

Foreign Exchange Position

Positions as at: 23 May 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	452,289.32	1,224,600.03	1,676,889.35
Total	452,289.32	1,224,600.03	1,676,889.35

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	76,968	224,544	301,512
Total	76,968	224,544	301,512

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	192,906.65	43,370.87	269,146.28	385,928.63	25,650.78	26,037.75	703,813.60	30,034.78	1,676,889.35
Total	192,906.65	43,370.87	269,146.28	385,928.63	25,650.78	26,037.75	703,813.60	30,034.78	1,676,889.35

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,498	16,666	69,433	84,399	5,542	8,968	102,848	5,158	301,512
Total	8,498	16,666	69,433	84,399	5,542	8,968	102,848	5,158	301,512

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	1,316,911.29	168,020.17	91,533.21	58,919.89	26,959.68	13,574.69	970.42	1,676,889.35
Total	1,316,911.29	168,020.17	91,533.21	58,919.89	26,959.68	13,574.69	970.42	1,676,889.35

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	277,540	9,686	6,126	3,917	2,892	1,281	70	301,512
Total	277,540	9,686	6,126	3,917	2,892	1,281	70	301,512

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	69.84	Afghani
ALL	86.23	Lek
AMD	384	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.955	Kwanza
ARS	1146	Argentine Peso
AUD	1.5528	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.726	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.3	Taka
BGN	1.7261	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2936.9	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

23 May 2025

BND	1.2892	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.6448	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.53	Ngultrum
BWP	13.4771	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3859	Canadian Dollar
CDF	2850	Congolese Franc
CHF	0.8251	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	943.5	Chilean Peso
CNY	7.2019	Yuan Renminbi
COP	4165	Colombian Peso
COU	0.0897	Unidad de Valor Real
CRC	504.714	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.31	Cape Verde Escudo
CZK	21.956	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5835	Danish Krone
DOP	58.6	Dominican Peso
DZD	131.793	Algerian Dinar
EGP	49.8	Egyptian Pound
ERN	15	Nakfa
ETB	132.9952	Ethiopian Birr
EUR	0.8824	Euro
FJD	2.2341	Fiji Dollar
FKP	0.744	Falkland Islands Pound
GBP	0.7449	Pound Sterling
GEL	2.707	Lari
GHS	11.8	Cedi
GIP	0.7439	Gibraltar Pound
GMD	72.45	Dalasi
GNF	8625	Guinea Franc
GTQ	7.665	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.8319	Hong Kong Dollar
HNL	25.8602	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	355.38	Forint
IDR	16390	Rupiah
ILS	3.5578	New Israeli Sheqel
INR	85.59	Indian Rupee

Foreign Exchange Position

Positions as at:

23 May 2025

IQD	1309	Iraqi Dinar
IRR	42025	Iranian Rial
ISK	127.31	Iceland Krona
JMD	158.01	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	143.67	Yen
KES	128.95	Kenyan Shilling
KGS	87.45	Som
KHR	3995	Riel
KMF	434	Comoro Franc
KPW	130	North Korean Won
KRW	1373.83	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	509	Tenge
LAK	21475	Kip
LBP	89500	Lebanese Pound
LKR	299.5	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	17.9618	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.46	Libyan Dinar
MAD	9.2087	Moroccan Dirham
MDL	17.15	Moldovan Leu
MGA	4447.97	Malagasy Ariary
MKD	54.06	Denar
MMK	2093.7	Kyat
MNT	3567	Tugrik
MOP	8.067	Pataca
MRO	356	Ouguiya
MUR	45.29	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.351	Mexican Peso
MXV	2.2857	Mexican Unidad de Inversion (UDI)
MYR	4.267	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.9618	Namibia Dollar
NGN	1585.36	Naira
NIO	36.6	Cordoba Oro
NOK	10.1188	Norwegian Krone
NPR	137.02	Nepalese Rupee
NZD	1.6835	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.678	Nuevo Sol

Foreign Exchange Position

Positions as at:

23 May 2025

PGK	3.9651	Kina
PHP	55.65	Philippine Peso
PKR	281.5	Pakistan Rupee
PLN	3.7416	Zloty
PYG	7974.7	Guarani
QAR	3.6333	Qatari Rial
RON	4.4712	Leu
RSD	103.4	Serbian Dinar
RUB	79.7455	Russian Ruble
RWF	1405	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.0841	Solomon Islands Dollar
SCR	14.6	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	9.5632	Swedish Krona
SGD	1.2892	Singapore Dollar
SHP	0.7452	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.401	Surinam Dollar
SSP	4432.6379	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.949	Lilangeni
THB	32.72	Baht
TJS	10.2	Somoni
TMT	3.4945	New Manat
TND	2.9831	Tunisian Dinar
TOP	2.3518	Pa'anga
TRY	38.815	Turkish Lira
TTD	6.7685	Trinidad and Tobago Dollar
TWD	30.033	New Taiwan Dollar
TZS	2690	Tanzanian Shilling
UAH	41.459	Hryvnia
UGX	3647	Uganda Shilling
USD	1	US Dollar
UYU	41.58	Peso Uruguayo
UZS	12880	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25970	Dong
VUV	119.05	Vatu
WST	2.6316	Tala
XAF	578.8	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	574	CFA Franc BCEAO
XPF	105	CFP Franc

Foreign Exchange Position

Positions as at:

23 May 2025

YER	243.85	Yemeni Rial
ZAR	17.9531	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 23 May 2025

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	758,956.83	352,795.07	1,111,751.90
Floating vs. Fixed	9,420,637.87	2,773,940.54	12,194,578.41
Overnight Index Swap	7,991,226.29	3,579,851.80	11,571,078.10
Total	18,170,820.99	6,706,587.42	24,877,408.41

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,034	5,007	19,041
Floating vs. Fixed	265,038	85,819	350,857
Overnight Index Swap	197,269	46,540	243,808
Total	476,340	137,366	613,705

By Product and Currency

Outstanding Notional (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	153,691.51	0.00	23,849.49	55.76	49,576.08	186,150.89	698,428.17	1,111,751.90
Floating vs. Fixed	597,656.17	5,057,284.78	469,367.69	9,375.76	62,524.22	2,301,571.86	3,696,797.94	12,194,578.41
Overnight Index Swap	5,506,468.45	5,826.93	222,197.48	130,147.44	3,881,385.25	2,099.39	1,822,953.17	11,571,078.10
Total	6,257,816.13	5,063,111.72	715,414.65	139,578.96	3,993,485.55	2,489,822.14	6,218,179.27	24,877,408.41

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,243	0	185	8	1,073	6,164	7,368	19,041
Floating vs. Fixed	17,741	106,651	20,934	277	2,814	76,592	125,849	350,857
Overnight Index Swap	135,731	183	3,126	1,962	36,436	70	66,301	243,808
Total	157,715	106,834	24,245	2,247	40,323	82,825	199,518	613,705

By Product and Residual Maturity

Outstanding Notional (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	498,048.51	191,567.47	264,719.98	105,942.28	25,457.14	13,574.83	12,441.69	1,111,751.90
Floating vs. Fixed	5,290,287.37	2,179,426.38	3,501,475.62	965,201.91	128,765.72	60,459.22	68,962.20	12,194,578.41
Overnight Index Swap	5,938,642.15	1,737,401.94	2,115,194.13	1,186,954.27	187,248.26	192,756.90	212,880.44	11,571,078.10
Total	11,726,978.03	4,108,395.79	5,881,389.73	2,258,098.46	341,471.12	266,790.94	294,284.34	24,877,408.41

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	4,003	3,407	6,619	2,991	920	512	589	19,041
Floating vs. Fixed	85,157	59,909	130,505	57,828	8,364	3,943	5,152	350,857
Overnight Index Swap	43,953	38,226	85,346	51,345	7,435	6,620	10,886	243,808
Total	133,112	101,542	222,469	112,164	16,718	11,075	16,627	613,705

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	69.84	Afghani
ALL	86.23	Lek
AMD	384	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.955	Kwanza
ARS	1146	Argentine Peso
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CZK	21.956	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5835	Danish Krone
DOP	58.6	Dominican Peso
DZD	131.793	Algerian Dinar
EGP	49.8	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

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ETB	132.9952	Ethiopian Birr
EUR	0.8824	Euro
FJD	2.2341	Fiji Dollar
FKP	0.744	Falkland Islands Pound
GBP	0.7449	Pound Sterling
GEL	2.707	Lari
GHS	11.8	Cedi
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GNF	8625	Guinea Franc
GTQ	7.665	Quetzal
GYP	207.98	Guyana Dollar
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IDR	16390	Rupiah
ILS	3.5578	New Israeli Sheqel
INR	85.59	Indian Rupee
IQD	1309	Iraqi Dinar
IRR	42025	Iranian Rial
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JMD	158.01	Jamaican Dollar
JOD	0.708	Jordanian Dinar
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KYD	0.8275	Cayman Islands Dollar
KZT	509	Tenge
LAK	21475	Kip
LBP	89500	Lebanese Pound
LKR	299.5	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	17.9618	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.46	Libyan Dinar

Interest Rate Position

Positions as at:

23 May 2025

MAD	9.2087 Moroccan Dirham
MDL	17.15 Moldovan Leu
MGA	4447.97 Malagasy Ariary
MKD	54.06 Denar
MMK	2093.7 Kyat
MNT	3567 Tugrik
MOP	8.067 Pataca
MRO	356 Ouguiya
MUR	45.29 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.351 Mexican Peso
MXV	2.2857 Mexican Unidad de Inversion (UDI)
MYR	4.267 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.9618 Namibia Dollar
NGN	1585.36 Naira
NIO	36.6 Cordoba Oro
NOK	10.1188 Norwegian Krone
NPR	137.02 Nepalese Rupee
NZD	1.6835 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.678 Nuevo Sol
PGK	3.9651 Kina
PHP	55.65 Philippine Peso
PKR	281.5 Pakistan Rupee
PLN	3.7416 Zloty
PYG	7974.7 Guarani
QAR	3.6333 Qatari Rial
RON	4.4712 Leu
RSD	103.4 Serbian Dinar
RUB	79.7455 Russian Ruble
RWF	1405 Rwanda Franc
SAR	3.7505 Saudi Riyal
SBD	8.0841 Solomon Islands Dollar
SCR	14.6 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	9.5632 Swedish Krona
SGD	1.2892 Singapore Dollar
SHP	0.7452 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

23 May 2025

SRD	36.401	Surinam Dollar
SSP	4432.6379	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.949	Lilangeni
THB	32.72	Baht
TJS	10.2	Somoni
TMT	3.4945	New Manat
TND	2.9831	Tunisian Dinar
TOP	2.3518	Pa'anga
TRY	38.815	Turkish Lira
TTD	6.7685	Trinidad and Tobago Dollar
TWD	30.033	New Taiwan Dollar
TZS	2690	Tanzanian Shilling
UAH	41.459	Hryvnia
UGX	3647	Uganda Shilling
USD	1	US Dollar
UYU	41.58	Peso Uruguayo
UZS	12880	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25970	Dong
VUV	119.05	Vatu
WST	2.6316	Tala
XAF	578.8	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	574	CFA Franc BCEAO
XPF	105	CFP Franc
YER	243.85	Yemeni Rial
ZAR	17.9531	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 19 May 2025 to 23 May 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	120,154.59	200,865.79	321,020.37
Total	120,154.59	200,865.79	321,020.37

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,709	43,322	66,031
Total	22,709	43,322	66,031

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	20,195.25	7,891.50	58,728.98	85,165.28	7,098.10	5,147.00	133,399.87	3,394.39	321,020.37
Total	20,195.25	7,891.50	58,728.98	85,165.28	7,098.10	5,147.00	133,399.87	3,394.39	321,020.37

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,146	3,549	17,582	20,414	1,386	2,015	18,942	997	66,031
Total	1,146	3,549	17,582	20,414	1,386	2,015	18,942	997	66,031

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	271,185.63	26,417.97	10,673.26	5,088.50	6,903.35	693.66	58.00	321,020.37
Total	271,185.63	26,417.97	10,673.26	5,088.50	6,903.35	693.66	58.00	321,020.37

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	63,351	1,551	443	240	404	38	5	66,031
Total	63,351	1,551	443	240	404	38	5	66,031

Interest Rate Turnover

Turnover for the period: 19 May 2025 to 23 May 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	46,531.88	228,438.82	274,970.70
Floating vs. Fixed	622,686.66	365,785.14	988,471.80
Overnight Index Swap	757,627.38	397,716.25	1,155,343.63
Total	1,426,845.93	991,940.21	2,418,786.13

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	334	826	1,160
Floating vs. Fixed	14,092	5,673	19,765
Overnight Index Swap	8,387	3,990	12,377
Total	22,812	10,489	33,301

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	13,164.83	0.00	7,164.76	0.00	0.00	13,633.79	241,007.32	274,970.70
Floating vs. Fixed	14,351.24	270,688.88	11,240.39	0.25	227.55	305,488.12	386,475.37	988,471.80
Overnight Index Swap	423,885.41	360.39	11,967.03	2,968.37	377,978.61	25.83	338,157.99	1,155,343.63
Total	451,401.49	271,049.27	30,372.18	2,968.62	378,206.16	319,147.73	965,640.68	2,418,786.13

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	159	0	106	0	0	282	613	1,160
Floating vs. Fixed	280	5,334	487	1	17	6,950	6,697	19,765
Overnight Index Swap	5,134	6	89	93	2,936	1	4,119	12,377
Total	5,573	5,340	682	94	2,953	7,233	11,429	33,301

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	204,272.24	27,695.07	19,043.98	16,489.55	2,993.93	3,111.34	1,364.59	274,970.70
Floating vs. Fixed	436,097.44	202,071.70	213,628.14	118,420.01	13,936.63	1,878.13	2,439.75	988,471.80
Overnight Index Swap	586,899.70	197,803.09	192,114.68	125,340.87	35,735.04	3,148.23	14,302.02	1,155,343.63
Total	1,227,269.38	427,569.86	424,786.80	260,250.43	52,665.60	8,137.70	18,106.36	2,418,786.13

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	225	174	219	250	96	54	143	1,160
Floating vs. Fixed	4,161	2,975	6,143	5,438	692	114	243	19,765
Overnight Index Swap	1,532	1,896	3,222	3,502	1,090	196	941	12,377
Total	5,917	5,045	9,583	9,189	1,877	364	1,327	33,301