

Foreign Exchange Position

Positions as at: 14 March 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	467,483.76	1,269,241.85	1,736,725.61
Total	467,483.76	1,269,241.85	1,736,725.61

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,792	209,916	276,708
Total	66,792	209,916	276,708

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	189,822.27	54,672.78	313,170.77	399,651.98	23,221.33	32,996.27	695,616.76	27,573.46	1,736,725.61
Total	189,822.27	54,672.78	313,170.77	399,651.98	23,221.33	32,996.27	695,616.76	27,573.46	1,736,725.61

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,418	21,441	67,365	73,726	6,226	12,102	83,588	3,842	276,708
Total	8,418	21,441	67,365	73,726	6,226	12,102	83,588	3,842	276,708

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	1,273,493.09	284,113.84	86,942.14	53,933.54	24,369.94	12,855.95	1,017.10	1,736,725.61
Total	1,273,493.09	284,113.84	86,942.14	53,933.54	24,369.94	12,855.95	1,017.10	1,736,725.61

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	245,289	19,115	4,740	3,728	2,650	1,109	77	276,708
Total	245,289	19,115	4,740	3,728	2,650	1,109	77	276,708

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	70.87	Afghani
ALL	91.03	Lek
AMD	392.42	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1065.75	Argentine Peso
AUD	1.5815	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7961	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.7961	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2926	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

14 March 2025

BND	1.3325	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.7978	Brazilian Real
BSD	1	Bahamian Dollar
BTN	87.144	Ngultrum
BWP	13.624	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4368	Canadian Dollar
CDF	2858	Congolese Franc
CHF	0.8818	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	936.46	Chilean Peso
CNY	7.2371	Yuan Renminbi
COP	4103.5	Colombian Peso
COU	0.0901	Unidad de Valor Real
CRC	496.4	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.26	Cape Verde Escudo
CZK	22.957	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8507	Danish Krone
DOP	62.47	Dominican Peso
DZD	132.9512	Algerian Dinar
EGP	50.62	Egyptian Pound
ERN	15	Nakfa
ETB	128.882	Ethiopian Birr
EUR	0.9184	Euro
FJD	2.2573	Fiji Dollar
FKP	0.7737	Falkland Islands Pound
GBP	0.7711	Pound Sterling
GEL	2.743	Lari
GHS	15.47	Cedi
GIP	0.7736	Gibraltar Pound
GMD	72.25	Dalasi
GNF	8613	Guinea Franc
GTQ	7.7	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7691	Hong Kong Dollar
HNL	25.5498	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	366.46	Forint
IDR	16440	Rupiah
ILS	3.6372	New Israeli Sheqel
INR	87.15	Indian Rupee

Foreign Exchange Position

Positions as at:

14 March 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	134.4	Iceland Krona
JMD	156.91	Jamaican Dollar
JOD	0.709	Jordanian Dinar
JPY	148.25	Yen
KES	128.8	Kenyan Shilling
KGS	87.449	Som
KHR	3998	Riel
KMF	451.59	Comoro Franc
KPW	130	North Korean Won
KRW	1451	Won
KWD	0.3078	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	491.84	Tenge
LAK	21537	Kip
LBP	89500	Lebanese Pound
LKR	295.3	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.3398	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8012	Libyan Dinar
MAD	9.682	Moroccan Dirham
MDL	17.67	Moldovan Leu
MGA	4629.16	Malagasy Ariary
MKD	56.13	Denar
MMK	2093.7	Kyat
MNT	3469	Tugrik
MOP	8.002	Pataca
MRO	356	Ouguiya
MUR	44.93	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.173	Mexican Peso
MXV	2.3989	Mexican Unidad de Inversion (UDI)
MYR	4.426	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.3398	Namibia Dollar
NGN	1531	Naira
NIO	36.6	Cordoba Oro
NOK	10.6306	Norwegian Krone
NPR	139.53	Nepalese Rupee
NZD	1.7446	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.661	Nuevo Sol

Foreign Exchange Position

Positions as at:

14 March 2025

PGK	3.8956	Kina
PHP	57.392	Philippine Peso
PKR	279.95	Pakistan Rupee
PLN	3.8458	Zloty
PYG	7938.95	Guarani
QAR	3.644	Qatari Rial
RON	4.5699	Leu
RSD	107.42	Serbian Dinar
RUB	87.1455	Russian Ruble
RWF	1395.98	Rwanda Franc
SAR	3.7495	Saudi Riyal
SBD	8.1633	Solomon Islands Dollar
SCR	14.5016	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	10.0821	Swedish Krona
SGD	1.3325	Singapore Dollar
SHP	0.7715	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.241	Surinam Dollar
SSP	4397.1064	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.3398	Lilangeni
THB	33.75	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.0775	Tunisian Dinar
TOP	2.3381	Pa'anga
TRY	36.4374	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	32.924	New Taiwan Dollar
TZS	2602	Tanzanian Shilling
UAH	41.52	Hryvnia
UGX	3662	Uganda Shilling
USD	1	US Dollar
UYU	42.41	Peso Uruguayo
UZS	12915	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25445	Dong
VUV	121.05	Vatu
WST	2.7211	Tala
XAF	602.4	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	598.5	CFA Franc BCEAO
XPF	109.27	CFP Franc

Foreign Exchange Position

Positions as at:

14 March 2025

YER	246.01	Yemeni Rial
ZAR	18.3074	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

14 March 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	695,344.47	254,934.35	950,278.81
Floating vs. Fixed	9,393,249.32	2,608,409.68	12,001,659.00
Overnight Index Swap	6,864,040.96	3,264,098.25	10,128,139.21
Total	16,952,634.75	6,127,442.28	23,080,077.03

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,069	4,888	18,957
Floating vs. Fixed	268,628	86,804	355,432
Overnight Index Swap	184,107	41,115	225,221
Total	466,803	132,807	599,610

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	148,076.76	0.00	25,615.57	53.87	63,207.83	171,807.52	541,517.27	950,278.81
Floating vs. Fixed	641,997.70	5,037,158.60	436,556.28	10,151.37	60,745.18	2,438,530.79	3,376,519.08	12,001,659.00
Overnight Index Swap	4,594,034.22	5,874.59	208,255.77	122,615.60	3,377,007.00	2,035.27	1,818,316.77	10,128,139.21
Total	5,384,108.67	5,043,033.19	670,427.62	132,820.83	3,500,960.01	2,612,373.58	5,736,353.12	23,080,077.03

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,185	0	184	8	1,346	6,047	7,187	18,957
Floating vs. Fixed	17,612	110,315	19,962	286	2,792	81,465	123,001	355,432
Overnight Index Swap	127,067	184	2,869	1,741	33,601	65	59,694	225,221
Total	148,864	110,499	23,015	2,035	37,739	87,577	189,882	599,610

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	365,319.83	164,368.19	264,950.03	104,113.69	26,074.03	13,025.33	12,427.72	950,278.81
Floating vs. Fixed	5,128,571.24	2,177,211.54	3,435,460.39	1,005,930.12	128,279.01	54,887.94	71,318.76	12,001,659.00
Overnight Index Swap	5,139,112.75	1,537,065.05	1,850,025.48	1,063,289.09	173,290.35	170,432.55	194,923.93	10,128,139.21
Total	10,633,003.82	3,878,644.78	5,550,435.90	2,173,332.90	327,643.40	238,345.82	278,670.41	23,080,077.03

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	4,073	3,220	6,637	3,002	920	508	597	18,957
Floating vs. Fixed	83,916	60,202	133,024	61,313	8,225	3,770	4,984	355,432
Overnight Index Swap	40,916	34,673	77,179	49,381	7,136	5,921	10,017	225,221
Total	128,904	98,095	216,839	113,696	16,281	10,199	15,598	599,610

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham

Interest Rate Position

Positions as at:

14 March 2025

AFN	70.87	Afghani
ALL	91.03	Lek
AMD	392.42	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1065.75	Argentine Peso
AUD	1.5815	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
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DJF	177.6	Djibouti Franc
DKK	6.8507	Danish Krone
DOP	62.47	Dominican Peso
DZD	132.9512	Algerian Dinar
EGP	50.62	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

14 March 2025

ETB	128.882	Ethiopian Birr
EUR	0.9184	Euro
FJD	2.2573	Fiji Dollar
FKP	0.7737	Falkland Islands Pound
GBP	0.7711	Pound Sterling
GEL	2.743	Lari
GHS	15.47	Cedi
GIP	0.7736	Gibraltar Pound
GMD	72.25	Dalasi
GNF	8613	Guinea Franc
GTQ	7.7	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.7691	Hong Kong Dollar
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KZT	491.84	Tenge
LAK	21537	Kip
LBP	89500	Lebanese Pound
LKR	295.3	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.3398	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8012	Libyan Dinar

Interest Rate Position

Positions as at:

14 March 2025

MAD	9.682 Moroccan Dirham
MDL	17.67 Moldovan Leu
MGA	4629.16 Malagasy Ariary
MKD	56.13 Denar
MMK	2093.7 Kyat
MNT	3469 Tugrik
MOP	8.002 Pataca
MRO	356 Ouguiya
MUR	44.93 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.173 Mexican Peso
MXV	2.3989 Mexican Unidad de Inversion (UDI)
MYR	4.426 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.3398 Namibia Dollar
NGN	1531 Naira
NIO	36.6 Cordoba Oro
NOK	10.6306 Norwegian Krone
NPR	139.53 Nepalese Rupee
NZD	1.7446 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.661 Nuevo Sol
PGK	3.8956 Kina
PHP	57.392 Philippine Peso
PKR	279.95 Pakistan Rupee
PLN	3.8458 Zloty
PYG	7938.95 Guarani
QAR	3.644 Qatari Rial
RON	4.5699 Leu
RSD	107.42 Serbian Dinar
RUB	87.1455 Russian Ruble
RWF	1395.98 Rwanda Franc
SAR	3.7495 Saudi Riyal
SBD	8.1633 Solomon Islands Dollar
SCR	14.5016 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	10.0821 Swedish Krona
SGD	1.3325 Singapore Dollar
SHP	0.7715 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

14 March 2025

SRD	36.241	Surinam Dollar
SSP	4397.1064	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.3398	Lilangeni
THB	33.75	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.0775	Tunisian Dinar
TOP	2.3381	Pa'anga
TRY	36.4374	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	32.924	New Taiwan Dollar
TZS	2602	Tanzanian Shilling
UAH	41.52	Hryvnia
UGX	3662	Uganda Shilling
USD	1	US Dollar
UYU	42.41	Peso Uruguayo
UZS	12915	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25445	Dong
VUV	121.05	Vatu
WST	2.7211	Tala
XAF	602.4	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	598.5	CFA Franc BCEAO
XPF	109.27	CFP Franc
YER	246.01	Yemeni Rial
ZAR	18.3074	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

10 March 2025 to

14 March 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	133,975.79	255,207.02	389,182.82
Total	133,975.79	255,207.02	389,182.82

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,774	41,786	66,559
Total	24,774	41,786	66,559

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	22,505.04	12,432.96	94,952.33	95,934.80	7,752.12	6,362.86	144,255.81	4,986.88	389,182.82
Total	22,505.04	12,432.96	94,952.33	95,934.80	7,752.12	6,362.86	144,255.81	4,986.88	389,182.82

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,175	5,530	14,884	20,439	1,537	2,453	20,081	461	66,559
Total	1,175	5,530	14,884	20,439	1,537	2,453	20,081	461	66,559

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	301,573.00	73,707.99	7,952.64	3,424.96	2,400.63	123.60	0.00	389,182.82
Total	301,573.00	73,707.99	7,952.64	3,424.96	2,400.63	123.60	0.00	389,182.82

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	60,893	4,905	330	256	165	11	0	66,559
Total	60,893	4,905	330	256	165	11	0	66,559

Interest Rate Turnover

Turnover for the period:

10 March 2025 to

14 March 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	24,853.39	149,887.21	174,740.60
Floating vs. Fixed	933,726.19	707,050.13	1,640,776.32
Overnight Index Swap	798,644.81	556,993.54	1,355,638.34
Total	1,757,224.38	1,413,930.88	3,171,155.26

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	282	946	1,227
Floating vs. Fixed	15,886	9,535	25,420
Overnight Index Swap	9,469	4,458	13,927
Total	25,636	14,938	40,574

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	14,300.83	0.00	14,471.17	0.00	0.00	3,391.19	142,577.41	174,740.60
Floating vs. Fixed	10,392.54	1,161,420.31	27,541.62	19.43	2,617.55	148,400.37	290,384.50	1,640,776.32
Overnight Index Swap	596,785.74	0.00	5,825.82	7,347.10	457,418.56	164.76	288,096.37	1,355,638.34
Total	621,479.10	1,161,420.31	47,838.61	7,366.53	460,036.11	151,956.32	721,058.28	3,171,155.26

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	144	0	204	0	0	99	781	1,227
Floating vs. Fixed	226	14,415	1,032	1	21	3,217	6,510	25,420
Overnight Index Swap	6,841	0	72	142	3,603	6	3,264	13,927
Total	7,210	14,415	1,307	143	3,624	3,322	10,555	40,574

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	109,743.70	20,951.71	20,139.88	15,423.47	3,206.03	3,440.91	1,834.90	174,740.60
Floating vs. Fixed	776,652.16	334,652.27	339,034.46	167,707.32	17,442.12	2,260.78	3,027.21	1,640,776.32
Overnight Index Swap	760,800.90	194,888.68	177,125.75	154,558.54	46,562.37	2,697.05	19,005.06	1,355,638.34
Total	1,647,196.77	550,492.66	536,300.08	337,689.32	67,210.52	8,398.74	23,867.17	3,171,155.26

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	145	114	256	309	134	79	191	1,227
Floating vs. Fixed	4,682	3,373	8,204	7,625	994	159	385	25,420
Overnight Index Swap	1,946	2,045	3,282	4,159	1,343	173	982	13,927
Total	6,772	5,531	11,742	12,093	2,470	410	1,558	40,574