

Foreign Exchange Position

Positions as at: 28 March 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	388,683.64	1,133,295.71	1,521,979.34
Total	388,683.64	1,133,295.71	1,521,979.34

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	59,409	176,610	236,018
Total	59,409	176,610	236,018

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	194,996.84	44,005.48	260,546.13	328,472.14	15,863.74	26,253.56	622,856.70	28,984.75	1,521,979.34
Total	194,996.84	44,005.48	260,546.13	328,472.14	15,863.74	26,253.56	622,856.70	28,984.75	1,521,979.34

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,421	17,738	54,941	61,185	3,562	9,634	76,724	3,814	236,018
Total	8,421	17,738	54,941	61,185	3,562	9,634	76,724	3,814	236,018

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	1,145,220.94	201,139.16	85,216.70	51,907.45	24,631.51	12,856.86	1,006.73	1,521,979.34
Total	1,145,220.94	201,139.16	85,216.70	51,907.45	24,631.51	12,856.86	1,006.73	1,521,979.34

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	213,338	10,496	4,763	3,627	2,605	1,113	76	236,018
Total	213,338	10,496	4,763	3,627	2,605	1,113	76	236,018

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	70.75	Afghani
ALL	91.6	Lek
AMD	390.8	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1071	Argentine Peso
AUD	1.587	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8185	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	121	Taka
BGN	1.8184	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2928.05	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

28 March 2025

BND	1.3398	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.7359	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.605	Ngultrum
BWP	13.6054	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.4264	Canadian Dollar
CDF	2863	Congolese Franc
CHF	0.8835	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	925.28	Chilean Peso
CNY	7.2675	Yuan Renminbi
COP	4123.36	Colombian Peso
COU	0.0911	Unidad de Valor Real
CRC	496.84	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.52	Cape Verde Escudo
CZK	23.129	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.9365	Danish Krone
DOP	62.9	Dominican Peso
DZD	133.6237	Algerian Dinar
EGP	50.5	Egyptian Pound
ERN	15	Nakfa
ETB	128.436	Ethiopian Birr
EUR	0.9298	Euro
FJD	2.263	Fiji Dollar
FKP	0.7721	Falkland Islands Pound
GBP	0.7756	Pound Sterling
GEL	2.742	Lari
GHS	15.45	Cedi
GIP	0.7722	Gibraltar Pound
GMD	72.25	Dalasi
GNF	8610	Guinea Franc
GTQ	7.7	Quetzal
GYD	209.09	Guyana Dollar
HKD	7.7761	Hong Kong Dollar
HNL	25.5621	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	372.12	Forint
IDR	16575	Rupiah
ILS	3.6817	New Israeli Sheqel
INR	85.625	Indian Rupee

Foreign Exchange Position

Positions as at:

28 March 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	132.91	Iceland Krona
JMD	156.15	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	150.58	Yen
KES	129.1	Kenyan Shilling
KGS	86.4665	Som
KHR	3996	Riel
KMF	456.05	Comoro Franc
KPW	130	North Korean Won
KRW	1467.87	Won
KWD	0.3081	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	500.54	Tenge
LAK	21507.9	Kip
LBP	89500	Lebanese Pound
LKR	296.26	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.2577	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8085	Libyan Dinar
MAD	9.614	Moroccan Dirham
MDL	17.939	Moldovan Leu
MGA	4654.29	Malagasy Ariary
MKD	56.74	Denar
MMK	2093.7	Kyat
MNT	3478	Tugrik
MOP	8.009	Pataca
MRO	356	Ouguiya
MUR	45.63	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.1003	Mexican Peso
MXV	2.388	Mexican Unidad de Inversion (UDI)
MYR	4.427	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.2577	Namibia Dollar
NGN	1532.71	Naira
NIO	36.6	Cordoba Oro
NOK	10.5309	Norwegian Krone
NPR	137.13	Nepalese Rupee
NZD	1.7452	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.6298	Nuevo Sol

Foreign Exchange Position

Positions as at:

28 March 2025

PGK	3.9293	Kina
PHP	57.707	Philippine Peso
PKR	279.87	Pakistan Rupee
PLN	3.8895	Zloty
PYG	7999	Guarani
QAR	3.6445	Qatari Rial
RON	4.6246	Leu
RSD	108.85	Serbian Dinar
RUB	84.0705	Russian Ruble
RWF	1400.6	Rwanda Franc
SAR	3.7511	Saudi Riyal
SBD	8.0064	Solomon Islands Dollar
SCR	14.3272	Seychelles Rupee
SDG	598.7502	Sudanese Pound
SEK	10.0309	Swedish Krona
SGD	1.3398	Singapore Dollar
SHP	0.7761	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.34	Surinam Dollar
SSP	4386.6018	South Sudanese Pound
STD	21005	Dobra
SVC	8.7321	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.2515	Lilangeni
THB	33.84	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.1148	Tunisian Dinar
TOP	2.3419	Pa'anga
TRY	37.9929	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	33.114	New Taiwan Dollar
TZS	2620	Tanzanian Shilling
UAH	41.53	Hryvnia
UGX	3661	Uganda Shilling
USD	1	US Dollar
UYU	42.01	Peso Uruguayo
UZS	12878.4	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25555	Dong
VUV	121	Vatu
WST	2.7218	Tala
XAF	609.91	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	607.81	CFA Franc BCEAO
XPF	110.62	CFP Franc

Foreign Exchange Position

Positions as at:

28 March 2025

YER	245.4	Yemeni Rial
ZAR	18.2485	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

28 March 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	686,616.01	272,465.98	959,081.99
Floating vs. Fixed	9,297,404.83	2,564,804.72	11,862,209.55
Overnight Index Swap	6,693,208.89	3,036,284.99	9,729,493.88
Total	16,677,229.73	5,873,555.69	22,550,785.42

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,902	4,893	18,795
Floating vs. Fixed	266,061	82,718	348,778
Overnight Index Swap	183,830	41,430	225,260
Total	463,792	129,041	592,832

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	147,707.13	0.00	23,652.95	53.56	58,726.01	173,813.00	555,129.34	959,081.99
Floating vs. Fixed	640,413.43	4,998,782.85	431,892.22	9,996.80	60,011.47	2,378,276.14	3,342,836.64	11,862,209.55
Overnight Index Swap	4,521,500.87	5,774.34	186,340.48	120,696.49	3,025,040.03	2,037.29	1,868,104.38	9,729,493.88
Total	5,309,621.44	5,004,557.18	641,885.65	130,746.85	3,143,777.52	2,554,126.42	5,766,070.36	22,550,785.42

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,192	0	176	8	1,264	5,966	7,189	18,795
Floating vs. Fixed	17,384	109,351	19,903	284	2,797	78,209	120,852	348,778
Overnight Index Swap	126,618	183	2,848	1,705	32,163	65	61,678	225,260
Total	148,194	109,534	22,927	1,997	36,224	84,239	189,719	592,832

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	380,240.56	167,399.12	257,121.02	103,707.55	25,478.88	12,842.12	12,292.75	959,081.99
Floating vs. Fixed	5,225,454.92	2,141,135.43	3,377,674.81	876,749.95	115,804.69	56,251.84	69,137.90	11,862,209.55
Overnight Index Swap	4,801,930.91	1,525,698.01	1,832,081.23	1,047,953.59	161,557.92	172,615.92	187,656.30	9,729,493.88
Total	10,407,626.38	3,834,232.56	5,466,877.05	2,028,411.10	302,841.49	241,709.88	269,086.95	22,550,785.42

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	4,045	3,168	6,582	2,985	918	504	593	18,795
Floating vs. Fixed	85,117	60,855	132,204	54,332	7,570	3,754	4,948	348,778
Overnight Index Swap	41,200	35,530	78,184	48,207	6,600	5,839	9,700	225,260
Total	130,362	99,553	216,969	105,524	15,088	10,097	15,241	592,832

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

Positions as at:

28 March 2025

AFN	70.75	Afghani
ALL	91.6	Lek
AMD	390.8	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1071	Argentine Peso
AUD	1.587	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8185	Convertible Mark
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DJF	177.6	Djibouti Franc
DKK	6.9365	Danish Krone
DOP	62.9	Dominican Peso
DZD	133.6237	Algerian Dinar
EGP	50.5	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

28 March 2025

ETB	128.436	Ethiopian Birr
EUR	0.9298	Euro
FJD	2.263	Fiji Dollar
FKP	0.7721	Falkland Islands Pound
GBP	0.7756	Pound Sterling
GEL	2.742	Lari
GHS	15.45	Cedi
GIP	0.7722	Gibraltar Pound
GMD	72.25	Dalasi
GNF	8610	Guinea Franc
GTQ	7.7	Quetzal
GYP	209.09	Guyana Dollar
HKD	7.7761	Hong Kong Dollar
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INR	85.625	Indian Rupee
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IRR	42000	Iranian Rial
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JOD	0.708	Jordanian Dinar
JPY	150.58	Yen
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KHR	3996	Riel
KMF	456.05	Comoro Franc
KPW	130	North Korean Won
KRW	1467.87	Won
KWD	0.3081	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	500.54	Tenge
LAK	21507.9	Kip
LBP	89500	Lebanese Pound
LKR	296.26	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.2577	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8085	Libyan Dinar

Interest Rate Position

Positions as at:

28 March 2025

MAD	9.614 Moroccan Dirham
MDL	17.939 Moldovan Leu
MGA	4654.29 Malagasy Ariary
MKD	56.74 Denar
MMK	2093.7 Kyat
MNT	3478 Tugrik
MOP	8.009 Pataca
MRO	356 Ouguiya
MUR	45.63 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.1003 Mexican Peso
MXV	2.388 Mexican Unidad de Inversion (UDI)
MYR	4.427 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.2577 Namibia Dollar
NGN	1532.71 Naira
NIO	36.6 Cordoba Oro
NOK	10.5309 Norwegian Krone
NPR	137.13 Nepalese Rupee
NZD	1.7452 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.6298 Nuevo Sol
PGK	3.9293 Kina
PHP	57.707 Philippine Peso
PKR	279.87 Pakistan Rupee
PLN	3.8895 Zloty
PYG	7999 Guarani
QAR	3.6445 Qatari Rial
RON	4.6246 Leu
RSD	108.85 Serbian Dinar
RUB	84.0705 Russian Ruble
RWF	1400.6 Rwanda Franc
SAR	3.7511 Saudi Riyal
SBD	8.0064 Solomon Islands Dollar
SCR	14.3272 Seychelles Rupee
SDG	598.7502 Sudanese Pound
SEK	10.0309 Swedish Krona
SGD	1.3398 Singapore Dollar
SHP	0.7761 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

28 March 2025

SRD	36.34	Surinam Dollar
SSP	4386.6018	South Sudanese Pound
STD	21005	Dobra
SVC	8.7321	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.2515	Lilangeni
THB	33.84	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.1148	Tunisian Dinar
TOP	2.3419	Pa'anga
TRY	37.9929	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	33.114	New Taiwan Dollar
TZS	2620	Tanzanian Shilling
UAH	41.53	Hryvnia
UGX	3661	Uganda Shilling
USD	1	US Dollar
UYU	42.01	Peso Uruguayo
UZS	12878.4	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25555	Dong
VUV	121	Vatu
WST	2.7218	Tala
XAF	609.91	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	607.81	CFA Franc BCEAO
XPF	110.62	CFP Franc
YER	245.4	Yemeni Rial
ZAR	18.2485	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

24 March 2025 to

28 March 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	118,764.96	205,456.72	324,221.68
Total	118,764.96	205,456.72	324,221.68

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,338	41,308	65,645
Total	24,338	41,308	65,645

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	27,833.47	15,053.85	73,149.19	73,425.59	3,906.41	6,532.14	118,169.89	6,151.14	324,221.68
Total	27,833.47	15,053.85	73,149.19	73,425.59	3,906.41	6,532.14	118,169.89	6,151.14	324,221.68

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,454	4,078	17,631	18,731	1,116	2,794	19,429	413	65,645
Total	1,454	4,078	17,631	18,731	1,116	2,794	19,429	413	65,645

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	287,716.37	18,800.23	8,030.56	5,292.33	4,167.06	215.13	0.00	324,221.68
Total	287,716.37	18,800.23	8,030.56	5,292.33	4,167.06	215.13	0.00	324,221.68

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	63,767	987	303	362	197	31	0	65,645
Total	63,767	987	303	362	197	31	0	65,645

Interest Rate Turnover

Turnover for the period:

24 March 2025 to

28 March 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,716.95	148,049.81	168,766.76
Floating vs. Fixed	426,602.34	409,611.52	836,213.86
Overnight Index Swap	1,030,352.79	643,171.05	1,673,523.84
Total	1,477,672.08	1,200,832.39	2,678,504.46

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	126	795	921
Floating vs. Fixed	8,317	4,593	12,910
Overnight Index Swap	7,947	3,808	11,755
Total	16,389	9,196	25,585

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	12,481.77	0.00	9,901.99	0.00	0.00	10,317.82	136,065.19	168,766.76
Floating vs. Fixed	97,554.32	275,481.12	19,798.20	1.65	208.34	160,136.83	283,033.40	836,213.86
Overnight Index Swap	387,944.02	0.00	12,914.93	3,219.93	1,036,985.96	51.18	232,407.82	1,673,523.84
Total	497,980.11	275,481.12	42,615.11	3,221.57	1,037,194.31	170,505.83	651,506.40	2,678,504.46

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	144	0	125	0	0	130	522	921
Floating vs. Fixed	170	4,942	404	1	10	2,724	4,659	12,910
Overnight Index Swap	4,563	0	86	62	3,365	1	3,679	11,755
Total	4,877	4,942	615	63	3,375	2,855	8,860	25,585

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	116,865.21	19,429.68	13,602.08	12,765.22	1,861.40	3,004.33	1,238.83	168,766.76
Floating vs. Fixed	292,744.61	208,234.23	192,685.12	91,055.81	29,250.71	683.28	21,560.09	836,213.86
Overnight Index Swap	1,147,363.43	206,403.36	163,104.51	117,593.82	23,436.67	4,821.10	10,800.95	1,673,523.84
Total	1,556,973.25	434,067.27	369,391.71	221,414.85	54,548.79	8,508.71	33,599.88	2,678,504.46

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	140	105	188	213	84	48	144	921
Floating vs. Fixed	1,769	2,223	3,847	4,249	550	65	209	12,910
Overnight Index Swap	2,266	1,897	2,727	3,090	889	227	660	11,755
Total	4,175	4,225	6,761	7,551	1,522	340	1,013	25,585