

Foreign Exchange Position

Positions as at: 17 April 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	453,330.32	1,237,642.19	1,690,972.51
Total	453,330.32	1,237,642.19	1,690,972.51

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	79,079	207,855	286,934
Total	79,079	207,855	286,934

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	213,531.83	46,825.16	261,980.42	374,743.32	24,047.75	28,413.06	712,886.40	28,544.58	1,690,972.51
Total	213,531.83	46,825.16	261,980.42	374,743.32	24,047.75	28,413.06	712,886.40	28,544.58	1,690,972.51

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	9,086	16,972	57,479	83,998	5,239	10,526	99,669	3,966	286,934
Total	9,086	16,972	57,479	83,998	5,239	10,526	99,669	3,966	286,934

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	1,318,570.86	188,780.75	89,969.44	55,597.63	24,448.70	12,625.32	979.82	1,690,972.51
Total	1,318,570.86	188,780.75	89,969.44	55,597.63	24,448.70	12,625.32	979.82	1,690,972.51

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	263,905	9,776	5,437	3,799	2,765	1,181	71	286,934
Total	263,905	9,776	5,437	3,799	2,765	1,181	71	286,934

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	72.44	Afghani
ALL	87.84	Lek
AMD	389.68	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1197	Argentine Peso
AUD	1.5755	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7335	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.7352	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2931.05	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

17 April 2025

BND	1.3181	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.8859	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.668	Ngultrum
BWP	13.7741	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3953	Canadian Dollar
CDF	2861	Congolese Franc
CHF	0.8232	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	970.9	Chilean Peso
CNY	7.3151	Yuan Renminbi
COP	4348.5	Colombian Peso
COU	0.0873	Unidad de Valor Real
CRC	502.36	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.74	Cape Verde Escudo
CZK	22.21	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6156	Danish Krone
DOP	60.22	Dominican Peso
DZD	132.202	Algerian Dinar
EGP	50.93	Egyptian Pound
ERN	15	Nakfa
ETB	130.5533	Ethiopian Birr
EUR	0.8863	Euro
FJD	2.2753	Fiji Dollar
FKP	0.7573	Falkland Islands Pound
GBP	0.7558	Pound Sterling
GEL	2.72	Lari
GHS	15.42	Cedi
GIP	0.7572	Gibraltar Pound
GMD	72.35	Dalasi
GNF	8611	Guinea Franc
GTQ	7.695	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7574	Hong Kong Dollar
HNL	25.6488	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.1028	Gourde
HUF	361.54	Forint
IDR	16810	Rupiah
ILS	3.6815	New Israeli Sheqel
INR	85.681	Indian Rupee

Foreign Exchange Position

Positions as at:

17 April 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	128.64	Iceland Krona
JMD	157.11	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	143.23	Yen
KES	129.45	Kenyan Shilling
KGS	87.45	Som
KHR	3995	Riel
KMF	434.5	Comoro Franc
KPW	130	North Korean Won
KRW	1426.63	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	517.95	Tenge
LAK	21542	Kip
LBP	89500	Lebanese Pound
LKR	297.9	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	19.0295	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4634	Libyan Dinar
MAD	9.3125	Moroccan Dirham
MDL	17.08	Moldovan Leu
MGA	4555.93	Malagasy Ariary
MKD	54.24	Denar
MMK	2093.7	Kyat
MNT	3541	Tugrik
MOP	7.99	Pataca
MRO	356	Ouguiya
MUR	44.95	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	20.099	Mexican Peso
MXV	2.3831	Mexican Unidad de Inversion (UDI)
MYR	4.41	Malaysian Ringgit
MZN	63.27	Metical
NAD	19.0295	Namibia Dollar
NGN	1602.82	Naira
NIO	36.6	Cordoba Oro
NOK	10.5822	Norwegian Krone
NPR	137.24	Nepalese Rupee
NZD	1.6949	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.74	Nuevo Sol

Foreign Exchange Position

Positions as at:

17 April 2025

PGK	3.9417	Kina
PHP	56.712	Philippine Peso
PKR	280.55	Pakistan Rupee
PLN	3.8026	Zloty
PYG	7996.68	Guarani
QAR	3.6319	Qatari Rial
RON	4.407	Leu
RSD	103.75	Serbian Dinar
RUB	83.5455	Russian Ruble
RWF	1402	Rwanda Franc
SAR	3.7523	Saudi Riyal
SBD	8.0841	Solomon Islands Dollar
SCR	14.2849	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	9.8615	Swedish Krona
SGD	1.3181	Singapore Dollar
SHP	0.7559	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.2	Surinam Dollar
SSP	4420	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	19.0228	Lilangeni
THB	33.54	Baht
TJS	10.8	Somoni
TMT	3.4945	New Manat
TND	2.985	Tunisian Dinar
TOP	2.3267	Pa'anga
TRY	38.0785	Turkish Lira
TTD	6.7567	Trinidad and Tobago Dollar
TWD	32.504	New Taiwan Dollar
TZS	2630	Tanzanian Shilling
UAH	41.16	Hryvnia
UGX	3661	Uganda Shilling
USD	1	US Dollar
UYU	42.35	Peso Uruguayo
UZS	12975.89	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25790	Dong
VUV	119.85	Vatu
WST	2.7307	Tala
XAF	581.32	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	575.25	CFA Franc BCEAO
XPF	105.46	CFP Franc

Foreign Exchange Position

Positions as at:

17 April 2025

YER	245.02	Yemeni Rial
ZAR	18.9896	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

17 April 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	692,698.82	334,421.98	1,027,120.79
Floating vs. Fixed	9,572,898.24	2,701,220.11	12,274,118.35
Overnight Index Swap	7,591,070.50	3,800,458.88	11,391,529.37
Total	17,856,667.56	6,836,100.96	24,692,768.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,915	5,149	19,064
Floating vs. Fixed	272,910	84,765	357,675
Overnight Index Swap	192,082	43,893	235,974
Total	478,906	133,807	612,713

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	133,872.98	0.00	25,019.84	54.96	53,611.64	179,629.54	634,931.83	1,027,120.79
Floating vs. Fixed	589,520.39	5,258,484.57	461,187.95	9,253.89	65,350.67	2,398,384.45	3,491,936.44	12,274,118.35
Overnight Index Swap	4,699,844.48	5,736.76	200,552.56	128,607.54	4,539,129.38	2,119.55	1,815,539.10	11,391,529.37
Total	5,423,237.85	5,264,221.33	686,760.35	137,916.39	4,658,091.69	2,580,133.54	5,942,407.37	24,692,768.52

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,223	0	200	8	1,142	6,043	7,448	19,064
Floating vs. Fixed	17,520	114,860	20,271	280	2,798	79,295	122,652	357,675
Overnight Index Swap	130,220	183	2,989	1,851	36,492	70	64,170	235,974
Total	151,963	115,043	23,460	2,139	40,432	85,408	194,270	612,713

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	430,446.55	177,373.52	262,969.21	104,531.11	25,674.63	13,684.86	12,440.91	1,027,120.79
Floating vs. Fixed	5,331,287.49	2,220,873.70	3,545,338.10	926,114.80	120,706.59	57,981.13	71,816.54	12,274,118.35
Overnight Index Swap	6,137,224.79	1,674,588.69	1,951,048.38	1,090,217.27	161,576.11	179,575.78	197,298.34	11,391,529.37
Total	11,898,958.84	4,072,835.91	5,759,355.70	2,120,863.17	307,957.33	251,241.77	281,555.80	24,692,768.52

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	3,962	3,233	6,715	3,067	936	521	630	19,064
Floating vs. Fixed	86,410	61,749	135,991	56,725	7,916	3,827	5,059	357,675
Overnight Index Swap	43,419	37,258	81,531	50,423	6,810	6,243	10,291	235,974
Total	133,791	102,240	224,236	110,215	15,662	10,591	15,980	612,713

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	72.44	Afghani
ALL	87.84	Lek
AMD	389.68	Armenian Dram
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AOA	912	Kwanza
ARS	1197	Argentine Peso
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DKK	6.6156	Danish Krone
DOP	60.22	Dominican Peso
DZD	132.202	Algerian Dinar
EGP	50.93	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	130.5533	Ethiopian Birr
EUR	0.8863	Euro
FJD	2.2753	Fiji Dollar
FKP	0.7573	Falkland Islands Pound
GBP	0.7558	Pound Sterling
GEL	2.72	Lari
GHS	15.42	Cedi
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GMD	72.35	Dalasi
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LVL	0.5078	Latvian Lats
LYD	5.4634	Libyan Dinar

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MAD	9.3125 Moroccan Dirham
MDL	17.08 Moldovan Leu
MGA	4555.93 Malagasy Ariary
MKD	54.24 Denar
MMK	2093.7 Kyat
MNT	3541 Tugrik
MOP	7.99 Pataca
MRO	356 Ouguiya
MUR	44.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	20.099 Mexican Peso
MXV	2.3831 Mexican Unidad de Inversion (UDI)
MYR	4.41 Malaysian Ringgit
MZN	63.27 Metical
NAD	19.0295 Namibia Dollar
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NIO	36.6 Cordoba Oro
NOK	10.5822 Norwegian Krone
NPR	137.24 Nepalese Rupee
NZD	1.6949 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.74 Nuevo Sol
PGK	3.9417 Kina
PHP	56.712 Philippine Peso
PKR	280.55 Pakistan Rupee
PLN	3.8026 Zloty
PYG	7996.68 Guarani
QAR	3.6319 Qatari Rial
RON	4.407 Leu
RSD	103.75 Serbian Dinar
RUB	83.5455 Russian Ruble
RWF	1402 Rwanda Franc
SAR	3.7523 Saudi Riyal
SBD	8.0841 Solomon Islands Dollar
SCR	14.2849 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	9.8615 Swedish Krona
SGD	1.3181 Singapore Dollar
SHP	0.7559 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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SRD	36.2 Surinam Dollar
SSP	4420 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	19.0228 Lilangeni
THB	33.54 Baht
TJS	10.8 Somoni
TMT	3.4945 New Manat
TND	2.985 Tunisian Dinar
TOP	2.3267 Pa'anga
TRY	38.0785 Turkish Lira
TTD	6.7567 Trinidad and Tobago Dollar
TWD	32.504 New Taiwan Dollar
TZS	2630 Tanzanian Shilling
UAH	41.16 Hryvnia
UGX	3661 Uganda Shilling
USD	1 US Dollar
UYU	42.35 Peso Uruguayo
UZS	12975.89 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25790 Dong
VUV	119.85 Vatu
WST	2.7307 Tala
XAF	581.32 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	575.25 CFA Franc BCEAO
XPF	105.46 CFP Franc
YER	245.02 Yemeni Rial
ZAR	18.9896 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

14 April 2025 to

17 April 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	113,128.71	214,651.21	327,779.92
Total	113,128.71	214,651.21	327,779.92

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	26,610	39,231	65,840
Total	26,610	39,231	65,840

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	21,828.13	8,727.01	42,981.59	79,037.18	6,200.76	5,324.79	158,656.74	5,023.72	327,779.92
Total	21,828.13	8,727.01	42,981.59	79,037.18	6,200.76	5,324.79	158,656.74	5,023.72	327,779.92

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,083	2,713	9,957	20,747	1,064	1,933	27,963	382	65,840
Total	1,083	2,713	9,957	20,747	1,064	1,933	27,963	382	65,840

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	286,139.71	21,184.44	9,809.53	5,270.30	4,997.58	378.36	0.00	327,779.92
Total	286,139.71	21,184.44	9,809.53	5,270.30	4,997.58	378.36	0.00	327,779.92

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	63,603	887	535	377	380	59	0	65,840
Total	63,603	887	535	377	380	59	0	65,840

Interest Rate Turnover

Turnover for the period:

14 April 2025 to

17 April 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,485.28	98,046.34	107,531.63
Floating vs. Fixed	316,952.68	275,235.22	592,187.89
Overnight Index Swap	619,072.81	415,812.78	1,034,885.59
Total	945,510.77	789,094.34	1,734,605.11

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	116	619	735
Floating vs. Fixed	7,550	3,797	11,347
Overnight Index Swap	6,380	2,933	9,312
Total	14,045	7,348	21,393

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,708.71	0.00	5,524.56	0.00	0.00	6,535.33	91,763.03	107,531.63
Floating vs. Fixed	30,186.24	248,822.84	10,045.32	0.22	2,415.00	72,859.75	227,858.51	592,187.89
Overnight Index Swap	300,048.32	0.00	7,912.54	3,971.92	569,711.94	0.00	153,240.87	1,034,885.59
Total	333,943.27	248,822.84	23,482.42	3,972.14	572,126.94	79,395.08	472,862.41	1,734,605.11

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	121	0	103	0	0	118	393	735
Floating vs. Fixed	204	4,212	367	5	7	1,759	4,794	11,347
Overnight Index Swap	4,119	0	78	81	2,889	0	2,147	9,312
Total	4,443	4,212	547	86	2,896	1,876	7,334	21,393

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	78,102.70	14,608.57	8,438.56	4,448.15	714.11	366.00	853.52	107,531.63
Floating vs. Fixed	189,579.77	140,442.19	150,020.36	99,392.36	8,918.54	537.12	3,297.56	592,187.89
Overnight Index Swap	602,845.52	178,359.00	143,146.05	71,190.77	17,223.86	3,078.39	19,041.99	1,034,885.59
Total	870,527.99	333,409.76	301,604.98	175,031.29	26,856.51	3,981.51	23,193.07	1,734,605.11

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	105	95	170	152	64	41	109	735
Floating vs. Fixed	1,476	1,671	3,500	3,856	560	74	211	11,347
Overnight Index Swap	1,055	1,664	2,298	2,564	797	151	785	9,312
Total	2,635	3,429	5,967	6,572	1,421	265	1,105	21,393