

Foreign Exchange Position

Positions as at: 14 February 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	429,913.56	1,236,129.75	1,666,043.32
Total	429,913.56	1,236,129.75	1,666,043.32

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,049	205,280	271,328
Total	66,049	205,280	271,328

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	198,694.52	47,816.16	317,168.96	351,158.45	19,017.57	30,585.84	674,465.39	27,136.44	1,666,043.32
Total	198,694.52	47,816.16	317,168.96	351,158.45	19,017.57	30,585.84	674,465.39	27,136.44	1,666,043.32

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,086	18,431	78,867	63,467	4,979	11,115	81,770	3,614	271,328
Total	9,086	18,431	78,867	63,467	4,979	11,115	81,770	3,614	271,328

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	1,263,303.21	227,253.43	82,328.68	52,919.52	25,572.28	13,627.90	1,038.28	1,666,043.32
Total	1,263,303.21	227,253.43	82,328.68	52,919.52	25,572.28	13,627.90	1,038.28	1,666,043.32

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	248,165	11,322	4,481	3,566	2,576	1,140	78	271,328
Total	248,165	11,322	4,481	3,566	2,576	1,140	78	271,328

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	73.17	Afghani
ALL	94.86	Lek
AMD	395.56	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1056.25	Argentine Peso
AUD	1.5918	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8836	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.8836	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2921.2	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

14 February 2025

BND	1.3525	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.7649	Brazilian Real
BSD	1	Bahamian Dollar
BTN	86.935	Ngultrum
BWP	13.7552	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4305	Canadian Dollar
CDF	2852	Congolese Franc
CHF	0.9136	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	949.88	Chilean Peso
CNY	7.3088	Yuan Renminbi
COP	4163.7	Colombian Peso
COU	0.0899	Unidad de Valor Real
CRC	503.99	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	106.2	Cape Verde Escudo
CZK	24.103	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.1835	Danish Krone
DOP	61.9	Dominican Peso
DZD	135.453	Algerian Dinar
EGP	50.57	Egyptian Pound
ERN	15	Nakfa
ETB	125.678	Ethiopian Birr
EUR	0.9631	Euro
FJD	2.2784	Fiji Dollar
FKP	0.8012	Falkland Islands Pound
GBP	0.8035	Pound Sterling
GEL	2.781	Lari
GHS	15.4	Cedi
GIP	0.8012	Gibraltar Pound
GMD	72.2	Dalasi
GNF	8605	Guinea Franc
GTQ	7.71	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7897	Hong Kong Dollar
HNL	25.4885	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.1	Gourde
HUF	387.07	Forint
IDR	16360	Rupiah
ILS	3.5861	New Israeli Sheqel
INR	86.9	Indian Rupee

Foreign Exchange Position

Positions as at:

14 February 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.05	Iceland Krona
JMD	157	Jamaican Dollar
JOD	0.7094	Jordanian Dinar
JPY	154.41	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
KHR	3995	Riel
KMF	474.2	Comoro Franc
KPW	130	North Korean Won
KRW	1450.74	Won
KWD	0.3086	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	504.64	Tenge
LAK	21600	Kip
LBP	89500	Lebanese Pound
LKR	296.8	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	18.4852	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9092	Libyan Dinar
MAD	9.9849	Moroccan Dirham
MDL	18.6813	Moldovan Leu
MGA	4671.32	Malagasy Ariary
MKD	59.15	Denar
MMK	2093.7	Kyat
MNT	3459	Tugrik
MOP	8.024	Pataca
MRO	356	Ouguiya
MUR	46.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.514	Mexican Peso
MXV	2.4477	Mexican Unidad de Inversion (UDI)
MYR	4.47	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.524	Namibia Dollar
NGN	1498.78	Naira
NIO	36.6	Cordoba Oro
NOK	11.2686	Norwegian Krone
NPR	139.03	Nepalese Rupee
NZD	1.7718	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.715	Nuevo Sol

Foreign Exchange Position

Positions as at:

14 February 2025

PGK	3.8835	Kina
PHP	58.214	Philippine Peso
PKR	278.62	Pakistan Rupee
PLN	4.0068	Zloty
PYG	7873.26	Guarani
QAR	3.6453	Qatari Rial
RON	4.7902	Leu
RSD	112.68	Serbian Dinar
RUB	93.9955	Russian Ruble
RWF	1384.6	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.2102	Solomon Islands Dollar
SCR	14.3322	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.8823	Swedish Krona
SGD	1.3525	Singapore Dollar
SHP	0.8061	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	35.171	Surinam Dollar
SSP	4327.2236	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	13000	Syrian Pound
SZL	18.514	Lilangeni
THB	34	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.1981	Tunisian Dinar
TOP	2.3535	Pa'anga
TRY	36.0936	Turkish Lira
TTD	6.7462	Trinidad and Tobago Dollar
TWD	32.849	New Taiwan Dollar
TZS	2565	Tanzanian Shilling
UAH	41.8	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	43.37	Peso Uruguayo
UZS	12984.07	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25550	Dong
VUV	121.95	Vatu
WST	2.7345	Tala
XAF	631.76	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	629.5	CFA Franc BCEAO
XPF	114.59	CFP Franc

Foreign Exchange Position

Positions as at:

14 February 2025

YER	247.8	Yemeni Rial
ZAR	18.5254	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

14 February 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	722,313.37	246,387.56	968,700.92
Floating vs. Fixed	8,809,243.96	2,505,082.68	11,314,326.64
Overnight Index Swap	6,904,340.94	3,007,971.68	9,912,312.62
Total	16,435,898.27	5,759,441.92	22,195,340.18

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,347	4,782	19,129
Floating vs. Fixed	258,607	85,008	343,615
Overnight Index Swap	182,082	39,424	221,505
Total	455,035	129,213	584,248

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	146,749.23	0.00	26,539.89	51.70	70,713.71	173,423.46	551,222.95	968,700.92
Floating vs. Fixed	642,212.48	4,423,167.51	410,508.76	10,083.20	56,210.68	2,396,130.61	3,376,013.40	11,314,326.64
Overnight Index Swap	4,393,704.22	6,039.98	200,213.85	112,182.95	3,128,119.47	1,585.71	2,070,466.45	9,912,312.62
Total	5,182,665.92	4,429,207.49	637,262.50	122,317.84	3,255,043.86	2,571,139.78	5,997,702.79	22,195,340.18

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,131	0	184	8	1,552	6,144	7,110	19,129
Floating vs. Fixed	17,741	100,285	19,721	296	2,797	80,552	122,224	343,615
Overnight Index Swap	122,424	187	2,774	1,668	32,337	50	62,065	221,505
Total	144,296	100,472	22,679	1,972	36,686	86,745	191,399	584,248

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	391,848.17	162,694.77	258,151.11	103,833.57	25,573.65	14,054.52	12,545.13	968,700.92
Floating vs. Fixed	4,892,646.66	2,045,558.05	3,218,242.05	913,583.85	120,264.60	54,440.09	69,591.33	11,314,326.64
Overnight Index Swap	5,220,754.34	1,414,322.56	1,746,889.19	1,010,680.33	161,758.83	166,006.16	191,901.22	9,912,312.62
Total	10,505,249.17	3,622,575.38	5,223,282.36	2,028,097.75	307,597.09	234,500.77	274,037.68	22,195,340.18

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	4,256	3,222	6,600	3,012	915	526	598	19,129
Floating vs. Fixed	82,284	59,015	127,949	57,764	7,868	3,849	4,887	343,615
Overnight Index Swap	42,016	32,950	75,948	48,114	6,793	5,829	9,857	221,505
Total	128,556	95,186	210,496	108,890	15,576	10,204	15,342	584,248

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

14 February 2025

AFN	73.17	Afghani
ALL	94.86	Lek
AMD	395.56	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1056.25	Argentine Peso
AUD	1.5918	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8836	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.8836	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2921.2	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3525	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.7649	Brazilian Real
BSD	1	Bahamian Dollar
BTN	86.935	Ngultrum
BWP	13.7552	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4305	Canadian Dollar
CDF	2852	Congolese Franc
CHF	0.9136	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	949.88	Chilean Peso
CNY	7.3088	Yuan Renminbi
COP	4163.7	Colombian Peso
COU	0.0899	Unidad de Valor Real
CRC	503.99	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	106.2	Cape Verde Escudo
CZK	24.103	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.1835	Danish Krone
DOP	61.9	Dominican Peso
DZD	135.453	Algerian Dinar
EGP	50.57	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

14 February 2025

ETB	125.678	Ethiopian Birr
EUR	0.9631	Euro
FJD	2.2784	Fiji Dollar
FKP	0.8012	Falkland Islands Pound
GBP	0.8035	Pound Sterling
GEL	2.781	Lari
GHS	15.4	Cedi
GIP	0.8012	Gibraltar Pound
GMD	72.2	Dalasi
GNF	8605	Guinea Franc
GTQ	7.71	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7897	Hong Kong Dollar
HNL	25.4885	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.1	Gourde
HUF	387.07	Forint
IDR	16360	Rupiah
ILS	3.5861	New Israeli Sheqel
INR	86.9	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	141.05	Iceland Krona
JMD	157	Jamaican Dollar
JOD	0.7094	Jordanian Dinar
JPY	154.41	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
KHR	3995	Riel
KMF	474.2	Comoro Franc
KPW	130	North Korean Won
KRW	1450.74	Won
KWD	0.3086	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	504.64	Tenge
LAK	21600	Kip
LBP	89500	Lebanese Pound
LKR	296.8	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	18.4852	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9092	Libyan Dinar

Interest Rate Position

Positions as at:

14 February 2025

MAD	9.9849	Moroccan Dirham
MDL	18.6813	Moldovan Leu
MGA	4671.32	Malagasy Ariary
MKD	59.15	Denar
MMK	2093.7	Kyat
MNT	3459	Tugrik
MOP	8.024	Pataca
MRO	356	Ouguiya
MUR	46.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.514	Mexican Peso
MXV	2.4477	Mexican Unidad de Inversion (UDI)
MYR	4.47	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.524	Namibia Dollar
NGN	1498.78	Naira
NIO	36.6	Cordoba Oro
NOK	11.2686	Norwegian Krone
NPR	139.03	Nepalese Rupee
NZD	1.7718	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.715	Nuevo Sol
PGK	3.8835	Kina
PHP	58.214	Philippine Peso
PKR	278.62	Pakistan Rupee
PLN	4.0068	Zloty
PYG	7873.26	Guarani
QAR	3.6453	Qatari Rial
RON	4.7902	Leu
RSD	112.68	Serbian Dinar
RUB	93.9955	Russian Ruble
RWF	1384.6	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.2102	Solomon Islands Dollar
SCR	14.3322	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.8823	Swedish Krona
SGD	1.3525	Singapore Dollar
SHP	0.8061	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

Interest Rate Position

Positions as at:

14 February 2025

SRD	35.171	Surinam Dollar
SSP	4327.2236	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.514	Lilangeni
THB	34	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.1981	Tunisian Dinar
TOP	2.3535	Pa'anga
TRY	36.0936	Turkish Lira
TTD	6.7462	Trinidad and Tobago Dollar
TWD	32.849	New Taiwan Dollar
TZS	2565	Tanzanian Shilling
UAH	41.8	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	43.37	Peso Uruguayo
UZS	12984.07	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25550	Dong
VUV	121.95	Vatu
WST	2.7345	Tala
XAF	631.76	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	629.5	CFA Franc BCEAO
XPF	114.59	CFP Franc
YER	247.8	Yemeni Rial
ZAR	18.5254	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

10 February 2025 to

14 February 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	135,759.27	214,746.53	350,505.80
Total	135,759.27	214,746.53	350,505.80

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	27,028	43,373	70,401
Total	27,028	43,373	70,401

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	28,606.13	13,799.99	92,787.71	84,111.10	4,464.61	6,004.44	118,621.60	2,110.20	350,505.80
Total	28,606.13	13,799.99	92,787.71	84,111.10	4,464.61	6,004.44	118,621.60	2,110.20	350,505.80

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,713	3,932	25,763	16,859	1,585	2,790	17,410	350	70,401
Total	1,713	3,932	25,763	16,859	1,585	2,790	17,410	350	70,401

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	310,622.80	19,205.56	6,465.05	5,897.89	7,822.84	372.15	119.51	350,505.80
Total	310,622.80	19,205.56	6,465.05	5,897.89	7,822.84	372.15	119.51	350,505.80

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	68,553	802	293	285	418	45	5	70,401
Total	68,553	802	293	285	418	45	5	70,401

Interest Rate Turnover

Turnover for the period:

10 February 2025 to

14 February 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18,582.73	135,549.17	154,131.90
Floating vs. Fixed	641,791.02	420,490.87	1,062,281.89
Overnight Index Swap	913,263.48	721,915.36	1,635,178.84
Total	1,573,637.23	1,277,955.40	2,851,592.62

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	116	850	966
Floating vs. Fixed	14,706	5,313	20,018
Overnight Index Swap	7,045	3,888	10,933
Total	21,867	10,050	31,917

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	15,340.95	0.00	13,815.56	0.00	6.48	2,520.49	122,448.42	154,131.90
Floating vs. Fixed	95,054.31	468,843.39	16,455.69	0.49	232.64	162,952.77	318,742.59	1,062,281.89
Overnight Index Swap	438,235.33	0.00	1,686.60	9,046.78	710,380.88	1,258.04	474,571.21	1,635,178.84
Total	548,630.59	468,843.39	31,957.85	9,047.28	710,620.00	166,731.31	915,762.22	2,851,592.62

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	167	0	156	0	1	78	564	966
Floating vs. Fixed	218	8,878	356	2	17	3,700	6,849	20,018
Overnight Index Swap	4,853	0	28	115	2,714	31	3,193	10,933
Total	5,237	8,878	540	117	2,732	3,809	10,606	31,917

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	97,579.22	24,612.05	12,713.54	12,117.98	2,870.14	2,924.36	1,314.61	154,131.90
Floating vs. Fixed	393,611.66	263,728.34	246,681.29	140,877.70	14,835.89	756.04	1,790.96	1,062,281.89
Overnight Index Swap	1,072,981.69	203,106.98	197,570.49	114,328.54	30,757.05	4,385.91	12,048.18	1,635,178.84
Total	1,564,172.57	491,447.37	456,965.32	267,324.22	48,463.07	8,066.32	15,153.75	2,851,592.62

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	119	112	189	244	98	53	152	966
Floating vs. Fixed	2,923	2,999	6,587	6,454	743	90	223	20,018
Overnight Index Swap	1,375	1,709	2,537	3,302	1,068	154	790	10,933
Total	4,417	4,820	9,313	9,999	1,908	297	1,165	31,917