

Foreign Exchange Position

Positions as at: 03 April 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	420,280.08	1,149,364.21	1,569,644.28
Total	420,280.08	1,149,364.21	1,569,644.28

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,177	190,981	258,158
Total	67,177	190,981	258,158

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	188,603.06	45,135.06	263,271.89	349,578.68	17,473.26	26,798.96	651,985.09	26,798.27	1,569,644.28
Total	188,603.06	45,135.06	263,271.89	349,578.68	17,473.26	26,798.96	651,985.09	26,798.27	1,569,644.28

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,316	18,572	57,193	71,498	3,924	10,083	84,711	3,861	258,158
Total	8,316	18,572	57,193	71,498	3,924	10,083	84,711	3,861	258,158

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	1,192,269.39	199,396.17	85,266.33	54,272.98	24,778.40	12,653.83	1,007.18	1,569,644.28
Total	1,192,269.39	199,396.17	85,266.33	54,272.98	24,778.40	12,653.83	1,007.18	1,569,644.28

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	235,800	9,903	4,906	3,766	2,614	1,093	76	258,158
Total	235,800	9,903	4,906	3,766	2,614	1,093	76	258,158

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	71.56	Afghani
ALL	91.47	Lek
AMD	390.1	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1072.6	Argentine Peso
AUD	1.5924	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.8121	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.8106	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2929.05	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

03 April 2025

BND	1.3437	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.6815	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.571	Ngultrum
BWP	13.624	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4301	Canadian Dollar
CDF	2863	Congolese Franc
CHF	0.8833	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	947.44	Chilean Peso
CNY	7.2697	Yuan Renminbi
COP	4147.5	Colombian Peso
COU	0.0893	Unidad de Valor Real
CRC	496.84	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	102.16	Cape Verde Escudo
CZK	23.101	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.9139	Danish Krone
DOP	62.9	Dominican Peso
DZD	133.5778	Algerian Dinar
EGP	50.52	Egyptian Pound
ERN	15	Nakfa
ETB	129.75	Ethiopian Birr
EUR	0.9264	Euro
FJD	2.3116	Fiji Dollar
FKP	0.7733	Falkland Islands Pound
GBP	0.7738	Pound Sterling
GEL	2.73	Lari
GHS	15.45	Cedi
GIP	0.7734	Gibraltar Pound
GMD	72.25	Dalasi
GNF	8606	Guinea Franc
GTQ	7.705	Quetzal
GYD	209.19	Guyana Dollar
HKD	7.7809	Hong Kong Dollar
HNL	25.5712	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	372.37	Forint
IDR	16555	Rupiah
ILS	3.6921	New Israeli Sheqel
INR	85.57	Indian Rupee

Foreign Exchange Position

Positions as at:

03 April 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	132.99	Iceland Krona
JMD	156.63	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	149.61	Yen
KES	129	Kenyan Shilling
KGS	86.5051	Som
KHR	3994.002	Riel
KMF	456.05	Comoro Franc
KPW	130	North Korean Won
KRW	1469.94	Won
KWD	0.3082	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	503.3	Tenge
LAK	21525.4	Kip
LBP	89500	Lebanese Pound
LKR	296	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.46	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8129	Libyan Dinar
MAD	9.6294	Moroccan Dirham
MDL	17.8183	Moldovan Leu
MGA	4637.69	Malagasy Ariary
MKD	56.7	Denar
MMK	2093.7	Kyat
MNT	3482	Tugrik
MOP	8.006	Pataca
MRO	356	Ouguiya
MUR	45.48	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.351	Mexican Peso
MXV	2.4149	Mexican Unidad de Inversion (UDI)
MYR	4.435	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.4643	Namibia Dollar
NGN	1535.92	Naira
NIO	36.6	Cordoba Oro
NOK	10.4332	Norwegian Krone
NPR	136.75	Nepalese Rupee
NZD	1.7538	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6693	Nuevo Sol

Foreign Exchange Position

Positions as at:

03 April 2025

PGK	3.9324	Kina
PHP	57.212	Philippine Peso
PKR	279.77	Pakistan Rupee
PLN	3.8755	Zloty
PYG	7998	Guarani
QAR	3.6445	Qatari Rial
RON	4.6085	Leu
RSD	108.5	Serbian Dinar
RUB	84.4955	Russian Ruble
RWF	1401.4	Rwanda Franc
SAR	3.7513	Saudi Riyal
SBD	8.0064	Solomon Islands Dollar
SCR	14.3675	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	10.0099	Swedish Krona
SGD	1.3437	Singapore Dollar
SHP	0.7739	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.331	Surinam Dollar
SSP	4400	South Sudanese Pound
STD	21005	Dobra
SVC	8.7408	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.4565	Lilangeni
THB	34.14	Baht
TJS	10.85	Somoni
TMT	3.4947	New Manat
TND	3.1001	Tunisian Dinar
TOP	2.3469	Pa'anga
TRY	37.9396	Turkish Lira
TTD	6.7443	Trinidad and Tobago Dollar
TWD	33.216	New Taiwan Dollar
TZS	2615	Tanzanian Shilling
UAH	41.28	Hryvnia
UGX	3649	Uganda Shilling
USD	1	US Dollar
UYU	42.09	Peso Uruguayo
UZS	12897	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25620	Dong
VUV	120	Vatu
WST	2.7285	Tala
XAF	606.72	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	604.8	CFA Franc BCEAO
XPF	110.23	CFP Franc

Foreign Exchange Position

Positions as at:

03 April 2025

YER	245.36	Yemeni Rial
ZAR	18.4613	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

03 April 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	690,485.15	283,185.97	973,671.13
Floating vs. Fixed	9,422,292.74	2,543,285.54	11,965,578.28
Overnight Index Swap	6,670,547.93	3,071,986.35	9,742,534.28
Total	16,783,325.82	5,898,457.86	22,681,783.68

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,927	5,085	19,012
Floating vs. Fixed	268,498	82,993	351,490
Overnight Index Swap	185,368	41,336	226,704
Total	467,792	129,414	597,206

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	141,809.13	0.00	23,165.15	53.68	55,529.21	174,420.13	578,693.82	973,671.13
Floating vs. Fixed	593,591.01	5,090,431.49	437,002.36	9,041.56	60,286.94	2,399,784.76	3,375,440.16	11,965,578.28
Overnight Index Swap	4,536,748.90	5,772.59	186,339.16	122,095.01	3,174,978.93	2,042.46	1,714,557.23	9,742,534.28
Total	5,272,149.05	5,096,204.08	646,506.66	131,190.25	3,290,795.09	2,576,247.36	5,668,691.20	22,681,783.68

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,166	0	191	8	1,201	6,016	7,430	19,012
Floating vs. Fixed	17,389	110,418	20,010	280	2,797	78,868	121,729	351,490
Overnight Index Swap	126,961	183	2,865	1,739	32,804	66	62,087	226,704
Total	148,516	110,601	23,066	2,027	36,802	84,949	191,246	597,206

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	394,766.55	167,817.95	257,289.72	103,250.27	25,226.68	12,974.43	12,345.52	973,671.13
Floating vs. Fixed	5,223,352.99	2,164,606.06	3,445,476.72	888,509.43	117,816.80	56,525.44	69,290.85	11,965,578.28
Overnight Index Swap	4,822,587.08	1,532,906.32	1,831,755.64	1,039,555.26	155,687.84	173,263.57	186,778.57	9,742,534.28
Total	10,440,706.61	3,865,330.33	5,534,522.08	2,031,314.95	298,731.32	242,763.45	268,414.94	22,681,783.68

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	3,983	3,195	6,677	3,058	939	519	641	19,012
Floating vs. Fixed	85,444	61,275	133,300	55,094	7,630	3,771	4,978	351,490
Overnight Index Swap	41,494	35,735	78,817	48,528	6,533	5,885	9,713	226,704
Total	130,921	100,204	218,793	106,680	15,102	10,175	15,332	597,206

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

Positions as at:

03 April 2025

AFN	71.56	Afghani
ALL	91.47	Lek
AMD	390.1	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1072.6	Argentine Peso
AUD	1.5924	Australian Dollar
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DOP	62.9	Dominican Peso
DZD	133.5778	Algerian Dinar
EGP	50.52	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

03 April 2025

ETB	129.75	Ethiopian Birr
EUR	0.9264	Euro
FJD	2.3116	Fiji Dollar
FKP	0.7733	Falkland Islands Pound
GBP	0.7738	Pound Sterling
GEL	2.73	Lari
GHS	15.45	Cedi
GIP	0.7734	Gibraltar Pound
GMD	72.25	Dalasi
GNF	8606	Guinea Franc
GTQ	7.705	Quetzal
GYP	209.19	Guyana Dollar
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ILS	3.6921	New Israeli Sheqel
INR	85.57	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	132.99	Iceland Krona
JMD	156.63	Jamaican Dollar
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KYD	0.8275	Cayman Islands Dollar
KZT	503.3	Tenge
LAK	21525.4	Kip
LBP	89500	Lebanese Pound
LKR	296	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.46	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.8129	Libyan Dinar

Interest Rate Position

Positions as at:

03 April 2025

MAD	9.6294 Moroccan Dirham
MDL	17.8183 Moldovan Leu
MGA	4637.69 Malagasy Ariary
MKD	56.7 Denar
MMK	2093.7 Kyat
MNT	3482 Tugrik
MOP	8.006 Pataca
MRO	356 Ouguiya
MUR	45.48 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.351 Mexican Peso
MXV	2.4149 Mexican Unidad de Inversion (UDI)
MYR	4.435 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.4643 Namibia Dollar
NGN	1535.92 Naira
NIO	36.6 Cordoba Oro
NOK	10.4332 Norwegian Krone
NPR	136.75 Nepalese Rupee
NZD	1.7538 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6693 Nuevo Sol
PGK	3.9324 Kina
PHP	57.212 Philippine Peso
PKR	279.77 Pakistan Rupee
PLN	3.8755 Zloty
PYG	7998 Guarani
QAR	3.6445 Qatari Rial
RON	4.6085 Leu
RSD	108.5 Serbian Dinar
RUB	84.4955 Russian Ruble
RWF	1401.4 Rwanda Franc
SAR	3.7513 Saudi Riyal
SBD	8.0064 Solomon Islands Dollar
SCR	14.3675 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	10.0099 Swedish Krona
SGD	1.3437 Singapore Dollar
SHP	0.7739 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

03 April 2025

SRD	36.331 Surinam Dollar
SSP	4400 South Sudanese Pound
STD	21005 Dobra
SVC	8.7408 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.4565 Lilangeni
THB	34.14 Baht
TJS	10.85 Somoni
TMT	3.4947 New Manat
TND	3.1001 Tunisian Dinar
TOP	2.3469 Pa'anga
TRY	37.9396 Turkish Lira
TTD	6.7443 Trinidad and Tobago Dollar
TWD	33.216 New Taiwan Dollar
TZS	2615 Tanzanian Shilling
UAH	41.28 Hryvnia
UGX	3649 Uganda Shilling
USD	1 US Dollar
UYU	42.09 Peso Uruguayo
UZS	12897 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25620 Dong
VUV	120 Vatu
WST	2.7285 Tala
XAF	606.72 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	604.8 CFA Franc BCEAO
XPF	110.23 CFP Franc
YER	245.36 Yemeni Rial
ZAR	18.4613 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

31 March 2025 to

03 April 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	80,696.46	140,045.79	220,742.25
Total	80,696.46	140,045.79	220,742.25

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,128	27,457	43,585
Total	16,128	27,457	43,585

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	20,911.66	1,472.19	28,486.38	63,501.12	2,738.60	2,458.64	98,150.10	3,023.56	220,742.25
Total	20,911.66	1,472.19	28,486.38	63,501.12	2,738.60	2,458.64	98,150.10	3,023.56	220,742.25

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,148	985	7,227	16,244	629	1,230	15,579	545	43,585
Total	1,148	985	7,227	16,244	629	1,230	15,579	545	43,585

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	193,126.01	11,811.55	6,933.24	4,629.76	3,922.88	318.81	0.00	220,742.25
Total	193,126.01	11,811.55	6,933.24	4,629.76	3,922.88	318.81	0.00	220,742.25

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	42,155	511	391	277	235	17	0	43,585
Total	42,155	511	391	277	235	17	0	43,585

Interest Rate Turnover

Turnover for the period:

31 March 2025 to

03 April 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	19,992.51	72,063.47	92,055.98
Floating vs. Fixed	405,943.24	285,882.52	691,825.76
Overnight Index Swap	591,980.06	409,417.46	1,001,397.52
Total	1,017,915.80	767,363.45	1,785,279.25

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	200	682	882
Floating vs. Fixed	8,083	4,340	12,423
Overnight Index Swap	5,450	2,658	8,107
Total	13,733	7,679	21,412

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	5,741.93	0.00	6,978.81	0.00	0.00	4,743.67	74,591.55	92,055.98
Floating vs. Fixed	20,037.76	369,093.69	11,777.59	0.78	306.72	128,245.00	162,364.23	691,825.76
Overnight Index Swap	298,603.90	0.00	6,430.66	2,619.14	441,794.26	12.85	251,936.71	1,001,397.52
Total	324,383.59	369,093.69	25,187.06	2,619.91	442,100.98	133,001.53	488,892.50	1,785,279.25

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	111	0	123	0	0	190	459	882
Floating vs. Fixed	187	5,382	263	1	21	2,701	3,869	12,423
Overnight Index Swap	3,721	0	40	62	2,038	2	2,245	8,107
Total	4,019	5,382	426	63	2,059	2,893	6,572	21,412

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	66,586.94	10,589.36	8,301.94	5,213.38	868.09	374.93	121.33	92,055.98
Floating vs. Fixed	240,410.90	169,096.25	190,894.39	80,552.02	8,487.02	1,354.04	1,031.14	691,825.76
Overnight Index Swap	662,458.31	137,103.71	112,331.38	65,941.41	15,228.76	2,085.34	6,248.61	1,001,397.52
Total	969,456.15	316,789.31	311,527.71	151,706.82	24,583.87	3,814.31	7,401.09	1,785,279.25

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	104	109	231	201	70	45	122	882
Floating vs. Fixed	1,941	2,170	3,843	3,825	404	89	152	12,423
Overnight Index Swap	1,187	1,448	1,936	2,253	728	114	443	8,107
Total	3,231	3,727	6,009	6,279	1,202	248	717	21,412