari
GHS	15.1	Cedi
GIP	0.811	Gibraltar Pound
GMD	72	Dalasi
GNF	8604	Guinea Franc
GTQ	7.716	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7884	Hong Kong Dollar
HNL	25.4175	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.1	Gourde
HUF	394.35	Forint
IDR	16280	Rupiah
ILS	3.5343	New Israeli Sheqel
INR	86.45	Indian Rupee

Foreign Exchange Position

Positions as at:

24 January 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.2	Iceland Krona
JMD	156.28	Jamaican Dollar
JOD	0.7097	Jordanian Dinar
JPY	156.53	Yen
KES	129.15	Kenyan Shilling
KGS	87.45	Som
KHR	4021.4745	Riel
KMF	472.07	Comoro Franc
KPW	130	North Korean Won
KRW	1435.12	Won
KWD	0.308	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	520.75	Tenge
LAK	21666.3	Kip
LBP	89500	Lebanese Pound
LKR	298.5	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	18.4668	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9021	Libyan Dinar
MAD	9.9969	Moroccan Dirham
MDL	18.5862	Moldovan Leu
MGA	4692.82	Malagasy Ariary
MKD	58.79	Denar
MMK	2093.7	Kyat
MNT	3432	Tugrik
MOP	8.014	Pataca
MRO	356	Ouguiya
MUR	46.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.486	Mexican Peso
MXV	2.4496	Mexican Unidad de Inversion (UDI)
MYR	4.433	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.4885	Namibia Dollar
NGN	1547	Naira
NIO	36.6	Cordoba Oro
NOK	11.2757	Norwegian Krone
NPR	138.12	Nepalese Rupee
NZD	1.7649	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.7123	Nuevo Sol

Foreign Exchange Position

Positions as at:

24 January 2025

PGK	3.885	Kina
PHP	58.54	Philippine Peso
PKR	278.37	Pakistan Rupee
PLN	4.0559	Zloty
PYG	7904	Guarani
QAR	3.6455	Qatari Rial
RON	4.7776	Leu
RSD	112.5	Serbian Dinar
RUB	99.2455	Russian Ruble
RWF	1377.5	Rwanda Franc
SAR	3.7509	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.2525	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	11.0028	Swedish Krona
SGD	1.3553	Singapore Dollar
SHP	0.8103	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	35.148	Surinam Dollar
SSP	4000	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.4603	Lilangeni
THB	33.87	Baht
TJS	10.93	Somoni
TMT	3.4947	New Manat
TND	3.1817	Tunisian Dinar
TOP	2.3513	Pa'anga
TRY	35.638	Turkish Lira
TTD	6.7693	Trinidad and Tobago Dollar
TWD	32.701	New Taiwan Dollar
TZS	2500	Tanzanian Shilling
UAH	41.98	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	43.74	Peso Uruguayo
UZS	12972	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25050	Dong
VUV	116	Vatu
WST	2.7315	Tala
XAF	630.12	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	627.58	CFA Franc BCEAO
XPF	114.27	CFP Franc

Foreign Exchange Position

Positions as at:

24 January 2025

YER	248.35	Yemeni Rial
ZAR	18.4709	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

24 January 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	715,139.13	272,528.73	987,667.86
Floating vs. Fixed	8,633,944.58	2,505,286.59	11,139,231.16
Overnight Index Swap	7,144,005.04	2,836,622.69	9,980,627.73
Total	16,493,088.75	5,614,438.01	22,107,526.76

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,515	4,758	19,273
Floating vs. Fixed	253,582	84,829	338,411
Overnight Index Swap	180,429	38,188	218,617
Total	448,525	127,775	576,300

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	146,990.62	0.00	26,311.41	51.17	74,476.95	175,612.33	564,225.38	987,667.86
Floating vs. Fixed	620,088.30	4,322,766.40	405,212.67	10,098.04	55,763.05	2,368,936.17	3,356,366.54	11,139,231.16
Overnight Index Swap	4,734,946.12	6,069.88	193,789.82	108,574.09	3,132,766.74	687.20	1,803,793.89	9,980,627.73
Total	5,502,025.04	4,328,836.28	625,313.89	118,723.31	3,263,006.74	2,545,235.70	5,724,385.81	22,107,526.76

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,156	0	184	8	1,630	6,253	7,042	19,273
Floating vs. Fixed	17,814	98,037	19,521	302	2,807	79,842	120,088	338,411
Overnight Index Swap	122,508	187	2,723	1,628	33,029	30	58,512	218,617
Total	144,478	98,224	22,428	1,938	37,466	86,125	185,642	576,300

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	412,094.70	159,751.17	259,784.15	103,538.18	25,792.52	14,158.97	12,548.17	987,667.86
Floating vs. Fixed	4,913,515.50	1,994,346.35	3,131,463.83	862,258.60	114,230.21	53,732.97	69,683.71	11,139,231.16
Overnight Index Swap	5,210,670.06	1,397,419.39	1,785,339.68	1,044,275.64	172,262.79	169,410.90	201,249.28	9,980,627.73
Total	10,536,280.26	3,551,516.91	5,176,587.65	2,010,072.42	312,285.51	237,302.85	283,481.16	22,107,526.76

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	4,423	3,124	6,706	2,979	919	524	598	19,273
Floating vs. Fixed	82,157	58,607	125,842	55,640	7,519	3,809	4,838	338,411
Overnight Index Swap	41,524	32,433	74,329	47,816	6,765	5,922	9,829	218,617
Total	128,104	94,164	206,876	106,434	15,203	10,255	15,265	576,300

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

24 January 2025

AFN	74.85	Afghani
ALL	94.05	Lek
AMD	398.5	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1047	Argentine Peso
AUD	1.5939	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8784	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.9	Taka
BGN	1.8787	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2918	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3553	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.9415	Brazilian Real
BSD	1	Bahamian Dollar
BTN	86.287	Ngultrum
BWP	13.7363	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4375	Canadian Dollar
CDF	2836	Congolese Franc
CHF	0.9065	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	990.56	Chilean Peso
CNY	7.2728	Yuan Renminbi
COP	4260.04	Colombian Peso
COU	0.0875	Unidad de Valor Real
CRC	501.7	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	105.9	Cape Verde Escudo
CZK	24.139	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.1663	Danish Krone
DOP	61.11	Dominican Peso
DZD	134.5062	Algerian Dinar
EGP	50.26	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

24 January 2025

ETB	126.013	Ethiopian Birr
EUR	0.9606	Euro
FJD	2.2779	Fiji Dollar
FKP	0.811	Falkland Islands Pound
GBP	0.8117	Pound Sterling
GEL	2.833	Lari
GHS	15.1	Cedi
GIP	0.811	Gibraltar Pound
GMD	72	Dalasi
GNF	8604	Guinea Franc
GTQ	7.716	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7884	Hong Kong Dollar
HNL	25.4175	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.1	Gourde
HUF	394.35	Forint
IDR	16280	Rupiah
ILS	3.5343	New Israeli Sheqel
INR	86.45	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	140.2	Iceland Krona
JMD	156.28	Jamaican Dollar
JOD	0.7097	Jordanian Dinar
JPY	156.53	Yen
KES	129.15	Kenyan Shilling
KGS	87.45	Som
KHR	4021.4745	Riel
KMF	472.07	Comoro Franc
KPW	130	North Korean Won
KRW	1435.12	Won
KWD	0.308	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	520.75	Tenge
LAK	21666.3	Kip
LBP	89500	Lebanese Pound
LKR	298.5	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	18.4668	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9021	Libyan Dinar

Interest Rate Position

Positions as at:

24 January 2025

MAD	9.9969	Moroccan Dirham
MDL	18.5862	Moldovan Leu
MGA	4692.82	Malagasy Ariary
MKD	58.79	Denar
MMK	2093.7	Kyat
MNT	3432	Tugrik
MOP	8.014	Pataca
MRO	356	Ouguiya
MUR	46.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.486	Mexican Peso
MXV	2.4496	Mexican Unidad de Inversion (UDI)
MYR	4.433	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.4885	Namibia Dollar
NGN	1547	Naira
NIO	36.6	Cordoba Oro
NOK	11.2757	Norwegian Krone
NPR	138.12	Nepalese Rupee
NZD	1.7649	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.7123	Nuevo Sol
PGK	3.885	Kina
PHP	58.54	Philippine Peso
PKR	278.37	Pakistan Rupee
PLN	4.0559	Zloty
PYG	7904	Guarani
QAR	3.6455	Qatari Rial
RON	4.7776	Leu
RSD	112.5	Serbian Dinar
RUB	99.2455	Russian Ruble
RWF	1377.5	Rwanda Franc
SAR	3.7509	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.2525	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	11.0028	Swedish Krona
SGD	1.3553	Singapore Dollar
SHP	0.8103	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

Interest Rate Position

Positions as at:

24 January 2025

SRD	35.148 Surinam Dollar
SSP	4000 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.4603 Lilangeni
THB	33.87 Baht
TJS	10.93 Somoni
TMT	3.4947 New Manat
TND	3.1817 Tunisian Dinar
TOP	2.3513 Pa'anga
TRY	35.638 Turkish Lira
TTD	6.7693 Trinidad and Tobago Dollar
TWD	32.701 New Taiwan Dollar
TZS	2500 Tanzanian Shilling
UAH	41.98 Hryvnia
UGX	3675 Uganda Shilling
USD	1 US Dollar
UYU	43.74 Peso Uruguayo
UZS	12972 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25050 Dong
VUV	116 Vatu
WST	2.7315 Tala
XAF	630.12 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	627.58 CFA Franc BCEAO
XPF	114.27 CFP Franc
YER	248.35 Yemeni Rial
ZAR	18.4709 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

20 January 2025 to

24 January 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	137,571.28	228,867.19	366,438.47
Total	137,571.28	228,867.19	366,438.47

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	27,165	42,829	69,993
Total	27,165	42,829	69,993

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	41,766.01	12,741.64	58,732.72	79,741.66	3,721.38	6,564.73	156,221.53	6,948.80	366,438.47
Total	41,766.01	12,741.64	58,732.72	79,741.66	3,721.38	6,564.73	156,221.53	6,948.80	366,438.47

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	2,011	4,842	15,771	18,698	970	2,618	24,588	497	69,993
Total	2,011	4,842	15,771	18,698	970	2,618	24,588	497	69,993

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	309,355.15	33,199.15	10,481.37	6,288.16	6,399.63	558.38	156.63	366,438.47
Total	309,355.15	33,199.15	10,481.37	6,288.16	6,399.63	558.38	156.63	366,438.47

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	67,344	1,329	453	290	460	109	10	69,993
Total	67,344	1,329	453	290	460	109	10	69,993

Interest Rate Turnover

Turnover for the period:

20 January 2025 to

24 January 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	25,135.01	191,619.24	216,754.25
Floating vs. Fixed	572,584.95	382,720.57	955,305.52
Overnight Index Swap	1,240,785.34	857,193.04	2,097,978.38
Total	1,838,505.30	1,431,532.85	3,270,038.15

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	206	866	1,072
Floating vs. Fixed	11,332	4,385	15,717
Overnight Index Swap	7,854	3,404	11,258
Total	19,391	8,655	28,046

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	10,703.78	0.00	18,407.93	0.00	0.00	6,379.82	181,262.72	216,754.25
Floating vs. Fixed	12,846.88	355,338.76	14,933.22	3.84	202.28	135,218.47	436,762.07	955,305.52
Overnight Index Swap	1,017,358.41	0.00	10,632.44	3,124.32	771,047.68	449.78	295,365.75	2,097,978.38
Total	1,040,909.07	355,338.76	43,973.59	3,128.16	771,249.97	142,048.07	913,390.54	3,270,038.15

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	122	0	196	0	0	117	637	1,072
Floating vs. Fixed	204	6,067	545	9	17	2,677	6,198	15,717
Overnight Index Swap	5,626	0	65	67	2,386	7	3,108	11,258
Total	5,952	6,067	806	76	2,403	2,800	9,943	28,046

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	140,911.64	35,407.00	17,969.67	14,903.34	2,983.81	3,135.78	1,443.01	216,754.25
Floating vs. Fixed	392,541.13	231,359.96	213,682.91	102,090.87	12,174.99	1,476.26	1,979.39	955,305.52
Overnight Index Swap	1,418,929.31	155,500.12	276,008.27	159,483.87	54,755.51	5,529.77	27,771.54	2,097,978.38
Total	1,952,382.07	422,267.09	507,660.85	276,478.08	69,914.31	10,141.81	31,193.94	3,270,038.15

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	146	140	196	248	111	61	170	1,072
Floating vs. Fixed	2,834	2,586	4,452	4,985	542	103	217	15,717
Overnight Index Swap	1,771	1,562	2,662	3,292	1,050	152	771	11,258
Total	4,751	4,287	7,309	8,524	1,703	315	1,158	28,046