

Foreign Exchange Position

Positions as at: 30 May 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	448,566.57	1,246,230.61	1,694,797.18
Total	448,566.57	1,246,230.61	1,694,797.18

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	69,763	227,555	297,318
Total	69,763	227,555	297,318

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	187,936.78	43,999.84	258,969.72	395,935.04	26,740.25	26,841.84	723,356.82	31,016.89	1,694,797.18
Total	187,936.78	43,999.84	258,969.72	395,935.04	26,740.25	26,841.84	723,356.82	31,016.89	1,694,797.18

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,380	16,857	68,367	79,271	5,920	9,322	103,826	5,375	297,318
Total	8,380	16,857	68,367	79,271	5,920	9,322	103,826	5,375	297,318

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	1,323,475.78	178,335.46	95,399.60	56,260.15	26,791.68	13,521.16	1,013.35	1,694,797.18
Total	1,323,475.78	178,335.46	95,399.60	56,260.15	26,791.68	13,521.16	1,013.35	1,694,797.18

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	272,408	10,754	6,390	3,584	2,841	1,270	71	297,318
Total	272,408	10,754	6,390	3,584	2,841	1,270	71	297,318

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	69.61	Afghani
ALL	86.93	Lek
AMD	383.44	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.955	Kwanza
ARS	1160	Argentine Peso
AUD	1.5557	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7315	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.7	Taka
BGN	1.7317	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2938.05	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 May 2025

BND	1.2891	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.6887	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.365	Ngultrum
BWP	13.4953	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3833	Canadian Dollar
CDF	2859	Congolese Franc
CHF	0.8273	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	940.72	Chilean Peso
CNY	7.1941	Yuan Renminbi
COP	4124.71	Colombian Peso
COU	0.0907	Unidad de Valor Real
CRC	506.38	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.62	Cape Verde Escudo
CZK	22.063	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6024	Danish Krone
DOP	58.85	Dominican Peso
DZD	131.9905	Algerian Dinar
EGP	49.74	Egyptian Pound
ERN	15	Nakfa
ETB	133.3379	Ethiopian Birr
EUR	0.8854	Euro
FJD	2.2346	Fiji Dollar
FKP	0.7418	Falkland Islands Pound
GBP	0.7423	Pound Sterling
GEL	2.703	Lari
GHS	10.2	Cedi
GIP	0.7418	Gibraltar Pound
GMD	72.5	Dalasi
GNF	8629	Guinea Franc
GTQ	7.67	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8385	Hong Kong Dollar
HNL	25.91	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.2044	Gourde
HUF	357.38	Forint
IDR	16285	Rupiah
ILS	3.5096	New Israeli Sheqel
INR	85.386	Indian Rupee

Foreign Exchange Position

Positions as at:

30 May 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	127.62	Iceland Krona
JMD	158.48	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	144.82	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
KHR	3994	Riel
KMF	435.19	Comoro Franc
KPW	130	North Korean Won
KRW	1373.6	Won
KWD	0.3068	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	511.15	Tenge
LAK	21487	Kip
LBP	89500	Lebanese Pound
LKR	299.4	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	17.9328	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.453	Libyan Dinar
MAD	9.2593	Moroccan Dirham
MDL	17.132	Moldovan Leu
MGA	4531.43	Malagasy Ariary
MKD	54.2	Denar
MMK	2093.7	Kyat
MNT	3574	Tugrik
MOP	8.074	Pataca
MRO	356	Ouguiya
MUR	45.47	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.385	Mexican Peso
MXV	2.2866	Mexican Unidad de Inversion (UDI)
MYR	4.22	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.9328	Namibia Dollar
NGN	1585.73	Naira
NIO	36.6	Cordoba Oro
NOK	10.1868	Norwegian Krone
NPR	136.58	Nepalese Rupee
NZD	1.6756	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.6399	Nuevo Sol

Foreign Exchange Position

Positions as at:

30 May 2025

PGK	3.9698	Kina
PHP	55.451	Philippine Peso
PKR	282.24	Pakistan Rupee
PLN	3.7494	Zloty
PYG	7984	Guarani
QAR	3.6329	Qatari Rial
RON	4.4666	Leu
RSD	103.7	Serbian Dinar
RUB	79.8705	Russian Ruble
RWF	1405.32	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	8.1235	Solomon Islands Dollar
SCR	14.3689	Seychelles Rupee
SDG	598.7002	Sudanese Pound
SEK	9.6578	Swedish Krona
SGD	1.2891	Singapore Dollar
SHP	0.7425	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.3	Surinam Dollar
SSP	4432.3392	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.9353	Lilangeni
THB	32.67	Baht
TJS	9.91	Somoni
TMT	3.4945	New Manat
TND	2.99	Tunisian Dinar
TOP	2.3463	Pa'anga
TRY	38.99	Turkish Lira
TTD	6.7581	Trinidad and Tobago Dollar
TWD	29.897	New Taiwan Dollar
TZS	2670	Tanzanian Shilling
UAH	41.527	Hryvnia
UGX	3638	Uganda Shilling
USD	1	US Dollar
UYU	41.55	Peso Uruguayo
UZS	12826.13	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25950	Dong
VUV	118.7	Vatu
WST	2.6385	Tala
XAF	580.8	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	575.75	CFA Franc BCEAO
XPF	105.34	CFP Franc

Foreign Exchange Position

Positions as at: 30 May 2025

YER	243.28	Yemeni Rial
ZAR	17.9188	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 30 May 2025

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	761,442.52	344,389.85	1,105,832.37
Floating vs. Fixed	9,502,964.56	2,785,783.85	12,288,748.41
Overnight Index Swap	6,704,771.84	3,658,793.63	10,363,565.46
Total	16,969,178.92	6,788,967.33	23,758,146.25

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,105	5,026	19,131
Floating vs. Fixed	266,712	85,742	352,454
Overnight Index Swap	194,324	45,855	240,179
Total	475,141	136,623	611,764

By Product and Currency

Outstanding Notional (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	152,050.40	0.00	23,694.24	55.96	49,078.82	189,448.85	691,504.10	1,105,832.37
Floating vs. Fixed	593,043.98	5,101,900.49	468,724.72	9,379.96	62,165.33	2,316,697.09	3,736,836.84	12,288,748.41
Overnight Index Swap	4,871,034.64	5,833.25	225,216.34	131,423.02	3,290,755.12	2,097.62	1,837,205.47	10,363,565.46
Total	5,616,129.02	5,107,733.74	717,635.29	140,858.93	3,401,999.27	2,508,243.56	6,265,546.42	23,758,146.25

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,255	0	187	8	1,068	6,224	7,389	19,131
Floating vs. Fixed	17,727	107,342	21,067	275	2,824	76,661	126,559	352,454
Overnight Index Swap	133,889	183	3,156	1,976	33,994	70	66,912	240,179
Total	155,871	107,525	24,410	2,259	37,886	82,955	200,860	611,764

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	491,294.58	191,816.84	265,386.56	106,074.67	25,084.39	13,613.25	12,562.08	1,105,832.37
Floating vs. Fixed	5,325,747.31	2,201,210.09	3,521,734.59	979,704.27	130,819.24	61,346.12	68,186.81	12,288,748.41
Overnight Index Swap	5,090,623.80	1,636,059.25	1,983,133.49	1,103,032.08	170,161.86	182,915.53	197,639.45	10,363,565.46
Total	10,907,665.69	4,029,086.18	5,770,254.64	2,188,811.02	326,065.49	257,874.90	278,388.33	23,758,146.25

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	4,065	3,412	6,629	3,002	918	515	590	19,131
Floating vs. Fixed	85,537	60,268	130,645	58,320	8,547	3,973	5,166	352,454
Overnight Index Swap	42,953	37,945	84,705	50,312	7,265	6,390	10,610	240,179
Total	132,554	101,624	221,979	111,634	16,730	10,878	16,366	611,764

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

Positions as at:

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AFN	69.61	Afghani
ALL	86.93	Lek
AMD	383.44	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.955	Kwanza
ARS	1160	Argentine Peso
AUD	1.5557	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7315	Convertible Mark
BBD	1.9981	Barbados Dollar
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CZK	22.063	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6024	Danish Krone
DOP	58.85	Dominican Peso
DZD	131.9905	Algerian Dinar
EGP	49.74	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

30 May 2025

ETB	133.3379	Ethiopian Birr
EUR	0.8854	Euro
FJD	2.2346	Fiji Dollar
FKP	0.7418	Falkland Islands Pound
GBP	0.7423	Pound Sterling
GEL	2.703	Lari
GHS	10.2	Cedi
GIP	0.7418	Gibraltar Pound
GMD	72.5	Dalasi
GNF	8629	Guinea Franc
GTQ	7.67	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8385	Hong Kong Dollar
HNL	25.91	Lempira
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JPY	144.82	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
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KYD	0.8275	Cayman Islands Dollar
KZT	511.15	Tenge
LAK	21487	Kip
LBP	89500	Lebanese Pound
LKR	299.4	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	17.9328	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.453	Libyan Dinar

Interest Rate Position

Positions as at:

30 May 2025

MAD	9.2593 Moroccan Dirham
MDL	17.132 Moldovan Leu
MGA	4531.43 Malagasy Ariary
MKD	54.2 Denar
MMK	2093.7 Kyat
MNT	3574 Tugrik
MOP	8.074 Pataca
MRO	356 Ouguiya
MUR	45.47 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.385 Mexican Peso
MXV	2.2866 Mexican Unidad de Inversion (UDI)
MYR	4.22 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.9328 Namibia Dollar
NGN	1585.73 Naira
NIO	36.6 Cordoba Oro
NOK	10.1868 Norwegian Krone
NPR	136.58 Nepalese Rupee
NZD	1.6756 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.6399 Nuevo Sol
PGK	3.9698 Kina
PHP	55.451 Philippine Peso
PKR	282.24 Pakistan Rupee
PLN	3.7494 Zloty
PYG	7984 Guarani
QAR	3.6329 Qatari Rial
RON	4.4666 Leu
RSD	103.7 Serbian Dinar
RUB	79.8705 Russian Ruble
RWF	1405.32 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	8.1235 Solomon Islands Dollar
SCR	14.3689 Seychelles Rupee
SDG	598.7002 Sudanese Pound
SEK	9.6578 Swedish Krona
SGD	1.2891 Singapore Dollar
SHP	0.7425 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

30 May 2025

SRD	36.3	Surinam Dollar
SSP	4432.3392	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.9353	Lilangeni
THB	32.67	Baht
TJS	9.91	Somoni
TMT	3.4945	New Manat
TND	2.99	Tunisian Dinar
TOP	2.3463	Pa'anga
TRY	38.99	Turkish Lira
TTD	6.7581	Trinidad and Tobago Dollar
TWD	29.897	New Taiwan Dollar
TZS	2670	Tanzanian Shilling
UAH	41.527	Hryvnia
UGX	3638	Uganda Shilling
USD	1	US Dollar
UYU	41.55	Peso Uruguayo
UZS	12826.13	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25950	Dong
VUV	118.7	Vatu
WST	2.6385	Tala
XAF	580.8	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	575.75	CFA Franc BCEAO
XPF	105.34	CFP Franc
YER	243.28	Yemeni Rial
ZAR	17.9188	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 26 May 2025 to 30 May 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	142,920.46	241,651.42	384,571.88
Total	142,920.46	241,651.42	384,571.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	25,825	44,491	70,316
Total	25,825	44,491	70,316

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	29,242.26	10,281.30	66,595.04	108,897.90	5,970.01	6,603.60	152,003.13	4,978.65	384,571.88
Total	29,242.26	10,281.30	66,595.04	108,897.90	5,970.01	6,603.60	152,003.13	4,978.65	384,571.88

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,228	3,529	17,083	22,610	1,559	2,284	21,065	960	70,316
Total	1,228	3,529	17,083	22,610	1,559	2,284	21,065	960	70,316

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	325,713.55	34,131.63	11,852.14	5,034.30	7,595.62	197.24	47.39	384,571.88
Total	325,713.55	34,131.63	11,852.14	5,034.30	7,595.62	197.24	47.39	384,571.88

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	67,111	2,110	473	242	350	29	2	70,316
Total	67,111	2,110	473	242	350	29	2	70,316

Interest Rate Turnover

Turnover for the period: 26 May 2025 to 30 May 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	22,827.98	228,453.61	251,281.59
Floating vs. Fixed	432,661.65	323,695.53	756,357.18
Overnight Index Swap	647,226.39	992,197.23	1,639,423.62
Total	1,102,716.02	1,544,346.37	2,647,062.39

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	282	815	1,097
Floating vs. Fixed	9,800	4,602	14,402
Overnight Index Swap	6,883	4,212	11,095
Total	16,964	9,629	26,593

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	11,392.57	0.00	7,541.00	0.00	0.00	12,279.15	220,068.87	251,281.59
Floating vs. Fixed	5,831.31	204,875.03	8,359.00	0.92	567.72	222,877.51	313,845.68	756,357.18
Overnight Index Swap	465,675.86	0.00	11,622.53	3,282.46	899,197.05	0.00	259,645.72	1,639,423.62
Total	482,899.75	204,875.03	27,522.52	3,283.38	899,764.77	235,156.67	793,560.27	2,647,062.39

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	151	0	130	0	0	246	570	1,097
Floating vs. Fixed	166	3,714	372	4	28	5,102	5,016	14,402
Overnight Index Swap	4,518	0	88	67	3,344	0	3,079	11,095
Total	4,835	3,714	590	71	3,372	5,348	8,664	26,593

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	182,505.67	26,921.91	19,450.60	15,480.47	1,957.21	3,223.30	1,742.44	251,281.59
Floating vs. Fixed	359,047.63	150,521.45	154,559.44	79,018.61	11,120.88	1,009.45	1,079.71	756,357.18
Overnight Index Swap	1,103,825.44	170,042.52	181,931.54	128,247.90	38,710.80	3,263.50	13,401.92	1,639,423.62
Total	1,645,378.74	347,485.88	355,941.57	222,746.99	51,788.89	7,496.25	16,224.07	2,647,062.39

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	213	169	192	222	89	60	152	1,097
Floating vs. Fixed	3,562	2,047	3,856	3,897	733	115	193	14,402
Overnight Index Swap	1,716	1,467	3,185	2,601	1,141	194	792	11,095
Total	5,491	3,683	7,233	6,720	1,963	369	1,136	26,593