

Foreign Exchange Position

Positions as at: 28 January 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	426,426.58	1,213,095.13	1,639,521.71
Total	426,426.58	1,213,095.13	1,639,521.71

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	61,930	179,802	241,732
Total	61,930	179,802	241,732

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	191,047.38	42,500.30	302,613.01	340,902.04	15,368.43	30,232.01	689,728.32	27,130.24	1,639,521.71
Total	191,047.38	42,500.30	302,613.01	340,902.04	15,368.43	30,232.01	689,728.32	27,130.24	1,639,521.71

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,092	15,505	67,666	57,505	3,713	11,064	74,706	3,482	241,732
Total	8,092	15,505	67,666	57,505	3,713	11,064	74,706	3,482	241,732

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	1,228,886.48	226,220.05	89,627.26	56,324.98	24,043.04	13,412.40	1,007.51	1,639,521.71
Total	1,228,886.48	226,220.05	89,627.26	56,324.98	24,043.04	13,412.40	1,007.51	1,639,521.71

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	218,375	11,188	5,070	3,431	2,486	1,103	79	241,732
Total	218,375	11,188	5,070	3,431	2,486	1,103	79	241,732

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	75.62	Afghani
ALL	93.49	Lek
AMD	397.55	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1046	Argentine Peso
AUD	1.5838	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8635	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.9	Taka
BGN	1.8635	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2918.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

28 January 2025

BND	1.3458	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.9109	Brazilian Real
BSD	1	Bahamian Dollar
BTN	86.155	Ngultrum
BWP	13.6986	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4342	Canadian Dollar
CDF	2840	Congolese Franc
CHF	0.9057	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	980.35	Chilean Peso
CNY	7.244	Yuan Renminbi
COP	4171	Colombian Peso
COU	0.0882	Unidad de Valor Real
CRC	502.36	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	105.06	Cape Verde Escudo
CZK	23.901	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.11	Danish Krone
DOP	61.37	Dominican Peso
DZD	134.122	Algerian Dinar
EGP	50.21	Egyptian Pound
ERN	15	Nakfa
ETB	125.5	Ethiopian Birr
EUR	0.9528	Euro
FJD	2.2691	Fiji Dollar
FKP	0.8061	Falkland Islands Pound
GBP	0.8009	Pound Sterling
GEL	2.84	Lari
GHS	15.15	Cedi
GIP	0.8061	Gibraltar Pound
GMD	72	Dalasi
GNF	8609	Guinea Franc
GTQ	7.726	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.7869	Hong Kong Dollar
HNL	25.4271	Lempira
HRK	7.0385	Croatian Kuna
HTG	130	Gourde
HUF	388.44	Forint
IDR	16170	Rupiah
ILS	3.5733	New Israeli Sheqel
INR	86.2	Indian Rupee

Foreign Exchange Position

Positions as at:

28 January 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	139.26	Iceland Krona
JMD	156.58	Jamaican Dollar
JOD	0.7097	Jordanian Dinar
JPY	155.98	Yen
KES	129	Kenyan Shilling
KGS	87.4483	Som
KHR	4014	Riel
KMF	469.49	Comoro Franc
KPW	130	North Korean Won
KRW	1427.98	Won
KWD	0.308	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	517.65	Tenge
LAK	21677	Kip
LBP	89500	Lebanese Pound
LKR	298.1	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	18.3981	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8876	Libyan Dinar
MAD	9.9726	Moroccan Dirham
MDL	18.45	Moldovan Leu
MGA	4660	Malagasy Ariary
MKD	58.4	Denar
MMK	2093.7	Kyat
MNT	3439	Tugrik
MOP	8.021	Pataca
MRO	356	Ouguiya
MUR	46.2	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.261	Mexican Peso
MXV	2.4214	Mexican Unidad de Inversion (UDI)
MYR	4.375	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.3981	Namibia Dollar
NGN	1548	Naira
NIO	36.6	Cordoba Oro
NOK	11.1738	Norwegian Krone
NPR	137.93	Nepalese Rupee
NZD	1.7513	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.718	Nuevo Sol

Foreign Exchange Position

Positions as at:

28 January 2025

PGK	3.8775	Kina
PHP	58.3	Philippine Peso
PKR	278.2	Pakistan Rupee
PLN	4.0129	Zloty
PYG	7899.25	Guarani
QAR	3.6453	Qatari Rial
RON	4.7382	Leu
RSD	111.46	Serbian Dinar
RUB	97.7955	Russian Ruble
RWF	1376.96	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	8.0645	Solomon Islands Dollar
SCR	14.3388	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.907	Swedish Krona
SGD	1.3458	Singapore Dollar
SHP	0.8048	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	34.76	Surinam Dollar
SSP	4000	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.3815	Lilangeni
THB	33.54	Baht
TJS	10.92	Somoni
TMT	3.4947	New Manat
TND	3.1797	Tunisian Dinar
TOP	2.3267	Pa'anga
TRY	35.6454	Turkish Lira
TTD	6.7738	Trinidad and Tobago Dollar
TWD	32.733	New Taiwan Dollar
TZS	2522	Tanzanian Shilling
UAH	41.85	Hryvnia
UGX	3684	Uganda Shilling
USD	1	US Dollar
UYU	43.6	Peso Uruguayo
UZS	12950	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25060	Dong
VUV	116	Vatu
WST	2.73	Tala
XAF	625.02	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	624	CFA Franc BCEAO
XPF	113.37	CFP Franc

Foreign Exchange Position

Positions as at:

28 January 2025

YER	248.48	Yemeni Rial
ZAR	18.3836	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

28 January 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	713,336.07	303,032.09	1,016,368.15
Floating vs. Fixed	8,636,609.58	2,539,248.79	11,175,858.37
Overnight Index Swap	6,977,831.16	2,896,704.37	9,874,535.53
Total	16,327,776.81	5,738,985.24	22,066,762.05

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,408	4,939	19,347
Floating vs. Fixed	253,121	84,856	337,977
Overnight Index Swap	180,157	38,551	218,708
Total	447,686	128,346	576,031

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	142,638.52	0.00	27,680.80	51.86	73,945.26	175,639.99	596,411.71	1,016,368.15
Floating vs. Fixed	620,569.29	4,329,365.74	411,536.37	10,232.77	55,754.84	2,365,291.74	3,383,107.61	11,175,858.37
Overnight Index Swap	4,515,142.37	6,094.01	196,476.63	109,941.43	3,229,645.90	687.33	1,816,547.86	9,874,535.53
Total	5,278,350.18	4,335,459.75	635,693.79	120,226.07	3,359,346.00	2,541,619.07	5,796,067.19	22,066,762.05

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,088	0	218	8	1,617	6,244	7,172	19,347
Floating vs. Fixed	17,795	97,930	19,613	297	2,801	79,701	119,840	337,977
Overnight Index Swap	121,798	187	2,730	1,634	33,216	30	59,113	218,708
Total	143,681	98,117	22,561	1,939	37,634	85,975	186,125	576,031

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	440,206.32	160,736.63	258,865.90	103,814.13	25,860.46	14,258.80	12,625.91	1,016,368.15
Floating vs. Fixed	4,937,431.09	1,995,671.29	3,134,092.24	869,921.38	115,060.31	53,980.26	69,701.80	11,175,858.37
Overnight Index Swap	5,173,370.74	1,394,714.13	1,756,189.87	1,021,815.74	160,612.92	170,250.53	197,581.61	9,874,535.53
Total	10,551,008.15	3,551,122.05	5,149,148.01	1,995,551.25	301,533.69	238,489.58	279,909.32	22,066,762.05

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	4,369	3,097	6,717	3,034	944	540	646	19,347
Floating vs. Fixed	82,075	58,397	125,595	55,682	7,542	3,816	4,872	337,977
Overnight Index Swap	41,688	32,544	74,307	47,703	6,671	5,967	9,828	218,708
Total	128,132	94,038	206,618	106,419	15,157	10,322	15,346	576,031

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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28 January 2025

AFN	75.62	Afghani
ALL	93.49	Lek
AMD	397.55	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1046	Argentine Peso
AUD	1.5838	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
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DKK	7.11	Danish Krone
DOP	61.37	Dominican Peso
DZD	134.122	Algerian Dinar
EGP	50.21	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

28 January 2025

ETB	125.5	Ethiopian Birr
EUR	0.9528	Euro
FJD	2.2691	Fiji Dollar
FKP	0.8061	Falkland Islands Pound
GBP	0.8009	Pound Sterling
GEL	2.84	Lari
GHS	15.15	Cedi
GIP	0.8061	Gibraltar Pound
GMD	72	Dalasi
GNF	8609	Guinea Franc
GTQ	7.726	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.7869	Hong Kong Dollar
HNL	25.4271	Lempira
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LBP	89500	Lebanese Pound
LKR	298.1	Sri Lanka Rupee
LRD	194	Liberian Dollar
LSL	18.3981	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8876	Libyan Dinar

Interest Rate Position

Positions as at:

28 January 2025

MAD	9.9726 Moroccan Dirham
MDL	18.45 Moldovan Leu
MGA	4660 Malagasy Ariary
MKD	58.4 Denar
MMK	2093.7 Kyat
MNT	3439 Tugrik
MOP	8.021 Pataca
MRO	356 Ouguiya
MUR	46.2 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.261 Mexican Peso
MXV	2.4214 Mexican Unidad de Inversion (UDI)
MYR	4.375 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.3981 Namibia Dollar
NGN	1548 Naira
NIO	36.6 Cordoba Oro
NOK	11.1738 Norwegian Krone
NPR	137.93 Nepalese Rupee
NZD	1.7513 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.718 Nuevo Sol
PGK	3.8775 Kina
PHP	58.3 Philippine Peso
PKR	278.2 Pakistan Rupee
PLN	4.0129 Zloty
PYG	7899.25 Guarani
QAR	3.6453 Qatari Rial
RON	4.7382 Leu
RSD	111.46 Serbian Dinar
RUB	97.7955 Russian Ruble
RWF	1376.96 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	8.0645 Solomon Islands Dollar
SCR	14.3388 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.907 Swedish Krona
SGD	1.3458 Singapore Dollar
SHP	0.8048 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

28 January 2025

SRD	34.76	Surinam Dollar
SSP	4000	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.3815	Lilangeni
THB	33.54	Baht
TJS	10.92	Somoni
TMT	3.4947	New Manat
TND	3.1797	Tunisian Dinar
TOP	2.3267	Pa'anga
TRY	35.6454	Turkish Lira
TTD	6.7738	Trinidad and Tobago Dollar
TWD	32.733	New Taiwan Dollar
TZS	2522	Tanzanian Shilling
UAH	41.85	Hryvnia
UGX	3684	Uganda Shilling
USD	1	US Dollar
UYU	43.6	Peso Uruguayo
UZS	12950	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25060	Dong
VUV	116	Vatu
WST	2.73	Tala
XAF	625.02	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	624	CFA Franc BCEAO
XPF	113.37	CFP Franc
YER	248.48	Yemeni Rial
ZAR	18.3836	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

27 January 2025 to

28 January 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	21,272.54	41,769.18	63,041.72
Total	21,272.54	41,769.18	63,041.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	6,285	10,346	16,631
Total	6,285	10,346	16,631

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	9,292.53	1,558.71	27,898.83	9,790.08	705.15	1,820.57	10,860.62	1,115.24	63,041.72
Total	9,292.53	1,558.71	27,898.83	9,790.08	705.15	1,820.57	10,860.62	1,115.24	63,041.72

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	470	785	5,551	4,277	266	639	4,522	122	16,631
Total	470	785	5,551	4,277	266	639	4,522	122	16,631

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	53,251.67	5,353.30	2,569.83	703.37	1,035.55	32.37	95.64	63,041.72
Total	53,251.67	5,353.30	2,569.83	703.37	1,035.55	32.37	95.64	63,041.72

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	16,128	241	139	30	66	17	12	16,631
Total	16,128	241	139	30	66	17	12	16,631

Interest Rate Turnover

Turnover for the period:

27 January 2025 to

28 January 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,780.52	36,657.30	41,437.81
Floating vs. Fixed	84,666.68	55,786.80	140,453.48
Overnight Index Swap	268,207.94	168,389.54	436,597.48
Total	357,655.14	260,833.64	618,488.77

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	35	287	322
Floating vs. Fixed	1,961	1,013	2,973
Overnight Index Swap	2,657	1,508	4,165
Total	4,653	2,808	7,460

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,426.98	0.00	1,153.99	0.00	0.00	1,084.13	37,772.71	41,437.81
Floating vs. Fixed	5,302.41	52,411.65	4,599.34	0.81	0.00	31,947.78	46,191.48	140,453.48
Overnight Index Swap	157,116.75	0.00	3,076.74	621.68	214,618.15	0.00	61,164.16	436,597.48
Total	163,846.15	52,411.65	8,830.08	622.49	214,618.15	33,031.91	145,128.34	618,488.77

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	48	0	34	0	0	26	214	322
Floating vs. Fixed	85	981	139	4	0	710	1,055	2,973
Overnight Index Swap	1,953	0	16	24	954	0	1,219	4,165
Total	2,086	981	189	28	954	736	2,487	7,460

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	31,175.41	6,199.34	3,483.57	219.71	240.34	42.16	77.30	41,437.81
Floating vs. Fixed	49,184.03	29,502.80	32,439.84	27,499.67	1,264.03	268.07	295.04	140,453.48
Overnight Index Swap	277,472.35	43,214.86	58,967.53	39,647.49	7,304.99	1,645.05	8,345.20	436,597.48
Total	357,831.79	78,916.99	94,890.94	67,366.87	8,809.36	1,955.28	8,717.54	618,488.77

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	43	40	65	71	35	18	51	322
Floating vs. Fixed	403	412	910	1,053	115	24	57	2,973
Overnight Index Swap	634	835	769	1,278	308	76	267	4,165
Total	1,080	1,286	1,743	2,402	457	118	375	7,460