

Foreign Exchange Position

Positions as at: 21 March 2025

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	394,120.52	1,121,173.20	1,515,293.72
Total	394,120.52	1,121,173.20	1,515,293.72

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,249	174,957	239,206
Total	64,249	174,957	239,206

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	186,961.92	43,798.82	272,040.91	333,368.63	16,078.96	25,409.03	609,363.66	28,271.79	1,515,293.72
Total	186,961.92	43,798.82	272,040.91	333,368.63	16,078.96	25,409.03	609,363.66	28,271.79	1,515,293.72

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,159	18,415	57,503	66,051	3,524	9,412	72,244	3,899	239,206
Total	8,159	18,415	57,503	66,051	3,524	9,412	72,244	3,899	239,206

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	1,136,404.95	206,355.15	85,431.44	49,070.31	24,176.13	12,839.26	1,016.48	1,515,293.72
Total	1,136,404.95	206,355.15	85,431.44	49,070.31	24,176.13	12,839.26	1,016.48	1,515,293.72

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	216,664	10,487	4,719	3,513	2,636	1,110	77	239,206
Total	216,664	10,487	4,719	3,513	2,636	1,110	77	239,206

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	70.96	Afghani
ALL	90.63	Lek
AMD	390.57	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1068.75	Argentine Peso
AUD	1.5728	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7934	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	121	Taka
BGN	1.7936	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2927	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

21 March 2025

BND	1.3305	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.6485	Brazilian Real
BSD	1	Bahamian Dollar
BTN	86.263	Ngultrum
BWP	13.5685	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.4324	Canadian Dollar
CDF	2855.5	Congolese Franc
CHF	0.8772	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	916.35	Chilean Peso
CNY	7.2301	Yuan Renminbi
COP	4150.31	Colombian Peso
COU	0.0907	Unidad de Valor Real
CRC	495.79	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.11	Cape Verde Escudo
CZK	22.89	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8412	Danish Krone
DOP	62.86	Dominican Peso
DZD	133.0636	Algerian Dinar
EGP	50.59	Egyptian Pound
ERN	15	Nakfa
ETB	128.273	Ethiopian Birr
EUR	0.9171	Euro
FJD	2.2931	Fiji Dollar
FKP	0.7689	Falkland Islands Pound
GBP	0.7688	Pound Sterling
GEL	2.745	Lari
GHS	15.45	Cedi
GIP	0.7689	Gibraltar Pound
GMD	72.2	Dalasi
GNF	8610	Guinea Franc
GTQ	7.695	Quetzal
GYD	209.19	Guyana Dollar
HKD	7.7707	Hong Kong Dollar
HNL	25.5665	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.55	Gourde
HUF	365.13	Forint
IDR	16520	Rupiah
ILS	3.6504	New Israeli Sheqel
INR	86.31	Indian Rupee

Foreign Exchange Position

Positions as at:	21 March 2025
IQD	1309 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	132.93 Iceland Krona
JMD	155.61 Jamaican Dollar
JOD	0.7087 Jordanian Dinar
JPY	148.68 Yen
KES	129.1 Kenyan Shilling
KGS	87.015 Som
KHR	3996.999 Riel
KMF	451.48 Comoro Franc
KPW	130 North Korean Won
KRW	1460.7 Won
KWD	0.3075 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	503.84 Tenge
LAK	21512.4 Kip
LBP	89500 Lebanese Pound
LKR	296.3 Sri Lanka Rupee
LRD	198 Liberian Dollar
LSL	18.1331 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	4.7947 Libyan Dinar
MAD	9.6435 Moroccan Dirham
MDL	17.8222 Moldovan Leu
MGA	4622.79 Malagasy Ariary
MKD	56.34 Denar
MMK	2093.7 Kyat
MNT	3471 Tugrik
MOP	8.004 Pataca
MRO	356 Ouguiya
MUR	44.7 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.069 Mexican Peso
MXV	2.3844 Mexican Unidad de Inversion (UDI)
MYR	4.432 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.1208 Namibia Dollar
NGN	1519 Naira
NIO	36.6 Cordoba Oro
NOK	10.5566 Norwegian Krone
NPR	138.31 Nepalese Rupee
NZD	1.7191 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.6149 Nuevo Sol

Foreign Exchange Position

Positions as at:

21 March 2025

PGK	3.9246	Kina
PHP	57.15	Philippine Peso
PKR	279.82	Pakistan Rupee
PLN	3.8352	Zloty
PYG	7984	Guarani
QAR	3.6445	Qatari Rial
RON	4.5614	Leu
RSD	107.39	Serbian Dinar
RUB	83.9955	Russian Ruble
RWF	1397.2	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	8.1433	Solomon Islands Dollar
SCR	14.3597	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.0909	Swedish Krona
SGD	1.3305	Singapore Dollar
SHP	0.7691	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.446	Surinam Dollar
SSP	4405.1344	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.1208	Lilangeni
THB	33.56	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.075	Tunisian Dinar
TOP	2.3337	Pa'anga
TRY	37.65	Turkish Lira
TTD	6.7436	Trinidad and Tobago Dollar
TWD	33.009	New Taiwan Dollar
TZS	2620	Tanzanian Shilling
UAH	41.5462	Hryvnia
UGX	3660	Uganda Shilling
USD	1	US Dollar
UYU	42.18	Peso Uruguayo
UZS	12908.5	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25535	Dong
VUV	120.2	Vatu
WST	2.6667	Tala
XAF	601.57	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	599.42	CFA Franc BCEAO
XPF	109.13	CFP Franc

Foreign Exchange Position

Positions as at:

21 March 2025

YER	245.7	Yemeni Rial
ZAR	18.0886	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 21 March 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	688,247.03	257,208.39	945,455.42
Floating vs. Fixed	9,292,358.90	2,583,227.19	11,875,586.09
Overnight Index Swap	6,819,508.86	3,130,885.56	9,950,394.42
Total	16,800,114.79	5,971,321.14	22,771,435.93

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,943	4,865	18,808
Floating vs. Fixed	265,104	85,623	350,727
Overnight Index Swap	183,754	41,996	225,750
Total	462,800	132,484	595,284

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	146,056.51	0.00	23,634.89	54.03	61,350.72	170,481.04	543,878.22	945,455.42
Floating vs. Fixed	622,517.49	4,990,602.18	432,618.33	10,143.75	60,869.98	2,414,192.33	3,344,642.03	11,875,586.09
Overnight Index Swap	4,543,721.71	5,880.28	209,492.65	123,420.97	3,207,197.28	2,038.71	1,858,642.82	9,950,394.42
Total	5,312,295.71	4,996,482.46	665,745.87	133,618.75	3,329,417.98	2,586,712.08	5,747,163.07	22,771,435.93

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,197	0	157	8	1,306	5,958	7,182	18,808
Floating vs. Fixed	17,469	108,424	19,816	286	2,795	80,672	121,266	350,727
Overnight Index Swap	125,771	184	2,879	1,719	34,665	65	60,468	225,750
Total	147,437	108,608	22,852	2,013	38,766	86,694	188,916	595,284

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	362,413.68	166,526.04	260,602.47	105,044.76	25,531.12	13,001.99	12,335.36	945,455.42
Floating vs. Fixed	5,226,030.08	2,159,669.77	3,376,463.52	870,890.80	116,255.10	55,051.17	71,225.64	11,875,586.09
Overnight Index Swap	4,955,235.17	1,565,917.72	1,842,267.12	1,062,435.27	162,358.00	174,897.42	187,283.72	9,950,394.42
Total	10,543,678.93	3,892,113.54	5,479,333.12	2,038,370.82	304,144.22	242,950.58	270,844.72	22,771,435.93

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	4,060	3,165	6,596	2,985	913	507	582	18,808
Floating vs. Fixed	85,313	61,462	133,611	54,224	7,440	3,756	4,922	350,727
Overnight Index Swap	41,016	35,628	77,977	48,769	6,505	6,073	9,784	225,750
Total	130,388	100,255	218,183	105,978	14,858	10,336	15,288	595,284

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

Positions as at: 21 March 2025

AFN	70.96	Afghani
ALL	90.63	Lek
AMD	390.57	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1068.75	Argentine Peso
AUD	1.5728	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7934	Convertible Mark
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CVE	101.11	Cape Verde Escudo
CZK	22.89	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.8412	Danish Krone
DOP	62.86	Dominican Peso
DZD	133.0636	Algerian Dinar
EGP	50.59	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 21 March 2025

ETB	128.273	Ethiopian Birr
EUR	0.9171	Euro
FJD	2.2931	Fiji Dollar
FKP	0.7689	Falkland Islands Pound
GBP	0.7688	Pound Sterling
GEL	2.745	Lari
GHS	15.45	Cedi
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GMD	72.2	Dalasi
GNF	8610	Guinea Franc
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HTG	130.55	Gourde
HUF	365.13	Forint
IDR	16520	Rupiah
ILS	3.6504	New Israeli Sheqel
INR	86.31	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	132.93	Iceland Krona
JMD	155.61	Jamaican Dollar
JOD	0.7087	Jordanian Dinar
JPY	148.68	Yen
KES	129.1	Kenyan Shilling
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KHR	3996.999	Riel
KMF	451.48	Comoro Franc
KPW	130	North Korean Won
KRW	1460.7	Won
KWD	0.3075	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	503.84	Tenge
LAK	21512.4	Kip
LBP	89500	Lebanese Pound
LKR	296.3	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.1331	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.7947	Libyan Dinar

Interest Rate Position

Positions as at:

21 March 2025

MAD	9.6435 Moroccan Dirham
MDL	17.8222 Moldovan Leu
MGA	4622.79 Malagasy Ariary
MKD	56.34 Denar
MMK	2093.7 Kyat
MNT	3471 Tugrik
MOP	8.004 Pataca
MRO	356 Ouguiya
MUR	44.7 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.069 Mexican Peso
MXV	2.3844 Mexican Unidad de Inversion (UDI)
MYR	4.432 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.1208 Namibia Dollar
NGN	1519 Naira
NIO	36.6 Cordoba Oro
NOK	10.5566 Norwegian Krone
NPR	138.31 Nepalese Rupee
NZD	1.7191 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.6149 Nuevo Sol
PGK	3.9246 Kina
PHP	57.15 Philippine Peso
PKR	279.82 Pakistan Rupee
PLN	3.8352 Zloty
PYG	7984 Guarani
QAR	3.6445 Qatari Rial
RON	4.5614 Leu
RSD	107.39 Serbian Dinar
RUB	83.9955 Russian Ruble
RWF	1397.2 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	8.1433 Solomon Islands Dollar
SCR	14.3597 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.0909 Swedish Krona
SGD	1.3305 Singapore Dollar
SHP	0.7691 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

21 March 2025

SRD	36.446	Surinam Dollar
SSP	4405.1344	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.1208	Lilangeni
THB	33.56	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.075	Tunisian Dinar
TOP	2.3337	Pa'anga
TRY	37.65	Turkish Lira
TTD	6.7436	Trinidad and Tobago Dollar
TWD	33.009	New Taiwan Dollar
TZS	2620	Tanzanian Shilling
UAH	41.5462	Hryvnia
UGX	3660	Uganda Shilling
USD	1	US Dollar
UYU	42.18	Peso Uruguayo
UZS	12908.5	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25535	Dong
VUV	120.2	Vatu
WST	2.6667	Tala
XAF	601.57	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	599.42	CFA Franc BCEAO
XPF	109.13	CFP Franc
YER	245.7	Yemeni Rial
ZAR	18.0886	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

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

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	103,572.04	200,761.37	304,333.41
Total	103,572.04	200,761.37	304,333.41

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,361	38,460	62,821
Total	24,361	38,460	62,821

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	22,337.88	10,748.74	56,216.08	75,463.07	3,245.12	6,511.48	123,688.32	6,122.71	304,333.41
Total	22,337.88	10,748.74	56,216.08	75,463.07	3,245.12	6,511.48	123,688.32	6,122.71	304,333.41

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,343	4,627	14,199	20,877	827	2,336	18,105	510	62,821
Total	1,343	4,627	14,199	20,877	827	2,336	18,105	510	62,821

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	267,028.13	24,574.04	5,431.16	4,846.72	2,341.68	111.67	0.00	304,333.41
Total	267,028.13	24,574.04	5,431.16	4,846.72	2,341.68	111.67	0.00	304,333.41

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	59,704	2,428	295	230	149	17	0	62,821
Total	59,704	2,428	295	230	149	17	0	62,821

Interest Rate Turnover

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

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,413.66	150,520.67	165,934.33
Floating vs. Fixed	730,396.46	343,796.04	1,074,192.51
Overnight Index Swap	894,612.11	558,022.05	1,452,634.16
Total	1,640,422.24	1,052,338.76	2,692,760.99

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	97	812	909
Floating vs. Fixed	12,236	4,578	16,813
Overnight Index Swap	8,838	3,695	12,533
Total	21,171	9,085	30,255

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	12,374.57	0.00	11,757.94	0.00	0.00	4,843.54	136,958.27	165,934.33
Floating vs. Fixed	26,122.82	539,414.04	22,669.57	0.30	3,533.21	129,123.13	353,329.43	1,074,192.51
Overnight Index Swap	526,044.08	0.00	9,964.20	4,096.17	524,331.75	64.34	388,133.62	1,452,634.16
Total	564,541.47	539,414.04	44,391.71	4,096.47	527,864.96	134,031.02	878,421.32	2,692,760.99

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	157	0	121	0	0	80	551	909
Floating vs. Fixed	250	8,003	938	2	13	2,609	4,999	16,813
Overnight Index Swap	4,546	0	68	122	3,977	2	3,819	12,533
Total	4,952	8,003	1,127	124	3,990	2,691	9,369	30,255

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	108,673.74	20,837.05	15,429.94	14,192.86	2,332.42	3,094.59	1,373.73	165,934.33
Floating vs. Fixed	370,766.28	253,901.46	287,717.87	140,623.26	17,023.82	1,514.36	2,645.45	1,074,192.51
Overnight Index Swap	700,455.66	244,575.11	248,463.03	190,605.95	41,442.05	8,000.23	19,092.14	1,452,634.16
Total	1,179,895.68	519,313.62	551,610.84	345,422.06	60,798.30	12,609.18	23,111.31	2,692,760.99

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	118	98	192	211	94	49	148	909
Floating vs. Fixed	2,571	2,788	5,361	4,968	725	107	294	16,813
Overnight Index Swap	1,639	1,888	3,133	3,859	968	205	844	12,533
Total	4,327	4,773	8,686	9,038	1,787	360	1,286	30,255