

## Foreign Exchange Position

Positions as at: 06 June 2025

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	471,144.79	1,258,807.46	1,729,952.25
<b>Total</b>	<b>471,144.79</b>	<b>1,258,807.46</b>	<b>1,729,952.25</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	71,983	238,852	310,835
<b>Total</b>	<b>71,983</b>	<b>238,852</b>	<b>310,835</b>

### 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	178,899.28	45,531.71	269,404.94	418,033.85	31,783.50	29,217.37	727,437.34	29,644.26	1,729,952.25
<b>Total</b>	<b>178,899.28</b>	<b>45,531.71</b>	<b>269,404.94</b>	<b>418,033.85</b>	<b>31,783.50</b>	<b>29,217.37</b>	<b>727,437.34</b>	<b>29,644.26</b>	<b>1,729,952.25</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,142	18,279	72,648	90,203	6,757	9,822	100,525	4,459	310,835
<b>Total</b>	<b>8,142</b>	<b>18,279</b>	<b>72,648</b>	<b>90,203</b>	<b>6,757</b>	<b>9,822</b>	<b>100,525</b>	<b>4,459</b>	<b>310,835</b>

### 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	1,336,644.16	197,348.18	97,372.38	56,299.62	27,705.77	13,614.57	967.57	1,729,952.25
<b>Total</b>	<b>1,336,644.16</b>	<b>197,348.18</b>	<b>97,372.38</b>	<b>56,299.62</b>	<b>27,705.77</b>	<b>13,614.57</b>	<b>967.57</b>	<b>1,729,952.25</b>

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	282,680	13,694	6,565	3,619	2,912	1,296	69	310,835
<b>Total</b>	<b>282,680</b>	<b>13,694</b>	<b>6,565</b>	<b>3,619</b>	<b>2,912</b>	<b>1,296</b>	<b>69</b>	<b>310,835</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	69.3	Afghani
ALL	85.84	Lek
AMD	382.94	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.955	Kwanza
ARS	1185	Argentine Peso
AUD	1.5396	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7126	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	121.7	Taka
BGN	1.7129	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2939	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

06 June 2025

BND	1.2855	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.6362	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.872	Ngultrum
BWP	13.4048	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3675	Canadian Dollar
CDF	2859	Congolese Franc
CHF	0.8181	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	937.3	Chilean Peso
CNY	7.1844	Yuan Renminbi
COP	4108.5	Colombian Peso
COU	0.0905	Unidad de Valor Real
CRC	506.06	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.55	Cape Verde Escudo
CZK	21.711	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5311	Danish Krone
DOP	58.8	Dominican Peso
DZD	131.3479	Algerian Dinar
EGP	49.62	Egyptian Pound
ERN	15	Nakfa
ETB	133.872	Ethiopian Birr
EUR	0.8758	Euro
FJD	2.2207	Fiji Dollar
FKP	0.7372	Falkland Islands Pound
GBP	0.7376	Pound Sterling
GEL	2.702	Lari
GHS	10.2	Cedi
GIP	0.7372	Gibraltar Pound
GMD	72.45	Dalasi
GNF	8635	Guinea Franc
GTQ	7.675	Quetzal
GYD	208.59	Guyana Dollar
HKD	7.846	Hong Kong Dollar
HNL	25.9551	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.3284	Gourde
HUF	353.05	Forint
IDR	16285	Rupiah
ILS	3.4777	New Israeli Sheqel
INR	85.847	Indian Rupee

## Foreign Exchange Position

Positions as at:

06 June 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	126.51	Iceland Krona
JMD	158.45	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	142.76	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
KHR	3996.999	Riel
KMF	431.38	Comoro Franc
KPW	130	North Korean Won
KRW	1361.04	Won
KWD	0.306	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	510	Tenge
LAK	21461.5	Kip
LBP	89500	Lebanese Pound
LKR	299.25	Sri Lanka Rupee
LRD	197	Liberian Dollar
LSL	17.8053	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4336	Libyan Dinar
MAD	9.1648	Moroccan Dirham
MDL	17.1657	Moldovan Leu
MGA	4501.86	Malagasy Ariary
MKD	53.59	Denar
MMK	2093.7	Kyat
MNT	3571	Tugrik
MOP	8.082	Pataca
MRO	356	Ouguiya
MUR	45.65	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	19.1909	Mexican Peso
MXV	2.2634	Mexican Unidad de Inversion (UDI)
MYR	4.244	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.8215	Namibia Dollar
NGN	1575.52	Naira
NIO	36.6	Cordoba Oro
NOK	10.092	Norwegian Krone
NPR	137.44	Nepalese Rupee
NZD	1.6589	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.614	Nuevo Sol

## Foreign Exchange Position

Positions as at:

06 June 2025

PGK	3.9746	Kina
PHP	55.712	Philippine Peso
PKR	281.92	Pakistan Rupee
PLN	3.7424	Zloty
PYG	7976	Guarani
QAR	3.6326	Qatari Rial
RON	4.4229	Leu
RSD	102.62	Serbian Dinar
RUB	79.2455	Russian Ruble
RWF	1440	Rwanda Franc
SAR	3.7497	Saudi Riyal
SBD	8.1235	Solomon Islands Dollar
SCR	14.2169	Seychelles Rupee
SDG	598.7002	Sudanese Pound
SEK	9.567	Swedish Krona
SGD	1.2855	Singapore Dollar
SHP	0.7379	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.4	Surinam Dollar
SSP	4445.9467	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYR	13000	Syrian Pound
SZL	17.824	Lilangeni
THB	32.61	Baht
TJS	9.85	Somoni
TMT	3.4945	New Manat
TND	2.9398	Tunisian Dinar
TOP	2.3408	Pa'anga
TRY	39.1697	Turkish Lira
TTD	6.708	Trinidad and Tobago Dollar
TWD	29.942	New Taiwan Dollar
TZS	2640	Tanzanian Shilling
UAH	41.534	Hryvnia
UGX	3635	Uganda Shilling
USD	1	US Dollar
UYU	41.49	Peso Uruguayo
UZS	12820.5	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26071	Dong
VUV	118.4	Vatu
WST	2.6385	Tala
XAF	574.49	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	572.55	CFA Franc BCEAO
XPF	104.18	CFP Franc

## Foreign Exchange Position

Positions as at:

06 June 2025

YER	243	Yemeni Rial
ZAR	17.835	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

06 June 2025

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	782,279.06	327,310.60	1,109,589.66
Floating vs. Fixed	9,596,534.46	2,807,849.09	12,404,383.55
Overnight Index Swap	6,819,327.02	3,817,552.22	10,636,879.23
<b>Total</b>	<b>17,198,140.54</b>	<b>6,952,711.91</b>	<b>24,150,852.45</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,124	4,977	19,100
Floating vs. Fixed	269,084	86,463	355,547
Overnight Index Swap	195,789	46,157	241,946
<b>Total</b>	<b>478,997</b>	<b>137,596</b>	<b>616,592</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	146,020.21	0.00	23,027.11	56.32	47,833.02	188,885.77	703,767.24	1,109,589.66
Floating vs. Fixed	592,806.06	5,121,743.51	482,125.10	9,439.94	62,934.91	2,352,899.81	3,782,434.22	12,404,383.55
Overnight Index Swap	4,977,087.45	5,841.13	237,517.88	132,167.49	3,319,931.65	2,095.62	1,962,238.02	10,636,879.23
<b>Total</b>	<b>5,715,913.72</b>	<b>5,127,584.64</b>	<b>742,670.09</b>	<b>141,663.75</b>	<b>3,430,699.58</b>	<b>2,543,881.19</b>	<b>6,448,439.47</b>	<b>24,150,852.45</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,185	0	187	8	1,037	6,236	7,448	19,100
Floating vs. Fixed	17,712	107,909	21,669	276	2,832	77,412	127,738	355,547
Overnight Index Swap	134,173	183	3,212	1,974	34,341	70	67,993	241,946
<b>Total</b>	<b>156,069</b>	<b>108,092</b>	<b>25,068</b>	<b>2,258</b>	<b>38,210</b>	<b>83,718</b>	<b>203,179</b>	<b>616,592</b>

### 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	486,405.60	193,637.69	271,247.42	106,439.32	25,473.46	13,725.32	12,660.85	1,109,589.66
Floating vs. Fixed	5,329,124.25	2,226,871.24	3,574,654.99	1,008,116.88	133,370.08	62,585.04	69,661.08	12,404,383.55
Overnight Index Swap	5,330,770.60	1,623,769.71	2,011,545.26	1,117,738.89	172,893.21	183,406.47	196,755.09	10,636,879.23
<b>Total</b>	<b>11,146,300.44</b>	<b>4,044,278.64</b>	<b>5,857,447.67</b>	<b>2,232,295.09</b>	<b>331,736.76</b>	<b>259,716.83</b>	<b>279,077.03</b>	<b>24,150,852.45</b>

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	4,039	3,406	6,653	2,975	922	514	591	19,100
Floating vs. Fixed	85,695	60,475	131,940	59,434	8,716	4,018	5,270	355,547
Overnight Index Swap	43,397	37,933	85,405	50,924	7,290	6,415	10,583	241,946
<b>Total</b>	<b>133,131</b>	<b>101,813</b>	<b>223,998</b>	<b>113,333</b>	<b>16,928</b>	<b>10,947</b>	<b>16,444</b>	<b>616,592</b>

### Foreign Exchange Rate

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## Interest Rate Position

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06 June 2025

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AOA	911.955	Kwanza
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EGP	49.62	Egyptian Pound
ERN	15	Nakfa

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ETB	133.872	Ethiopian Birr
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4336	Libyan Dinar

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Positions as at:

06 June 2025

MAD	9.1648 Moroccan Dirham
MDL	17.1657 Moldovan Leu
MGA	4501.86 Malagasy Ariary
MKD	53.59 Denar
MMK	2093.7 Kyat
MNT	3571 Tugrik
MOP	8.082 Pataca
MRO	356 Ouguiya
MUR	45.65 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	19.1909 Mexican Peso
MXV	2.2634 Mexican Unidad de Inversion (UDI)
MYR	4.244 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.8215 Namibia Dollar
NGN	1575.52 Naira
NIO	36.6 Cordoba Oro
NOK	10.092 Norwegian Krone
NPR	137.44 Nepalese Rupee
NZD	1.6589 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.614 Nuevo Sol
PGK	3.9746 Kina
PHP	55.712 Philippine Peso
PKR	281.92 Pakistan Rupee
PLN	3.7424 Zloty
PYG	7976 Guarani
QAR	3.6326 Qatari Rial
RON	4.4229 Leu
RSD	102.62 Serbian Dinar
RUB	79.2455 Russian Ruble
RWF	1440 Rwanda Franc
SAR	3.7497 Saudi Riyal
SBD	8.1235 Solomon Islands Dollar
SCR	14.2169 Seychelles Rupee
SDG	598.7002 Sudanese Pound
SEK	9.567 Swedish Krona
SGD	1.2855 Singapore Dollar
SHP	0.7379 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

06 June 2025

SRD	36.4 Surinam Dollar
SSP	4445.9467 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.824 Lilangeni
THB	32.61 Baht
TJS	9.85 Somoni
TMT	3.4945 New Manat
TND	2.9398 Tunisian Dinar
TOP	2.3408 Pa'anga
TRY	39.1697 Turkish Lira
TTD	6.708 Trinidad and Tobago Dollar
TWD	29.942 New Taiwan Dollar
TZS	2640 Tanzanian Shilling
UAH	41.534 Hryvnia
UGX	3635 Uganda Shilling
USD	1 US Dollar
UYU	41.49 Peso Uruguayo
UZS	12820.5 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26071 Dong
VUV	118.4 Vatu
WST	2.6385 Tala
XAF	574.49 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	572.55 CFA Franc BCEAO
XPF	104.18 CFP Franc
YER	243 Yemeni Rial
ZAR	17.835 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

02 June 2025 to

06 June 2025

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	117,790.41	211,288.39	329,078.80
<b>Total</b>	<b>117,790.41</b>	<b>211,288.39</b>	<b>329,078.80</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	20,373	42,301	62,674
<b>Total</b>	<b>20,373</b>	<b>42,301</b>	<b>62,674</b>

### 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	17,913.62	13,134.52	55,652.06	75,647.19	7,786.65	7,842.91	137,816.65	13,285.20	329,078.80
<b>Total</b>	<b>17,913.62</b>	<b>13,134.52</b>	<b>55,652.06</b>	<b>75,647.19</b>	<b>7,786.65</b>	<b>7,842.91</b>	<b>137,816.65</b>	<b>13,285.20</b>	<b>329,078.80</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	959	3,618	16,289	18,047	1,693	1,725	18,556	1,788	62,674
<b>Total</b>	<b>959</b>	<b>3,618</b>	<b>16,289</b>	<b>18,047</b>	<b>1,693</b>	<b>1,725</b>	<b>18,556</b>	<b>1,788</b>	<b>62,674</b>

### 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	278,670.88	37,254.76	7,548.76	2,278.97	3,000.32	325.11	0.00	329,078.80
<b>Total</b>	<b>278,670.88</b>	<b>37,254.76</b>	<b>7,548.76</b>	<b>2,278.97</b>	<b>3,000.32</b>	<b>325.11</b>	<b>0.00</b>	<b>329,078.80</b>

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	58,064	3,835	395	127	219	34	0	62,674
<b>Total</b>	<b>58,064</b>	<b>3,835</b>	<b>395</b>	<b>127</b>	<b>219</b>	<b>34</b>	<b>0</b>	<b>62,674</b>

## Interest Rate Turnover

Turnover for the period:

02 June 2025 to

06 June 2025

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	44,524.64	208,050.42	252,575.06
Floating vs. Fixed	396,317.65	325,660.22	721,977.86
Overnight Index Swap	826,905.87	636,453.49	1,463,359.36
<b>Total</b>	<b>1,267,748.15</b>	<b>1,170,164.12</b>	<b>2,437,912.27</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	176	822	997
Floating vs. Fixed	9,607	5,068	14,675
Overnight Index Swap	8,891	3,201	12,092
<b>Total</b>	<b>18,673</b>	<b>9,091</b>	<b>27,764</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,528.40	0.00	6,762.13	0.00	0.00	4,873.40	233,411.13	252,575.06
Floating vs. Fixed	5,424.53	182,062.31	18,319.93	0.21	138.52	193,959.00	322,073.37	721,977.86
Overnight Index Swap	532,256.73	0.00	16,628.00	4,204.25	401,239.27	0.00	509,031.12	1,463,359.36
<b>Total</b>	<b>545,209.67</b>	<b>182,062.31</b>	<b>41,710.05</b>	<b>4,204.46</b>	<b>401,377.78</b>	<b>198,832.40</b>	<b>1,064,515.61</b>	<b>2,437,912.27</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	134	0	84	0	0	151	628	997
Floating vs. Fixed	201	3,721	940	1	13	4,094	5,706	14,675
Overnight Index Swap	4,345	0	103	77	2,225	0	5,343	12,092
<b>Total</b>	<b>4,679</b>	<b>3,721</b>	<b>1,126</b>	<b>78</b>	<b>2,238</b>	<b>4,245</b>	<b>11,677</b>	<b>27,764</b>

### 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	184,107.51	24,383.77	24,040.01	13,652.16	1,952.59	3,123.10	1,315.91	252,575.06
Floating vs. Fixed	280,747.12	159,770.95	167,954.76	95,351.44	14,011.03	1,682.04	2,460.52	721,977.86
Overnight Index Swap	906,668.35	182,706.23	194,396.19	135,163.94	32,750.59	1,402.40	10,271.66	1,463,359.36
<b>Total</b>	<b>1,371,522.98</b>	<b>366,860.96</b>	<b>386,390.96</b>	<b>244,167.54</b>	<b>48,714.21</b>	<b>6,207.54</b>	<b>14,048.09</b>	<b>2,437,912.27</b>

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	171	95	254	210	89	49	131	997
Floating vs. Fixed	2,683	1,849	4,221	4,536	920	164	303	14,675
Overnight Index Swap	1,796	1,595	3,776	3,306	980	118	523	12,092
<b>Total</b>	<b>4,650</b>	<b>3,538</b>	<b>8,250</b>	<b>8,051</b>	<b>1,989</b>	<b>331</b>	<b>956</b>	<b>27,764</b>