

Foreign Exchange Position

Positions as at: 02 May 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	431,049.48	1,268,510.29	1,699,559.77
Total	431,049.48	1,268,510.29	1,699,559.77

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	73,783	208,313	282,096
Total	73,783	208,313	282,096

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	206,094.99	44,480.65	247,387.94	424,531.79	23,201.65	25,766.25	694,365.17	33,731.34	1,699,559.77
Total	206,094.99	44,480.65	247,387.94	424,531.79	23,201.65	25,766.25	694,365.17	33,731.34	1,699,559.77

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,813	16,619	55,034	80,323	5,099	9,007	102,931	4,270	282,096
Total	8,813	16,619	55,034	80,323	5,099	9,007	102,931	4,270	282,096

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	1,297,672.81	212,112.36	97,527.09	52,163.67	26,512.76	12,611.81	959.29	1,699,559.77
Total	1,297,672.81	212,112.36	97,527.09	52,163.67	26,512.76	12,611.81	959.29	1,699,559.77

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	259,505	9,151	5,814	3,587	2,777	1,193	69	282,096
Total	259,505	9,151	5,814	3,587	2,777	1,193	69	282,096

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	70.74	Afghani
ALL	86.52	Lek
AMD	389.33	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1164	Argentine Peso
AUD	1.5657	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7178	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.7177	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2933.4	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

02 May 2025

BND	1.3081	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.6205	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.113	Ngultrum
BWP	13.624	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3833	Canadian Dollar
CDF	2847.5	Congolese Franc
CHF	0.8238	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	943.88	Chilean Peso
CNY	7.269	Yuan Renminbi
COP	4184.5	Colombian Peso
COU	0.0885	Unidad de Valor Real
CRC	502.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.83	Cape Verde Escudo
CZK	21.847	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5552	Danish Krone
DOP	58.66	Dominican Peso
DZD	132.2262	Algerian Dinar
EGP	50.75	Egyptian Pound
ERN	15	Nakfa
ETB	131.6923	Ethiopian Birr
EUR	0.8783	Euro
FJD	2.2262	Fiji Dollar
FKP	0.7452	Falkland Islands Pound
GBP	0.7457	Pound Sterling
GEL	2.718	Lari
GHS	14.2	Cedi
GIP	0.7451	Gibraltar Pound
GMD	72.4	Dalasi
GNF	8623	Guinea Franc
GTQ	7.69	Quetzal
GYD	209.19	Guyana Dollar
HKD	7.7587	Hong Kong Dollar
HNL	25.701	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	354.89	Forint
IDR	16755	Rupiah
ILS	3.6169	New Israeli Sheqel
INR	85.127	Indian Rupee

Foreign Exchange Position

Positions as at:

02 May 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	128.18	Iceland Krona
JMD	157.41	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	142.34	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
KHR	3992	Riel
KMF	431.75	Comoro Franc
KPW	130	North Korean Won
KRW	1431.3	Won
KWD	0.306	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	511.35	Tenge
LAK	21500	Kip
LBP	89500	Lebanese Pound
LKR	299.45	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.5415	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.44	Libyan Dinar
MAD	9.2578	Moroccan Dirham
MDL	17.0825	Moldovan Leu
MGA	4479.38	Malagasy Ariary
MKD	53.71	Denar
MMK	2093.7	Kyat
MNT	3571	Tugrik
MOP	7.992	Pataca
MRO	356	Ouguiya
MUR	45.05	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.548	Mexican Peso
MXV	2.3154	Mexican Unidad de Inversion (UDI)
MYR	4.325	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.5415	Namibia Dollar
NGN	1600.05	Naira
NIO	36.6	Cordoba Oro
NOK	10.3491	Norwegian Krone
NPR	136.42	Nepalese Rupee
NZD	1.6858	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.666	Nuevo Sol

Foreign Exchange Position

Positions as at:

02 May 2025

PGK	3.9494	Kina
PHP	56.047	Philippine Peso
PKR	280.8	Pakistan Rupee
PLN	3.7448	Zloty
PYG	8003.58	Guarani
QAR	3.6341	Qatari Rial
RON	4.3676	Leu
RSD	102.76	Serbian Dinar
RUB	81.9955	Russian Ruble
RWF	1402.53	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	8.1103	Solomon Islands Dollar
SCR	14.41	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	9.6153	Swedish Krona
SGD	1.3081	Singapore Dollar
SHP	0.746	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.4	Surinam Dollar
SSP	4419.9625	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.5328	Lilangeni
THB	33.45	Baht
TJS	10.43	Somoni
TMT	3.4945	New Manat
TND	2.97	Tunisian Dinar
TOP	2.3213	Pa'anga
TRY	38.4307	Turkish Lira
TTD	6.721	Trinidad and Tobago Dollar
TWD	32.322	New Taiwan Dollar
TZS	2670	Tanzanian Shilling
UAH	41.58	Hryvnia
UGX	3660	Uganda Shilling
USD	1	US Dollar
UYU	42.06	Peso Uruguayo
UZS	12925	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25980	Dong
VUV	118	Vatu
WST	2.6824	Tala
XAF	576.35	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	574	CFA Franc BCEAO
XPF	104.51	CFP Franc

Foreign Exchange Position

Positions as at:

02 May 2025

YER	244.48	Yemeni Rial
ZAR	18.5207	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

02 May 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	713,385.04	382,079.73	1,095,464.77
Floating vs. Fixed	9,177,983.34	2,843,974.73	12,021,958.06
Overnight Index Swap	7,816,408.78	4,022,741.22	11,839,150.00
Total	17,707,777.16	7,248,795.68	24,956,572.84

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,827	5,705	19,532
Floating vs. Fixed	261,471	85,660	347,130
Overnight Index Swap	192,326	45,756	238,082
Total	467,623	137,121	604,744

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	140,914.52	0.00	26,651.65	55.70	51,248.11	177,664.58	698,930.22	1,095,464.77
Floating vs. Fixed	611,012.51	4,833,199.98	467,760.13	9,384.19	64,439.02	2,411,426.91	3,624,735.32	12,021,958.06
Overnight Index Swap	4,756,921.35	5,780.02	213,448.90	131,130.01	4,849,445.35	2,119.20	1,880,305.18	11,839,150.00
Total	5,508,848.38	4,838,980.00	707,860.68	140,569.90	4,965,132.47	2,591,210.69	6,203,970.71	24,956,572.84

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,344	0	270	8	1,096	5,996	7,818	19,532
Floating vs. Fixed	17,620	103,166	20,439	281	2,813	79,694	123,119	347,130
Overnight Index Swap	131,609	184	3,028	1,893	35,652	70	65,647	238,082
Total	153,572	103,350	23,737	2,182	39,561	85,759	196,584	604,744

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	492,263.02	180,902.12	264,555.03	105,637.52	25,842.97	13,737.25	12,526.87	1,095,464.77
Floating vs. Fixed	5,284,110.08	2,126,280.71	3,424,550.73	921,991.72	130,819.52	60,184.92	74,020.39	12,021,958.06
Overnight Index Swap	6,444,817.43	1,763,528.12	1,999,014.94	1,090,218.44	166,009.44	179,452.34	196,109.29	11,839,150.00
Total	12,221,190.53	4,070,710.95	5,688,120.70	2,117,847.68	322,671.92	253,374.50	282,656.55	24,956,572.84

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	4,012	3,277	6,789	3,175	999	557	723	19,532
Floating vs. Fixed	84,912	59,658	129,617	55,831	8,046	3,914	5,154	347,130
Overnight Index Swap	43,779	38,015	82,814	50,182	6,996	6,104	10,193	238,082
Total	132,703	100,950	219,220	109,187	16,041	10,575	16,070	604,744

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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02 May 2025

AFN	70.74	Afghani
ALL	86.52	Lek
AMD	389.33	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1164	Argentine Peso
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CZK	21.847	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5552	Danish Krone
DOP	58.66	Dominican Peso
DZD	132.2262	Algerian Dinar
EGP	50.75	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

02 May 2025

ETB	131.6923	Ethiopian Birr
EUR	0.8783	Euro
FJD	2.2262	Fiji Dollar
FKP	0.7452	Falkland Islands Pound
GBP	0.7457	Pound Sterling
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KZT	511.35	Tenge
LAK	21500	Kip
LBP	89500	Lebanese Pound
LKR	299.45	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.5415	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.44	Libyan Dinar

Interest Rate Position

Positions as at:

02 May 2025

MAD	9.2578 Moroccan Dirham
MDL	17.0825 Moldovan Leu
MGA	4479.38 Malagasy Ariary
MKD	53.71 Denar
MMK	2093.7 Kyat
MNT	3571 Tugrik
MOP	7.992 Pataca
MRO	356 Ouguiya
MUR	45.05 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.548 Mexican Peso
MXV	2.3154 Mexican Unidad de Inversion (UDI)
MYR	4.325 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.5415 Namibia Dollar
NGN	1600.05 Naira
NIO	36.6 Cordoba Oro
NOK	10.3491 Norwegian Krone
NPR	136.42 Nepalese Rupee
NZD	1.6858 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.666 Nuevo Sol
PGK	3.9494 Kina
PHP	56.047 Philippine Peso
PKR	280.8 Pakistan Rupee
PLN	3.7448 Zloty
PYG	8003.58 Guarani
QAR	3.6341 Qatari Rial
RON	4.3676 Leu
RSD	102.76 Serbian Dinar
RUB	81.9955 Russian Ruble
RWF	1402.53 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	8.1103 Solomon Islands Dollar
SCR	14.41 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	9.6153 Swedish Krona
SGD	1.3081 Singapore Dollar
SHP	0.746 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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Positions as at:

02 May 2025

SRD	36.4 Surinam Dollar
SSP	4419.9625 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.5328 Lilangeni
THB	33.45 Baht
TJS	10.43 Somoni
TMT	3.4945 New Manat
TND	2.97 Tunisian Dinar
TOP	2.3213 Pa'anga
TRY	38.4307 Turkish Lira
TTD	6.721 Trinidad and Tobago Dollar
TWD	32.322 New Taiwan Dollar
TZS	2670 Tanzanian Shilling
UAH	41.58 Hryvnia
UGX	3660 Uganda Shilling
USD	1 US Dollar
UYU	42.06 Peso Uruguayo
UZS	12925 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25980 Dong
VUV	118 Vatu
WST	2.6824 Tala
XAF	576.35 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	574 CFA Franc BCEAO
XPF	104.51 CFP Franc
YER	244.48 Yemeni Rial
ZAR	18.5207 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

28 April 2025 to

02 May 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	108,918.00	243,468.37	352,386.37
Total	108,918.00	243,468.37	352,386.37

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,757	42,372	68,128
Total	25,757	42,372	68,128

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	23,113.86	12,810.15	50,529.95	123,892.61	4,291.96	3,665.00	129,340.86	4,741.97	352,386.37
Total	23,113.86	12,810.15	50,529.95	123,892.61	4,291.96	3,665.00	129,340.86	4,741.97	352,386.37

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,143	3,796	14,218	19,538	981	1,759	25,730	964	68,128
Total	1,143	3,796	14,218	19,538	981	1,759	25,730	964	68,128

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	275,576.99	58,441.69	11,039.04	2,955.64	4,020.39	352.60	0.00	352,386.37
Total	275,576.99	58,441.69	11,039.04	2,955.64	4,020.39	352.60	0.00	352,386.37

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	66,493	823	303	222	241	47	0	68,128
Total	66,493	823	303	222	241	47	0	68,128

Interest Rate Turnover

Turnover for the period:

28 April 2025 to

02 May 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	32,868.69	69,196.41	102,065.10
Floating vs. Fixed	340,080.93	208,895.67	548,976.60
Overnight Index Swap	729,324.36	555,865.12	1,285,189.48
Total	1,102,273.98	833,957.21	1,936,231.19

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	135	867	1,002
Floating vs. Fixed	6,918	3,214	10,131
Overnight Index Swap	6,277	4,470	10,747
Total	13,329	8,551	21,880

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	8,556.78	0.00	1,693.41	0.00	0.00	2,727.01	89,087.90	102,065.10
Floating vs. Fixed	29,059.60	158,829.64	8,741.40	6.64	355.68	90,166.52	261,817.12	548,976.60
Overnight Index Swap	375,659.00	0.00	14,656.16	1,122.32	705,070.42	202.35	188,479.22	1,285,189.48
Total	413,275.39	158,829.64	25,090.97	1,128.97	705,426.10	93,095.89	539,384.24	1,936,231.19

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	178	0	105	0	0	70	649	1,002
Floating vs. Fixed	308	2,902	334	5	4	1,948	4,632	10,131
Overnight Index Swap	5,616	0	64	54	2,568	1	2,445	10,747
Total	6,101	2,902	503	59	2,572	2,019	7,725	21,880

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	82,089.86	11,431.86	3,702.48	3,481.36	831.65	301.89	226.01	102,065.10
Floating vs. Fixed	212,304.63	118,465.33	139,295.70	55,352.56	17,938.86	1,882.36	3,737.16	548,976.60
Overnight Index Swap	726,047.69	253,329.35	174,308.60	101,311.88	20,564.93	2,046.02	7,581.02	1,285,189.48
Total	1,020,442.19	383,226.54	317,306.77	160,145.80	39,335.44	4,230.27	11,544.19	1,936,231.19

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	153	102	207	251	90	56	143	1,002
Floating vs. Fixed	1,737	1,459	3,093	2,834	683	118	209	10,131
Overnight Index Swap	1,565	1,857	2,743	2,845	1,001	162	575	10,747
Total	3,455	3,418	6,043	5,929	1,773	336	927	21,880