

Foreign Exchange Position

Positions as at: 16 May 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	442,196.65	1,221,229.96	1,663,426.61
Total	442,196.65	1,221,229.96	1,663,426.61

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	75,640	216,207	291,847
Total	75,640	216,207	291,847

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	190,262.29	43,381.77	259,130.91	372,770.19	25,692.87	25,572.31	717,675.19	28,941.07	1,663,426.61
Total	190,262.29	43,381.77	259,130.91	372,770.19	25,692.87	25,572.31	717,675.19	28,941.07	1,663,426.61

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,325	15,524	62,953	81,674	5,523	8,571	104,526	4,751	291,847
Total	8,325	15,524	62,953	81,674	5,523	8,571	104,526	4,751	291,847

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	1,308,457.69	167,971.69	92,975.67	54,047.06	25,662.09	13,254.79	1,057.61	1,663,426.61
Total	1,308,457.69	167,971.69	92,975.67	54,047.06	25,662.09	13,254.79	1,057.61	1,663,426.61

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	268,506	9,245	6,277	3,609	2,852	1,286	72	291,847
Total	268,506	9,245	6,277	3,609	2,852	1,286	72	291,847

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	69.96	Afghani
ALL	87.99	Lek
AMD	387	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1131	Argentine Peso
AUD	1.555	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.75	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.7499	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2935.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

16 May 2025

BND	1.301	Brunei Dollar
BOB	6.87	Boliviano
BRL	5.6381	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.274	Ngultrum
BWP	13.5501	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3982	Canadian Dollar
CDF	2855	Congolese Franc
CHF	0.8418	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	941.51	Chilean Peso
CNY	7.208	Yuan Renminbi
COP	4185.5	Colombian Peso
COU	0.089	Unidad de Valor Real
CRC	502.89	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.66	Cape Verde Escudo
CZK	22.286	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6761	Danish Krone
DOP	58.53	Dominican Peso
DZD	132.7766	Algerian Dinar
EGP	50.34	Egyptian Pound
ERN	15	Nakfa
ETB	132.841	Ethiopian Birr
EUR	0.8948	Euro
FJD	2.2416	Fiji Dollar
FKP	0.753	Falkland Islands Pound
GBP	0.7537	Pound Sterling
GEL	2.712	Lari
GHS	12.35	Cedi
GIP	0.753	Gibraltar Pound
GMD	72.4	Dalasi
GNF	8619	Guinea Franc
GTQ	7.673	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8073	Hong Kong Dollar
HNL	25.8151	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	360.58	Forint
IDR	16545	Rupiah
ILS	3.5472	New Israeli Sheqel
INR	85.38	Indian Rupee

Foreign Exchange Position

Positions as at:

16 May 2025

IQD	1309	Iraqi Dinar
IRR	42025	Iranian Rial
ISK	129.7	Iceland Krona
JMD	158.51	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	146.75	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
KHR	4002.5	Riel
KMF	440	Comoro Franc
KPW	130	North Korean Won
KRW	1407.31	Won
KWD	0.3071	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	507.85	Tenge
LAK	21475	Kip
LBP	89500	Lebanese Pound
LKR	298.6	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.2699	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.49	Libyan Dinar
MAD	9.2985	Moroccan Dirham
MDL	17.34	Moldovan Leu
MGA	4460.85	Malagasy Ariary
MKD	54.59	Denar
MMK	2093.7	Kyat
MNT	3568	Tugrik
MOP	8.041	Pataca
MRO	356	Ouguiya
MUR	45.75	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.381	Mexican Peso
MXV	2.2892	Mexican Unidad de Inversion (UDI)
MYR	4.285	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.261	Namibia Dollar
NGN	1596.96	Naira
NIO	36.6	Cordoba Oro
NOK	10.3579	Norwegian Krone
NPR	136.43	Nepalese Rupee
NZD	1.6949	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.673	Nuevo Sol

Foreign Exchange Position

Positions as at:

16 May 2025

PGK	3.9526	Kina
PHP	55.862	Philippine Peso
PKR	281.5	Pakistan Rupee
PLN	3.7837	Zloty
PYG	7980.6	Guarani
QAR	3.6359	Qatari Rial
RON	4.5638	Leu
RSD	104.81	Serbian Dinar
RUB	80.3705	Russian Ruble
RWF	1405	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	8.0192	Solomon Islands Dollar
SCR	14.2169	Seychelles Rupee
SDG	598.8502	Sudanese Pound
SEK	9.7399	Swedish Krona
SGD	1.301	Singapore Dollar
SHP	0.7541	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.283	Surinam Dollar
SSP	4433.0714	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	18.2615	Lilangeni
THB	33.31	Baht
TJS	10.37	Somoni
TMT	3.4945	New Manat
TND	3.014	Tunisian Dinar
TOP	2.3229	Pa'anga
TRY	38.7381	Turkish Lira
TTD	6.7557	Trinidad and Tobago Dollar
TWD	30.34	New Taiwan Dollar
TZS	2675	Tanzanian Shilling
UAH	41.474	Hryvnia
UGX	3648	Uganda Shilling
USD	1	US Dollar
UYU	41.64	Peso Uruguayo
UZS	12960	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25924	Dong
VUV	118	Vatu
WST	2.6853	Tala
XAF	586.93	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	574	CFA Franc BCEAO
XPF	106.46	CFP Franc

Foreign Exchange Position

Positions as at:

16 May 2025

YER	243.85	Yemeni Rial
ZAR	18.2609	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

16 May 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	741,620.59	330,992.03	1,072,612.62
Floating vs. Fixed	9,435,044.71	2,762,989.40	12,198,034.11
Overnight Index Swap	7,920,563.67	3,480,834.02	11,401,397.69
Total	18,097,228.97	6,574,815.45	24,672,044.42

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,949	4,958	18,907
Floating vs. Fixed	266,821	86,549	353,370
Overnight Index Swap	195,329	45,193	240,521
Total	476,098	136,700	612,798

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	149,532.91	0.00	24,258.78	55.11	49,049.99	183,687.01	666,028.82	1,072,612.62
Floating vs. Fixed	594,713.16	4,971,826.30	460,905.97	9,267.27	62,090.50	2,468,529.61	3,630,701.30	12,198,034.11
Overnight Index Swap	5,428,641.05	5,822.00	211,002.07	127,971.51	3,757,838.81	2,106.00	1,868,016.24	11,401,397.69
Total	6,172,887.11	4,977,648.30	696,166.82	137,293.90	3,868,979.30	2,654,322.62	6,164,746.36	24,672,044.42

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,222	0	186	8	1,082	6,108	7,301	18,907
Floating vs. Fixed	17,721	105,083	20,722	282	2,809	81,799	124,955	353,370
Overnight Index Swap	134,392	183	3,082	1,922	35,829	70	65,044	240,521
Total	156,334	105,266	23,990	2,212	39,720	87,977	197,300	612,798

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	466,391.15	186,636.02	264,639.96	103,957.05	25,075.50	13,559.34	12,353.60	1,072,612.62
Floating vs. Fixed	5,290,451.89	2,196,544.73	3,506,037.70	951,898.59	125,862.07	59,577.48	67,661.64	12,198,034.11
Overnight Index Swap	5,875,698.00	1,714,597.94	2,068,267.83	1,161,398.81	182,006.05	189,087.72	210,341.35	11,401,397.69
Total	11,632,541.05	4,097,778.68	5,838,945.49	2,217,254.45	332,943.63	262,224.53	290,356.59	24,672,044.42

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	3,954	3,344	6,640	2,966	911	505	587	18,907
Floating vs. Fixed	85,734	60,520	131,794	58,005	8,307	3,908	5,104	353,370
Overnight Index Swap	43,601	38,006	83,826	50,636	7,280	6,450	10,724	240,521
Total	133,289	101,869	222,259	111,607	16,498	10,863	16,415	612,798

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

Positions as at:

16 May 2025

AFN	69.96	Afghani
ALL	87.99	Lek
AMD	387	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1131	Argentine Peso
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CVE	98.66	Cape Verde Escudo
CZK	22.286	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6761	Danish Krone
DOP	58.53	Dominican Peso
DZD	132.7766	Algerian Dinar
EGP	50.34	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

16 May 2025

ETB	132.841	Ethiopian Birr
EUR	0.8948	Euro
FJD	2.2416	Fiji Dollar
FKP	0.753	Falkland Islands Pound
GBP	0.7537	Pound Sterling
GEL	2.712	Lari
GHS	12.35	Cedi
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GNF	8619	Guinea Franc
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KZT	507.85	Tenge
LAK	21475	Kip
LBP	89500	Lebanese Pound
LKR	298.6	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.2699	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.49	Libyan Dinar

Interest Rate Position

Positions as at:

16 May 2025

MAD	9.2985 Moroccan Dirham
MDL	17.34 Moldovan Leu
MGA	4460.85 Malagasy Ariary
MKD	54.59 Denar
MMK	2093.7 Kyat
MNT	3568 Tugrik
MOP	8.041 Pataca
MRO	356 Ouguiya
MUR	45.75 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.381 Mexican Peso
MXV	2.2892 Mexican Unidad de Inversion (UDI)
MYR	4.285 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.261 Namibia Dollar
NGN	1596.96 Naira
NIO	36.6 Cordoba Oro
NOK	10.3579 Norwegian Krone
NPR	136.43 Nepalese Rupee
NZD	1.6949 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.673 Nuevo Sol
PGK	3.9526 Kina
PHP	55.862 Philippine Peso
PKR	281.5 Pakistan Rupee
PLN	3.7837 Zloty
PYG	7980.6 Guarani
QAR	3.6359 Qatari Rial
RON	4.5638 Leu
RSD	104.81 Serbian Dinar
RUB	80.3705 Russian Ruble
RWF	1405 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	8.0192 Solomon Islands Dollar
SCR	14.2169 Seychelles Rupee
SDG	598.8502 Sudanese Pound
SEK	9.7399 Swedish Krona
SGD	1.301 Singapore Dollar
SHP	0.7541 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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Positions as at:

16 May 2025

SRD	36.283 Surinam Dollar
SSP	4433.0714 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	18.2615 Lilangeni
THB	33.31 Baht
TJS	10.37 Somoni
TMT	3.4945 New Manat
TND	3.014 Tunisian Dinar
TOP	2.3229 Pa'anga
TRY	38.7381 Turkish Lira
TTD	6.7557 Trinidad and Tobago Dollar
TWD	30.34 New Taiwan Dollar
TZS	2675 Tanzanian Shilling
UAH	41.474 Hryvnia
UGX	3648 Uganda Shilling
USD	1 US Dollar
UYU	41.64 Peso Uruguayo
UZS	12960 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25924 Dong
VUV	118 Vatu
WST	2.6853 Tala
XAF	586.93 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	574 CFA Franc BCEAO
XPF	106.46 CFP Franc
YER	243.85 Yemeni Rial
ZAR	18.2609 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

12 May 2025 to

16 May 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	134,275.09	195,455.08	329,730.16
Total	134,275.09	195,455.08	329,730.16

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	29,392	45,063	74,455
Total	29,392	45,063	74,455

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	16,647.56	7,878.77	49,959.91	91,040.31	6,058.35	5,154.91	148,308.59	4,681.75	329,730.16
Total	16,647.56	7,878.77	49,959.91	91,040.31	6,058.35	5,154.91	148,308.59	4,681.75	329,730.16

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,087	2,870	15,878	26,790	1,246	1,873	23,608	1,103	74,455
Total	1,087	2,870	15,878	26,790	1,246	1,873	23,608	1,103	74,455

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	291,791.56	22,827.78	6,567.18	3,450.36	4,381.74	616.54	95.00	329,730.16
Total	291,791.56	22,827.78	6,567.18	3,450.36	4,381.74	616.54	95.00	329,730.16

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	72,367	1,120	422	247	243	54	3	74,455
Total	72,367	1,120	422	247	243	54	3	74,455

Interest Rate Turnover

Turnover for the period:

12 May 2025 to

16 May 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	40,125.53	208,663.01	248,788.53
Floating vs. Fixed	488,582.25	375,470.46	864,052.72
Overnight Index Swap	2,133,272.67	1,107,461.91	3,240,734.58
Total	2,661,980.45	1,691,595.39	4,353,575.84

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	344	800	1,144
Floating vs. Fixed	11,906	6,306	18,212
Overnight Index Swap	14,394	6,204	20,598
Total	26,644	13,310	39,953

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	32,204.62	0.00	7,754.30	0.00	27.26	13,824.93	194,977.42	248,788.53
Floating vs. Fixed	20,227.36	277,602.73	11,057.66	0.90	673.84	172,264.37	382,225.86	864,052.72
Overnight Index Swap	2,561,553.46	0.00	5,123.57	2,092.76	336,157.98	128.35	335,678.46	3,240,734.58
Total	2,613,985.45	277,602.73	23,935.53	2,093.66	336,859.08	186,217.65	912,881.73	4,353,575.84

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	164	0	84	0	2	329	565	1,144
Floating vs. Fixed	390	5,729	470	5	30	4,232	7,356	18,212
Overnight Index Swap	12,065	0	75	73	3,918	2	4,465	20,598
Total	12,619	5,729	629	78	3,950	4,563	12,386	39,953

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	171,581.43	31,846.98	23,452.01	15,186.50	2,298.40	3,160.59	1,262.62	248,788.53
Floating vs. Fixed	301,631.71	232,550.06	194,054.62	113,549.13	17,173.55	1,701.27	3,392.38	864,052.72
Overnight Index Swap	1,762,548.69	428,833.13	499,432.19	369,008.08	85,945.19	36,582.15	58,385.15	3,240,734.58
Total	2,235,761.82	693,230.17	716,938.82	497,743.72	105,417.14	41,444.01	63,040.14	4,353,575.84

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	138	244	268	230	86	46	132	1,144
Floating vs. Fixed	2,476	2,690	5,780	5,904	1,004	116	243	18,212
Overnight Index Swap	2,588	2,637	5,086	5,557	1,686	918	2,127	20,598
Total	5,202	5,571	11,134	11,690	2,775	1,080	2,502	39,953