

Foreign Exchange Position

Positions as at: 21 February 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	432,944.75	1,223,105.75	1,656,050.50
Total	432,944.75	1,223,105.75	1,656,050.50

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,310	202,641	267,951
Total	65,310	202,641	267,951

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	204,240.32	45,873.35	317,495.72	344,924.81	18,036.47	29,489.80	667,764.42	28,225.60	1,656,050.50
Total	204,240.32	45,873.35	317,495.72	344,924.81	18,036.47	29,489.80	667,764.42	28,225.60	1,656,050.50

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,389	18,341	74,380	64,840	4,997	11,509	80,824	3,672	267,951
Total	9,389	18,341	74,380	64,840	4,997	11,509	80,824	3,672	267,951

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	1,248,962.62	233,745.90	81,458.10	50,564.77	26,594.73	13,716.62	1,007.76	1,656,050.50
Total	1,248,962.62	233,745.90	81,458.10	50,564.77	26,594.73	13,716.62	1,007.76	1,656,050.50

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	244,340	11,864	4,425	3,468	2,650	1,127	77	267,951
Total	244,340	11,864	4,425	3,468	2,650	1,127	77	267,951

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	73.63	Afghani
ALL	94.71	Lek
AMD	394.72	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1058.5	Argentine Peso
AUD	1.5758	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8764	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.8762	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	2922.5	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:	21 February 2025
BND	1.3424 Brunei Dollar
BOB	6.85 Boliviano
BRL	5.7214 Brazilian Real
BSD	1 Bahamian Dollar
BTN	86.798 Ngultrum
BWP	13.7741 Pula
BYR	19560 Belarussian Ruble
BZD	2.0002 Belize Dollar
CAD	1.4234 Canadian Dollar
CDF	2853.5 Congolese Franc
CHF	0.9043 Swiss Franc
CLF	24948.04 Unidades de fomento
CLP	950 Chilean Peso
CNY	7.2833 Yuan Renminbi
COP	4096.5 Colombian Peso
COU	0.0913 Unidad de Valor Real
CRC	503.24 Costa Rican Colon
CUC	1 Peso Convertible
CUP	24 Cuban Peso
CVE	105.79 Cape Verde Escudo
CZK	24.076 Czech Koruna
DJF	177.6 Djibouti Franc
DKK	7.1556 Danish Krone
DOP	62 Dominican Peso
DZD	134.3951 Algerian Dinar
EGP	50.58 Egyptian Pound
ERN	15 Nakfa
ETB	125.9 Ethiopian Birr
EUR	0.9594 Euro
FJD	2.265 Fiji Dollar
FKP	0.7952 Falkland Islands Pound
GBP	0.7944 Pound Sterling
GEL	2.781 Lari
GHS	15.5 Cedi
GIP	0.7952 Gibraltar Pound
GMD	72.15 Dalasi
GNF	8611 Guinea Franc
GTQ	7.705 Quetzal
GYP	207.98 Guyana Dollar
HKD	7.777 Hong Kong Dollar
HNL	25.5167 Lempira
HRK	7.0385 Croatian Kuna
HTG	130.4 Gourde
HUF	386.07 Forint
IDR	16330 Rupiah
ILS	3.5336 New Israeli Sheqel
INR	86.89 Indian Rupee

Foreign Exchange Position

Positions as at:	21 February 2025
IQD	1309 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	140.21 Iceland Krona
JMD	156.87 Jamaican Dollar
JOD	0.7092 Jordanian Dinar
JPY	151.47 Yen
KES	129.2 Kenyan Shilling
KGS	87.45 Som
KHR	4006 Riel
KMF	472.6 Comoro Franc
KPW	130 North Korean Won
KRW	1439 Won
KWD	0.3085 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	501.84 Tenge
LAK	21590 Kip
LBP	89500 Lebanese Pound
LKR	296.8 Sri Lanka Rupee
LRD	197 Liberian Dollar
LSL	18.5244 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.88 Libyan Dinar
MAD	9.9884 Moroccan Dirham
MDL	18.54 Moldovan Leu
MGA	4729.92 Malagasy Ariary
MKD	58.72 Denar
MMK	2093.7 Kyat
MNT	3460 Tugrik
MOP	8.01 Pataca
MRO	356 Ouguiya
MUR	46.33 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.432 Mexican Peso
MXV	2.4369 Mexican Unidad de Inversion (UDI)
MYR	4.438 Malaysian Ringgit
MZN	63.25 Metical
NAD	18.5244 Namibia Dollar
NGN	1503 Naira
NIO	36.6 Cordoba Oro
NOK	11.119 Norwegian Krone
NPR	139.12 Nepalese Rupee
NZD	1.7525 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.691 Nuevo Sol

Foreign Exchange Position

Positions as at:	21 February 2025
PGK	3.8956 Kina
PHP	58.11 Philippine Peso
PKR	279.25 Pakistan Rupee
PLN	4.0045 Zloty
PYG	7877.12 Guarani
QAR	3.6447 Qatari Rial
RON	4.7725 Leu
RSD	112.26 Serbian Dinar
RUB	89.6205 Russian Ruble
RWF	1388 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	8.2102 Solomon Islands Dollar
SCR	14.4281 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.7221 Swedish Krona
SGD	1.3424 Singapore Dollar
SHP	0.7952 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling
SRD	35.41 Surinam Dollar
SSP	4372.8483 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.4908 Lilangeni
THB	33.73 Baht
TJS	10.85 Somoni
TMT	3.4947 New Manat
TND	3.1677 Tunisian Dinar
TOP	2.3436 Pa'anga
TRY	36.2652 Turkish Lira
TTD	6.7551 Trinidad and Tobago Dollar
TWD	32.728 New Taiwan Dollar
TZS	2569 Tanzanian Shilling
UAH	41.71 Hryvnia
UGX	3668 Uganda Shilling
USD	1 US Dollar
UYU	43.21 Peso Uruguayo
UZS	12925 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25515 Dong
VUV	121.6 Vatu
WST	2.7211 Tala
XAF	629.28 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	625 CFA Franc BCEAO
XPF	114.14 CFP Franc

Foreign Exchange Position

Positions as at: 21 February 2025

YER	247.2 Yemeni Rial
ZAR	18.5121 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Interest Rate Position

Positions as at: 21 February 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	729,622.15	253,699.01	983,321.16
Floating vs. Fixed	8,945,441.71	2,512,364.70	11,457,806.41
Overnight Index Swap	6,936,030.36	3,102,014.71	10,038,045.07
Total	16,611,094.23	5,868,078.42	22,479,172.64

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,307	4,837	19,144
Floating vs. Fixed	260,743	85,500	346,242
Overnight Index Swap	183,986	40,505	224,491
Total	459,035	130,842	589,877

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	145,567.93	0.00	25,181.43	52.29	70,068.29	175,228.90	567,222.33	983,321.16
Floating vs. Fixed	622,981.96	4,520,066.09	411,747.13	10,154.67	57,040.76	2,438,504.38	3,397,311.42	11,457,806.41
Overnight Index Swap	4,410,794.64	6,061.13	198,383.01	113,895.84	3,434,305.30	1,742.60	1,872,862.55	10,038,045.07
Total	5,179,344.53	4,526,127.22	635,311.57	124,102.80	3,561,414.34	2,615,475.87	5,837,396.30	22,479,172.64

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,164	0	184	8	1,509	6,156	7,123	19,144
Floating vs. Fixed	17,675	102,326	19,779	294	2,792	81,242	122,135	346,242
Overnight Index Swap	123,344	187	2,794	1,695	34,314	54	62,103	224,491
Total	145,183	102,513	22,757	1,997	38,615	87,452	191,361	589,877

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	399,713.60	165,531.89	260,940.74	104,400.92	26,560.23	13,572.37	12,601.43	983,321.16
Floating vs. Fixed	4,937,805.85	2,076,956.16	3,258,837.26	936,639.31	123,035.61	54,869.35	69,662.87	11,457,806.41
Overnight Index Swap	5,240,658.37	1,448,223.30	1,783,242.69	1,035,742.68	167,571.12	169,822.62	192,784.28	10,038,045.07
Total	10,578,177.81	3,690,711.35	5,303,020.69	2,076,782.91	317,166.96	238,264.34	275,048.58	22,479,172.64

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	4,277	3,245	6,595	2,987	922	521	597	19,144
Floating vs. Fixed	82,949	59,308	129,001	58,331	7,884	3,860	4,911	346,242
Overnight Index Swap	42,036	33,896	76,866	48,693	6,965	5,987	10,049	224,491
Total	129,262	96,449	212,462	110,010	15,771	10,368	15,557	589,877

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at: 21 February 2025

AFN	73.63	Afghani
ALL	94.71	Lek
AMD	394.72	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1058.5	Argentine Peso
AUD	1.5758	Australian Dollar
AWG	1.78	Aruban Florin
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CVE	105.79	Cape Verde Escudo
CZK	24.076	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.1556	Danish Krone
DOP	62	Dominican Peso
DZD	134.3951	Algerian Dinar
EGP	50.58	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 21 February 2025

ETB	125.9	Ethiopian Birr
EUR	0.9594	Euro
FJD	2.265	Fiji Dollar
FKP	0.7952	Falkland Islands Pound
GBP	0.7944	Pound Sterling
GEL	2.781	Lari
GHS	15.5	Cedi
GIP	0.7952	Gibraltar Pound
GMD	72.15	Dalasi
GNF	8611	Guinea Franc
GTQ	7.705	Quetzal
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INR	86.89	Indian Rupee
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IRR	42000	Iranian Rial
ISK	140.21	Iceland Krona
JMD	156.87	Jamaican Dollar
JOD	0.7092	Jordanian Dinar
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KMF	472.6	Comoro Franc
KPW	130	North Korean Won
KRW	1439	Won
KWD	0.3085	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	501.84	Tenge
LAK	21590	Kip
LBP	89500	Lebanese Pound
LKR	296.8	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	18.5244	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.88	Libyan Dinar

Interest Rate Position

Positions as at:

21 February 2025

MAD	9.9884 Moroccan Dirham
MDL	18.54 Moldovan Leu
MGA	4729.92 Malagasy Ariary
MKD	58.72 Denar
MMK	2093.7 Kyat
MNT	3460 Tugrik
MOP	8.01 Pataca
MRO	356 Ouguiya
MUR	46.33 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.432 Mexican Peso
MXV	2.4369 Mexican Unidad de Inversion (UDI)
MYR	4.438 Malaysian Ringgit
MZN	63.25 Metical
NAD	18.5244 Namibia Dollar
NGN	1503 Naira
NIO	36.6 Cordoba Oro
NOK	11.119 Norwegian Krone
NPR	139.12 Nepalese Rupee
NZD	1.7525 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.691 Nuevo Sol
PGK	3.8956 Kina
PHP	58.11 Philippine Peso
PKR	279.25 Pakistan Rupee
PLN	4.0045 Zloty
PYG	7877.12 Guarani
QAR	3.6447 Qatari Rial
RON	4.7725 Leu
RSD	112.26 Serbian Dinar
RUB	89.6205 Russian Ruble
RWF	1388 Rwanda Franc
SAR	3.7503 Saudi Riyal
SBD	8.2102 Solomon Islands Dollar
SCR	14.4281 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.7221 Swedish Krona
SGD	1.3424 Singapore Dollar
SHP	0.7952 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

21 February 2025

SRD	35.41	Surinam Dollar
SSP	4372.8483	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.4908	Lilangeni
THB	33.73	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.1677	Tunisian Dinar
TOP	2.3436	Pa'anga
TRY	36.2652	Turkish Lira
TTD	6.7551	Trinidad and Tobago Dollar
TWD	32.728	New Taiwan Dollar
TZS	2569	Tanzanian Shilling
UAH	41.71	Hryvnia
UGX	3668	Uganda Shilling
USD	1	US Dollar
UYU	43.21	Peso Uruguayo
UZS	12925	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25515	Dong
VUV	121.6	Vatu
WST	2.7211	Tala
XAF	629.28	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	625	CFA Franc BCEAO
XPF	114.14	CFP Franc
YER	247.2	Yemeni Rial
ZAR	18.5121	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 17 February 2025 to 21 February 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	101,947.64	185,496.92	287,444.56
Total	101,947.64	185,496.92	287,444.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	19,435	35,030	54,465
Total	19,435	35,030	54,465

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	23,526.75	8,725.97	61,123.40	58,595.98	3,966.11	6,537.31	120,058.02	4,911.01	287,444.56
Total	23,526.75	8,725.97	61,123.40	58,595.98	3,966.11	6,537.31	120,058.02	4,911.01	287,444.56

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,457	3,431	13,096	15,220	1,357	2,354	17,262	290	54,465
Total	1,457	3,431	13,096	15,220	1,357	2,354	17,262	290	54,465

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	254,993.92	21,932.32	3,541.25	3,440.76	3,114.16	415.85	6.30	287,444.56
Total	254,993.92	21,932.32	3,541.25	3,440.76	3,114.16	415.85	6.30	287,444.56

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	52,695	1,200	166	180	209	14	1	54,465
Total	52,695	1,200	166	180	209	14	1	54,465

Interest Rate Turnover

Turnover for the period: 17 February 2025 to 21 February 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	30,676.83	157,972.37	188,649.20
Floating vs. Fixed	534,844.30	339,468.78	874,313.09
Overnight Index Swap	923,896.02	513,400.80	1,437,296.82
Total	1,489,417.16	1,010,841.95	2,500,259.11

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	180	905	1,085
Floating vs. Fixed	11,867	5,272	17,138
Overnight Index Swap	6,687	3,412	10,098
Total	18,733	9,588	28,321

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	10,497.29	0.00	12,759.87	0.00	0.00	5,952.24	159,439.79	188,649.20
Floating vs. Fixed	13,214.10	379,916.85	11,656.74	0.47	359.30	142,380.78	326,784.84	874,313.09
Overnight Index Swap	324,422.89	0.00	3,306.02	4,340.03	557,871.70	411.36	546,944.81	1,437,296.82
Total	348,134.29	379,916.85	27,722.63	4,340.50	558,231.00	148,744.39	1,033,169.45	2,500,259.11

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	161	0	180	0	0	120	624	1,085
Floating vs. Fixed	131	7,953	285	2	13	3,205	5,550	17,138
Overnight Index Swap	3,605	0	52	74	3,746	10	2,612	10,098
Total	3,897	7,953	517	76	3,759	3,335	8,785	28,321

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	124,800.81	24,496.24	17,303.23	14,567.80	3,117.41	2,956.89	1,406.81	188,649.20
Floating vs. Fixed	269,510.52	230,465.64	205,639.63	149,659.45	16,400.74	1,374.82	1,262.28	874,313.09
Overnight Index Swap	976,032.51	130,115.58	167,315.78	112,305.21	36,246.71	3,757.34	11,523.69	1,437,296.82
Total	1,370,343.84	385,077.46	390,258.64	276,532.46	55,764.86	8,089.06	14,192.78	2,500,259.11

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	151	150	229	233	100	55	168	1,085
Floating vs. Fixed	2,418	2,581	4,910	6,122	770	118	220	17,138
Overnight Index Swap	1,199	1,834	2,117	2,964	1,073	168	744	10,098
Total	3,767	4,564	7,255	9,319	1,943	341	1,132	28,321