

Foreign Exchange Position

Positions as at: 07 March 2025

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	440,172.01	1,231,368.08	1,671,540.09
Total	440,172.01	1,231,368.08	1,671,540.09

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	62,549	204,049	266,598
Total	62,549	204,049	266,598

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	188,640.02	51,059.72	302,087.49	375,357.39	20,063.66	33,053.44	674,706.86	26,571.52	1,671,540.09
Total	188,640.02	51,059.72	302,087.49	375,357.39	20,063.66	33,053.44	674,706.86	26,571.52	1,671,540.09

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,458	19,277	69,486	67,471	5,616	11,918	80,645	3,727	266,598
Total	8,458	19,277	69,486	67,471	5,616	11,918	80,645	3,727	266,598

By Product and Residual Maturity

Outstanding Notional (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	1,233,238.63	258,907.27	86,413.97	53,228.90	25,781.34	12,950.09	1,019.89	1,671,540.09
Total	1,233,238.63	258,907.27	86,413.97	53,228.90	25,781.34	12,950.09	1,019.89	1,671,540.09

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	238,965	15,448	4,693	3,605	2,695	1,114	78	266,598
Total	238,965	15,448	4,693	3,605	2,695	1,114	78	266,598

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	72.82	Afghani
ALL	91.49	Lek
AMD	393.3	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1063.5	Argentine Peso
AUD	1.578	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8126	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.8124	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2924.2	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

07 March 2025

BND	1.3309	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.7394	Brazilian Real
BSD	1	Bahamian Dollar
BTN	86.986	Ngultrum
BWP	13.7552	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4337	Canadian Dollar
CDF	2859	Congolese Franc
CHF	0.8906	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	927.88	Chilean Peso
CNY	7.2506	Yuan Renminbi
COP	4112.5	Colombian Peso
COU	0.0903	Unidad de Valor Real
CRC	501.16	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.18	Cape Verde Escudo
CZK	23.139	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.9122	Danish Krone
DOP	62.28	Dominican Peso
DZD	133.0565	Algerian Dinar
EGP	50.62	Egyptian Pound
ERN	15	Nakfa
ETB	125	Ethiopian Birr
EUR	0.9267	Euro
FJD	2.2578	Fiji Dollar
FKP	0.7762	Falkland Islands Pound
GBP	0.7754	Pound Sterling
GEL	2.752	Lari
GHS	15.45	Cedi
GIP	0.7809	Gibraltar Pound
GMD	72.15	Dalasi
GNF	8608	Guinea Franc
GTQ	7.705	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7707	Hong Kong Dollar
HNL	25.5372	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	368.94	Forint
IDR	16310	Rupiah
ILS	3.6076	New Israeli Sheqel
INR	86.88	Indian Rupee

Foreign Exchange Position

Positions as at:

07 March 2025

IQD	1309	Iraqi Dinar
IRR	42025	Iranian Rial
ISK	136.01	Iceland Krona
JMD	156	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	148.88	Yen
KES	129	Kenyan Shilling
KGS	87.4466	Som
KHR	4001	Riel
KMF	467.2	Comoro Franc
KPW	130	North Korean Won
KRW	1445	Won
KWD	0.3085	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	496.64	Tenge
LAK	21545	Kip
LBP	89500	Lebanese Pound
LKR	295.2	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.2723	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.84	Libyan Dinar
MAD	9.7514	Moroccan Dirham
MDL	18.2	Moldovan Leu
MGA	4578.73	Malagasy Ariary
MKD	57.28	Denar
MMK	2093.7	Kyat
MNT	3466	Tugrik
MOP	8.004	Pataca
MRO	356	Ouguiya
MUR	45.85	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.411	Mexican Peso
MXV	2.4281	Mexican Unidad de Inversion (UDI)
MYR	4.427	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.2976	Namibia Dollar
NGN	1490.67	Naira
NIO	36.6	Cordoba Oro
NOK	10.9013	Norwegian Krone
NPR	139.13	Nepalese Rupee
NZD	1.7461	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.65	Nuevo Sol

Foreign Exchange Position

Positions as at:		07 March 2025
PGK	3.8956	Kina
PHP	57.36	Philippine Peso
PKR	279.5	Pakistan Rupee
PLN	3.849	Zloty
PYG	7917.64	Guarani
QAR	3.644	Qatari Rial
RON	4.609	Leu
RSD	108.4	Serbian Dinar
RUB	90.3955	Russian Ruble
RWF	1393	Rwanda Franc
SAR	3.7496	Saudi Riyal
SBD	8.1633	Solomon Islands Dollar
SCR	14.3592	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.188	Swedish Krona
SGD	1.3309	Singapore Dollar
SHP	0.7757	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	35.25	Surinam Dollar
SSP	4384.5436	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.3415	Lilangeni
THB	33.48	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.0956	Tunisian Dinar
TOP	2.3742	Pa'anga
TRY	36.4241	Turkish Lira
TTD	6.7511	Trinidad and Tobago Dollar
TWD	32.831	New Taiwan Dollar
TZS	2590	Tanzanian Shilling
UAH	41.3	Hryvnia
UGX	3665	Uganda Shilling
USD	1	US Dollar
UYU	42.59	Peso Uruguayo
UZS	12900	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25490	Dong
VUV	122	Vatu
WST	2.7579	Tala
XAF	607.87	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	611	CFA Franc BCEAO
XPF	110.28	CFP Franc

Foreign Exchange Position

Positions as at: 07 March 2025

YER	246.4	Yemeni Rial
ZAR	18.3013	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 07 March 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	727,061.35	260,074.82	987,136.17
Floating vs. Fixed	9,155,178.52	2,585,300.57	11,740,479.09
Overnight Index Swap	6,775,468.80	3,148,902.47	9,924,371.27
Total	16,657,708.67	5,994,277.85	22,651,986.53

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,140	4,877	19,017
Floating vs. Fixed	265,752	86,092	351,844
Overnight Index Swap	185,032	40,577	225,609
Total	464,923	131,546	596,469

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	146,357.83	0.00	26,219.78	53.57	65,180.97	171,805.70	577,518.32	987,136.17
Floating vs. Fixed	641,755.41	4,746,216.17	427,458.17	10,128.85	58,181.82	2,414,126.02	3,442,612.64	11,740,479.09
Overnight Index Swap	4,495,555.29	5,863.65	207,454.81	121,037.39	3,244,035.05	1,924.18	1,848,500.90	9,924,371.27
Total	5,283,668.53	4,752,079.82	661,132.77	131,219.81	3,367,397.84	2,587,855.89	5,868,631.87	22,651,986.53

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,178	0	184	8	1,394	6,067	7,186	19,017
Floating vs. Fixed	17,625	106,293	19,996	290	2,783	81,077	123,781	351,844
Overnight Index Swap	125,549	184	2,853	1,735	32,260	61	62,967	225,609
Total	147,351	106,477	23,033	2,033	36,437	87,205	193,934	596,469

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	405,491.88	163,187.13	263,662.13	102,156.74	27,180.27	13,211.29	12,246.72	987,136.17
Floating vs. Fixed	5,025,744.96	2,122,430.32	3,359,912.95	980,280.56	125,762.83	55,240.04	71,107.41	11,740,479.09
Overnight Index Swap	5,005,537.68	1,509,935.89	1,832,762.04	1,040,693.24	170,863.27	169,955.34	194,623.81	9,924,371.27
Total	10,436,774.53	3,795,553.34	5,456,337.13	2,123,130.55	323,806.37	238,406.67	277,977.94	22,651,986.53

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	4,139	3,245	6,628	2,973	923	516	593	19,017
Floating vs. Fixed	83,407	59,891	131,271	60,274	8,184	3,825	4,994	351,844
Overnight Index Swap	41,833	34,287	77,872	48,814	6,994	5,831	9,978	225,609
Total	129,379	97,423	215,770	112,061	16,101	10,172	15,565	596,469

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

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AFN	72.82	Afghani
ALL	91.49	Lek
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EGP	50.62	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	125 Ethiopian Birr
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LRD	198 Liberian Dollar
LSL	18.2723 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.84 Libyan Dinar

Interest Rate Position

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MAD	9.7514 Moroccan Dirham
MDL	18.2 Moldovan Leu
MGA	4578.73 Malagasy Ariary
MKD	57.28 Denar
MMK	2093.7 Kyat
MNT	3466 Tugrik
MOP	8.004 Pataca
MRO	356 Ouguiya
MUR	45.85 Mauritius Rupee
MVR	15.42 Rufiyaa
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MXV	2.4281 Mexican Unidad de Inversion (UDI)
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NAD	18.2976 Namibia Dollar
NGN	1490.67 Naira
NIO	36.6 Cordoba Oro
NOK	10.9013 Norwegian Krone
NPR	139.13 Nepalese Rupee
NZD	1.7461 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.65 Nuevo Sol
PGK	3.8956 Kina
PHP	57.36 Philippine Peso
PKR	279.5 Pakistan Rupee
PLN	3.849 Zloty
PYG	7917.64 Guarani
QAR	3.644 Qatari Rial
RON	4.609 Leu
RSD	108.4 Serbian Dinar
RUB	90.3955 Russian Ruble
RWF	1393 Rwanda Franc
SAR	3.7496 Saudi Riyal
SBD	8.1633 Solomon Islands Dollar
SCR	14.3592 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.188 Swedish Krona
SGD	1.3309 Singapore Dollar
SHP	0.7757 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

07 March 2025

SRD	35.25	Surinam Dollar
SSP	4384.5436	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.3415	Lilangeni
THB	33.48	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.0956	Tunisian Dinar
TOP	2.3742	Pa'anga
TRY	36.4241	Turkish Lira
TTD	6.7511	Trinidad and Tobago Dollar
TWD	32.831	New Taiwan Dollar
TZS	2590	Tanzanian Shilling
UAH	41.3	Hryvnia
UGX	3665	Uganda Shilling
USD	1	US Dollar
UYU	42.59	Peso Uruguayo
UZS	12900	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25490	Dong
VUV	122	Vatu
WST	2.7579	Tala
XAF	607.87	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	611	CFA Franc BCEAO
XPF	110.28	CFP Franc
YER	246.4	Yemeni Rial
ZAR	18.3013	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 03 March 2025 to 07 March 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	161,540.56	242,428.64	403,969.21
Total	161,540.56	242,428.64	403,969.21

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	30,164	47,338	77,502
Total	30,164	47,338	77,502

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	26,136.98	16,802.05	81,668.70	113,482.79	5,775.73	9,944.44	146,563.35	3,595.15	403,969.21
Total	26,136.98	16,802.05	81,668.70	113,482.79	5,775.73	9,944.44	146,563.35	3,595.15	403,969.21

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,429	6,223	18,239	23,098	1,724	3,004	23,178	608	77,502
Total	1,429	6,223	18,239	23,098	1,724	3,004	23,178	608	77,502

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	325,373.06	58,614.99	10,536.74	4,717.19	4,375.93	340.29	11.00	403,969.21
Total	325,373.06	58,614.99	10,536.74	4,717.19	4,375.93	340.29	11.00	403,969.21

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	72,309	4,149	405	293	306	38	3	77,502
Total	72,309	4,149	405	293	306	38	3	77,502

Interest Rate Turnover

Turnover for the period: 03 March 2025 to 07 March 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,406.63	147,410.22	163,816.84
Floating vs. Fixed	571,686.72	404,711.05	976,397.77
Overnight Index Swap	809,550.33	571,623.25	1,381,173.58
Total	1,397,643.68	1,123,744.51	2,521,388.19

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	142	825	966
Floating vs. Fixed	12,593	6,187	18,780
Overnight Index Swap	8,524	4,265	12,788
Total	21,258	11,276	32,534

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	10,657.70	0.00	13,329.70	0.00	0.00	2,947.95	136,881.49	163,816.84
Floating vs. Fixed	55,635.65	502,371.29	13,033.83	0.00	343.82	107,555.09	297,458.09	976,397.77
Overnight Index Swap	434,227.83	0.00	12,061.43	10,766.11	641,359.96	386.01	282,372.24	1,381,173.58
Total	500,521.18	502,371.29	38,424.95	10,766.11	641,703.78	110,889.05	716,711.82	2,521,388.19

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	126	0	159	0	0	112	570	966
Floating vs. Fixed	237	8,587	515	0	14	3,605	5,823	18,780
Overnight Index Swap	5,387	0	114	100	3,871	18	3,300	12,788
Total	5,749	8,587	787	100	3,885	3,734	9,693	32,534

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	105,627.68	19,073.23	18,057.55	12,699.49	3,757.04	3,366.21	1,235.64	163,816.84
Floating vs. Fixed	301,525.09	254,593.47	235,753.26	164,101.82	17,056.15	1,306.01	2,061.96	976,397.77
Overnight Index Swap	768,472.37	235,805.86	199,512.56	128,517.02	33,334.35	4,296.78	11,234.64	1,381,173.58
Total	1,175,625.14	509,472.56	453,323.38	305,318.33	54,147.55	8,969.00	14,532.23	2,521,388.19

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	92	108	237	205	109	60	155	966
Floating vs. Fixed	2,232	2,589	5,562	7,160	860	90	288	18,780
Overnight Index Swap	1,438	1,975	3,286	3,835	1,168	225	863	12,788
Total	3,762	4,672	9,084	11,199	2,137	375	1,306	32,534