

Foreign Exchange Position

Positions as at: 28 February 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	422,129.72	1,237,304.92	1,659,434.64
Total	422,129.72	1,237,304.92	1,659,434.64

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,802	203,894	264,695
Total	60,802	203,894	264,695

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	199,380.49	47,669.25	293,634.42	367,334.23	17,498.99	29,685.50	676,021.06	28,210.71	1,659,434.64
Total	199,380.49	47,669.25	293,634.42	367,334.23	17,498.99	29,685.50	676,021.06	28,210.71	1,659,434.64

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,091	18,056	65,754	67,879	4,829	11,633	83,881	3,573	264,695
Total	9,091	18,056	65,754	67,879	4,829	11,633	83,881	3,573	264,695

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	1,249,802.58	237,354.52	82,181.47	52,006.36	24,101.03	12,971.71	1,016.96	1,659,434.64
Total	1,249,802.58	237,354.52	82,181.47	52,006.36	24,101.03	12,971.71	1,016.96	1,659,434.64

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	240,264	12,761	4,499	3,456	2,531	1,107	77	264,695
Total	240,264	12,761	4,499	3,456	2,531	1,107	77	264,695

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	73.36	Afghani
ALL	94.34	Lek
AMD	392.51	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1061	Argentine Peso
AUD	1.5855	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8651	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.8651	Bulgarian Lev
BHD	0.3767	Bahraini Dinar
BIF	2923.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

28 February 2025

BND	1.338	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.8035	Brazilian Real
BSD	1	Bahamian Dollar
BTN	87.016	Ngultrum
BWP	13.7363	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4337	Canadian Dollar
CDF	2857	Congolese Franc
CHF	0.8947	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	941.19	Chilean Peso
CNY	7.2595	Yuan Renminbi
COP	4102.65	Colombian Peso
COU	0.0908	Unidad de Valor Real
CRC	503.06	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	105.15	Cape Verde Escudo
CZK	23.751	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	7.113	Danish Krone
DOP	62.24	Dominican Peso
DZD	134.2528	Algerian Dinar
EGP	50.54	Egyptian Pound
ERN	15	Nakfa
ETB	126.1916	Ethiopian Birr
EUR	0.9537	Euro
FJD	2.2681	Fiji Dollar
FKP	0.7902	Falkland Islands Pound
GBP	0.7889	Pound Sterling
GEL	2.785	Lari
GHS	15.45	Cedi
GIP	0.7902	Gibraltar Pound
GMD	72.15	Dalasi
GNF	8610	Guinea Franc
GTQ	7.705	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7739	Hong Kong Dollar
HNL	25.5372	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	380.86	Forint
IDR	16365	Rupiah
ILS	3.5547	New Israeli Sheqel
INR	87.113	Indian Rupee

Foreign Exchange Position

Positions as at:

28 February 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	138.61	Iceland Krona
JMD	156.77	Jamaican Dollar
JOD	0.7095	Jordanian Dinar
JPY	149.08	Yen
KES	129.2	Kenyan Shilling
KGS	87.4496	Som
KHR	4000	Riel
KMF	468.59	Comoro Franc
KPW	130	North Korean Won
KRW	1433.2	Won
KWD	0.308	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	501	Tenge
LAK	21584	Kip
LBP	89500	Lebanese Pound
LKR	295.5	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	18.3984	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8729	Libyan Dinar
MAD	9.9215	Moroccan Dirham
MDL	18.54	Moldovan Leu
MGA	4702.45	Malagasy Ariary
MKD	58.37	Denar
MMK	2093.7	Kyat
MNT	3465	Tugrik
MOP	8.007	Pataca
MRO	356	Ouguiya
MUR	46.28	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.412	Mexican Peso
MXV	2.4325	Mexican Unidad de Inversion (UDI)
MYR	4.426	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.389	Namibia Dollar
NGN	1494.91	Naira
NIO	36.6	Cordoba Oro
NOK	11.1301	Norwegian Krone
NPR	139.54	Nepalese Rupee
NZD	1.7553	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.661	Nuevo Sol

Foreign Exchange Position

Positions as at:

28 February 2025

PGK	3.888	Kina
PHP	57.882	Philippine Peso
PKR	279.75	Pakistan Rupee
PLN	3.9457	Zloty
PYG	7923.12	Guarani
QAR	3.6445	Qatari Rial
RON	4.7443	Leu
RSD	111.68	Serbian Dinar
RUB	86.8205	Russian Ruble
RWF	1390.69	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	8.1967	Solomon Islands Dollar
SCR	14.3862	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.6347	Swedish Krona
SGD	1.338	Singapore Dollar
SHP	0.7889	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	35.356	Surinam Dollar
SSP	4381.3986	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.3628	Lilangeni
THB	33.72	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.1592	Tunisian Dinar
TOP	2.3452	Pa'anga
TRY	36.447	Turkish Lira
TTD	6.752	Trinidad and Tobago Dollar
TWD	32.761	New Taiwan Dollar
TZS	2569	Tanzanian Shilling
UAH	41.58	Hryvnia
UGX	3674	Uganda Shilling
USD	1	US Dollar
UYU	42.61	Peso Uruguayo
UZS	12874.95	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25535	Dong
VUV	121.05	Vatu
WST	2.7248	Tala
XAF	625.56	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	621.5	CFA Franc BCEAO
XPF	113.47	CFP Franc

Foreign Exchange Position

Positions as at:

28 February 2025

YER	247.02	Yemeni Rial
ZAR	18.3883	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

28 February 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	724,591.74	247,548.27	972,140.01
Floating vs. Fixed	9,045,466.72	2,532,161.18	11,577,627.89
Overnight Index Swap	7,044,362.55	3,222,379.93	10,266,742.49
Total	16,814,421.01	6,002,089.38	22,816,510.39

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,228	4,842	19,070
Floating vs. Fixed	262,997	85,626	348,623
Overnight Index Swap	184,232	40,104	224,335
Total	461,456	130,572	592,028

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	146,715.67	0.00	25,282.57	52.65	66,804.22	173,958.93	559,325.96	972,140.01
Floating vs. Fixed	618,821.83	4,640,104.26	415,761.84	9,964.10	58,352.17	2,417,100.16	3,417,523.53	11,577,627.89
Overnight Index Swap	4,420,152.70	5,918.45	194,608.68	115,162.21	3,679,268.77	1,743.29	1,849,888.38	10,266,742.49
Total	5,185,690.20	4,646,022.71	635,653.08	125,178.97	3,804,425.16	2,592,802.39	5,826,737.88	22,816,510.39

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,179	0	161	8	1,436	6,127	7,159	19,070
Floating vs. Fixed	17,624	104,788	19,804	293	2,788	80,501	122,826	348,623
Overnight Index Swap	124,238	185	2,793	1,706	33,319	54	62,040	224,335
Total	146,041	104,973	22,758	2,007	37,543	86,681	192,025	592,028

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	393,100.05	162,881.08	261,707.69	102,773.41	26,298.83	13,019.10	12,359.86	972,140.01
Floating vs. Fixed	4,985,456.45	2,088,670.60	3,306,887.36	947,077.98	125,068.16	54,662.52	69,804.83	11,577,627.89
Overnight Index Swap	5,361,760.99	1,504,886.22	1,831,277.57	1,036,782.45	167,092.63	171,513.13	193,429.49	10,266,742.49
Total	10,740,317.50	3,756,437.89	5,399,872.62	2,086,633.84	318,459.61	239,194.74	275,594.19	22,816,510.39

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	4,222	3,229	6,623	2,977	918	511	590	19,070
Floating vs. Fixed	83,316	59,644	130,023	58,805	8,085	3,832	4,920	348,623
Overnight Index Swap	42,025	34,208	76,868	48,468	6,963	5,909	9,896	224,335
Total	129,562	97,081	213,513	110,249	15,966	10,251	15,406	592,028

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

Interest Rate Position

Positions as at:

28 February 2025

AFN	73.36	Afghani
ALL	94.34	Lek
AMD	392.51	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1061	Argentine Peso
AUD	1.5855	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8651	Convertible Mark
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BGN	1.8651	Bulgarian Lev
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BND	1.338	Brunei Dollar
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DJF	177.6	Djibouti Franc
DKK	7.113	Danish Krone
DOP	62.24	Dominican Peso
DZD	134.2528	Algerian Dinar
EGP	50.54	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

28 February 2025

ETB	126.1916	Ethiopian Birr
EUR	0.9537	Euro
FJD	2.2681	Fiji Dollar
FKP	0.7902	Falkland Islands Pound
GBP	0.7889	Pound Sterling
GEL	2.785	Lari
GHS	15.45	Cedi
GIP	0.7902	Gibraltar Pound
GMD	72.15	Dalasi
GNF	8610	Guinea Franc
GTQ	7.705	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.7739	Hong Kong Dollar
HNL	25.5372	Lempira
HRK	7.0385	Croatian Kuna
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IDR	16365	Rupiah
ILS	3.5547	New Israeli Sheqel
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JMD	156.77	Jamaican Dollar
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KMF	468.59	Comoro Franc
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KWD	0.308	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	501	Tenge
LAK	21584	Kip
LBP	89500	Lebanese Pound
LKR	295.5	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	18.3984	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8729	Libyan Dinar

Interest Rate Position

Positions as at:

28 February 2025

MAD	9.9215 Moroccan Dirham
MDL	18.54 Moldovan Leu
MGA	4702.45 Malagasy Ariary
MKD	58.37 Denar
MMK	2093.7 Kyat
MNT	3465 Tugrik
MOP	8.007 Pataca
MRO	356 Ouguiya
MUR	46.28 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.412 Mexican Peso
MXV	2.4325 Mexican Unidad de Inversion (UDI)
MYR	4.426 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.389 Namibia Dollar
NGN	1494.91 Naira
NIO	36.6 Cordoba Oro
NOK	11.1301 Norwegian Krone
NPR	139.54 Nepalese Rupee
NZD	1.7553 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.661 Nuevo Sol
PGK	3.888 Kina
PHP	57.882 Philippine Peso
PKR	279.75 Pakistan Rupee
PLN	3.9457 Zloty
PYG	7923.12 Guarani
QAR	3.6445 Qatari Rial
RON	4.7443 Leu
RSD	111.68 Serbian Dinar
RUB	86.8205 Russian Ruble
RWF	1390.69 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	8.1967 Solomon Islands Dollar
SCR	14.3862 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.6347 Swedish Krona
SGD	1.338 Singapore Dollar
SHP	0.7889 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

28 February 2025

SRD	35.356 Surinam Dollar
SSP	4381.3986 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.3628 Lilangeni
THB	33.72 Baht
TJS	10.85 Somoni
TMT	3.4947 New Manat
TND	3.1592 Tunisian Dinar
TOP	2.3452 Pa'anga
TRY	36.447 Turkish Lira
TTD	6.752 Trinidad and Tobago Dollar
TWD	32.761 New Taiwan Dollar
TZS	2569 Tanzanian Shilling
UAH	41.58 Hryvnia
UGX	3674 Uganda Shilling
USD	1 US Dollar
UYU	42.61 Peso Uruguayo
UZS	12874.95 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25535 Dong
VUV	121.05 Vatu
WST	2.7248 Tala
XAF	625.56 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	621.5 CFA Franc BCEAO
XPF	113.47 CFP Franc
YER	247.02 Yemeni Rial
ZAR	18.3883 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

24 February 2025 to

28 February 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	126,645.17	223,831.51	350,476.68
Total	126,645.17	223,831.51	350,476.68

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,074	43,773	68,847
Total	25,074	43,773	68,847

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	26,425.23	15,596.69	68,831.00	98,333.97	3,285.09	6,757.55	127,871.18	3,375.98	350,476.68
Total	26,425.23	15,596.69	68,831.00	98,333.97	3,285.09	6,757.55	127,871.18	3,375.98	350,476.68

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,402	5,345	16,348	22,065	924	2,951	19,355	459	68,847
Total	1,402	5,345	16,348	22,065	924	2,951	19,355	459	68,847

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	305,355.07	33,271.91	5,803.80	2,942.24	2,978.61	103.74	21.31	350,476.68
Total	305,355.07	33,271.91	5,803.80	2,942.24	2,978.61	103.74	21.31	350,476.68

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	66,246	1,903	224	208	245	20	2	68,847
Total	66,246	1,903	224	208	245	20	2	68,847

Interest Rate Turnover

Turnover for the period:

24 February 2025 to

28 February 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,709.64	136,780.76	153,490.40
Floating vs. Fixed	529,782.85	327,455.74	857,238.59
Overnight Index Swap	847,979.80	536,021.34	1,384,001.14
Total	1,394,472.29	1,000,257.84	2,394,730.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	188	894	1,081
Floating vs. Fixed	12,121	5,673	17,793
Overnight Index Swap	8,073	4,330	12,402
Total	20,381	10,896	31,276

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	11,303.68	0.00	12,537.10	0.00	0.00	4,482.34	125,167.29	153,490.40
Floating vs. Fixed	20,556.64	404,703.81	13,069.81	2.53	175.65	145,456.68	273,273.46	857,238.59
Overnight Index Swap	400,173.27	0.00	6,335.21	2,370.27	660,238.48	77.17	314,806.74	1,384,001.14
Total	432,033.59	404,703.81	31,942.12	2,372.80	660,414.12	150,016.20	713,247.49	2,394,730.13

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	176	0	133	0	0	121	651	1,081
Floating vs. Fixed	240	8,036	267	3	14	3,311	5,924	17,793
Overnight Index Swap	5,264	0	31	50	3,694	2	3,363	12,402
Total	5,679	8,036	431	53	3,708	3,434	9,937	31,276

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	96,316.02	18,491.95	15,705.91	15,208.45	3,086.11	3,074.62	1,607.35	153,490.40
Floating vs. Fixed	237,830.84	261,349.03	206,609.00	136,149.15	12,815.95	1,427.37	1,057.25	857,238.59
Overnight Index Swap	715,376.52	228,495.11	265,631.78	125,556.97	31,759.59	2,940.81	14,240.37	1,384,001.14
Total	1,049,523.38	508,336.09	487,946.69	276,914.56	47,661.65	7,442.80	16,904.97	2,394,730.13

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	121	119	246	272	108	51	164	1,081
Floating vs. Fixed	2,358	3,027	5,423	5,835	810	113	229	17,793
Overnight Index Swap	1,226	1,893	3,181	3,581	1,359	150	1,014	12,402
Total	3,705	5,039	8,850	9,687	2,276	314	1,407	31,276