

Foreign Exchange Position

Positions as at: 13 June 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	483,410.73	1,290,526.18	1,773,936.91
Total	483,410.73	1,290,526.18	1,773,936.91

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,310	235,405	302,714
Total	67,310	235,405	302,714

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	177,772.90	46,224.25	283,059.20	440,772.82	33,569.65	31,139.48	729,898.33	31,500.28	1,773,936.91
Total	177,772.90	46,224.25	283,059.20	440,772.82	33,569.65	31,139.48	729,898.33	31,500.28	1,773,936.91

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,991	18,815	71,176	85,605	7,332	9,849	97,044	4,902	302,714
Total	7,991	18,815	71,176	85,605	7,332	9,849	97,044	4,902	302,714

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	1,347,694.06	223,637.57	100,385.42	56,894.35	30,597.21	13,761.96	966.34	1,773,936.91
Total	1,347,694.06	223,637.57	100,385.42	56,894.35	30,597.21	13,761.96	966.34	1,773,936.91

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	271,340	16,581	6,741	3,635	3,029	1,319	69	302,714
Total	271,340	16,581	6,741	3,635	3,029	1,319	69	302,714

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6725	UAE Dirham
AFN	69.66	Afghani
ALL	85.08	Lek
AMD	382.25	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.955	Kwanza
ARS	1181	Argentine Peso
AUD	1.5378	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7024	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.7	Taka
BGN	1.7047	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2939.35	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

13 June 2025

BND	1.2839	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.536	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.47	Ngultrum
BWP	13.3333	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3672	Canadian Dollar
CDF	2861	Congolese Franc
CHF	0.8202	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	933.75	Chilean Peso
CNY	7.1928	Yuan Renminbi
COP	4176.6	Colombian Peso
COU	0.0893	Unidad de Valor Real
CRC	501.47	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.98	Cape Verde Escudo
CZK	21.543	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4935	Danish Krone
DOP	58.9	Dominican Peso
DZD	130.4821	Algerian Dinar
EGP	49.46	Egyptian Pound
ERN	15	Nakfa
ETB	134.6183	Ethiopian Birr
EUR	0.8705	Euro
FJD	2.2198	Fiji Dollar
FKP	0.7421	Falkland Islands Pound
GBP	0.7381	Pound Sterling
GEL	2.699	Lari
GHS	10.25	Cedi
GIP	0.7421	Gibraltar Pound
GMD	72.5	Dalasi
GNF	8630	Guinea Franc
GTQ	7.675	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8492	Hong Kong Dollar
HNL	25.9995	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.75	Gourde
HUF	347.93	Forint
IDR	16250	Rupiah
ILS	3.5274	New Israeli Sheqel
INR	85.44	Indian Rupee

Foreign Exchange Position

Positions as at:

13 June 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.87	Iceland Krona
JMD	159.21	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	144.54	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
KHR	4001	Riel
KMF	428.96	Comoro Franc
KPW	130	North Korean Won
KRW	1369.79	Won
KWD	0.3059	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	510.45	Tenge
LAK	21469	Kip
LBP	89500	Lebanese Pound
LKR	298.9	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	17.7293	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.45	Libyan Dinar
MAD	9.129	Moroccan Dirham
MDL	17.14	Moldovan Leu
MGA	4474.42	Malagasy Ariary
MKD	53.38	Denar
MMK	2093.7	Kyat
MNT	3575	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45.33	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.9059	Mexican Peso
MXV	2.2278	Mexican Unidad de Inversion (UDI)
MYR	4.235	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.7293	Namibia Dollar
NGN	1540.43	Naira
NIO	36.6	Cordoba Oro
NOK	10.0429	Norwegian Krone
NPR	136.82	Nepalese Rupee
NZD	1.6584	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.622	Nuevo Sol

Foreign Exchange Position

Positions as at:

13 June 2025

PGK	3.9714	Kina
PHP	55.78	Philippine Peso
PKR	282	Pakistan Rupee
PLN	3.6994	Zloty
PYG	7957	Guarani
QAR	3.633	Qatari Rial
RON	4.3704	Leu
RSD	101.89	Serbian Dinar
RUB	79.4955	Russian Ruble
RWF	1410.94	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.1235	Solomon Islands Dollar
SCR	14.4636	Seychelles Rupee
SDG	598.7502	Sudanese Pound
SEK	9.5509	Swedish Krona
SGD	1.2839	Singapore Dollar
SHP	0.7383	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37	Surinam Dollar
SSP	4461.8279	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.7293	Lilangeni
THB	32.58	Baht
TJS	9.95	Somoni
TMT	3.4945	New Manat
TND	2.9315	Tunisian Dinar
TOP	2.3079	Pa'anga
TRY	39.1473	Turkish Lira
TTD	6.7426	Trinidad and Tobago Dollar
TWD	29.863	New Taiwan Dollar
TZS	2600	Tanzanian Shilling
UAH	41.459	Hryvnia
UGX	3581	Uganda Shilling
USD	1	US Dollar
UYU	41.3	Peso Uruguayo
UZS	12641.56	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26010	Dong
VUV	117.7	Vatu
WST	2.6596	Tala
XAF	570.99	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	571.25	CFA Franc BCEAO
XPF	103.57	CFP Franc

Foreign Exchange Position

Positions as at:

13 June 2025

YER	243	Yemeni Rial
ZAR	17.7252	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

13 June 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	739,773.91	298,546.62	1,038,320.54
Floating vs. Fixed	9,685,338.64	2,837,514.39	12,522,853.03
Overnight Index Swap	6,910,260.77	3,814,066.84	10,724,327.61
Total	17,335,373.32	6,950,127.85	24,285,501.18

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,158	4,938	19,095
Floating vs. Fixed	270,346	87,023	357,368
Overnight Index Swap	196,856	46,796	243,652
Total	481,359	138,756	620,115

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	151,365.56	0.00	22,784.44	31.89	45,684.74	197,673.97	620,779.94	1,038,320.54
Floating vs. Fixed	600,311.17	5,212,303.18	479,704.06	9,435.03	64,349.25	2,393,560.25	3,763,190.10	12,522,853.03
Overnight Index Swap	4,956,127.23	5,834.31	239,066.73	132,375.04	3,509,544.45	2,094.76	1,879,285.10	10,724,327.61
Total	5,707,803.95	5,218,137.48	741,555.24	141,841.96	3,619,578.44	2,593,328.98	6,263,255.14	24,285,501.18

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,194	0	163	7	1,021	6,348	7,363	19,095
Floating vs. Fixed	17,702	109,236	21,317	278	2,771	78,231	127,835	357,368
Overnight Index Swap	135,243	183	3,251	1,996	34,999	70	67,910	243,652
Total	157,138	109,419	24,731	2,281	38,791	84,648	203,108	620,115

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	421,326.30	189,071.33	269,766.46	106,278.97	25,508.90	13,714.41	12,654.18	1,038,320.54
Floating vs. Fixed	5,386,481.28	2,234,697.34	3,609,850.42	1,028,600.52	132,895.70	60,984.73	69,343.03	12,522,853.03
Overnight Index Swap	5,404,689.97	1,620,319.26	2,018,567.80	1,123,825.89	173,356.13	183,688.44	199,880.13	10,724,327.61
Total	11,212,497.55	4,044,087.93	5,898,184.68	2,258,705.37	331,760.73	258,387.57	281,877.35	24,285,501.18

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	4,058	3,431	6,636	2,965	914	509	582	19,095
Floating vs. Fixed	86,506	60,718	132,737	59,693	8,571	3,933	5,212	357,368
Overnight Index Swap	44,192	38,142	85,579	51,259	7,387	6,413	10,681	243,652
Total	134,756	102,291	224,952	113,916	16,872	10,855	16,475	620,115

Foreign Exchange Rate

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AED	3.6725	UAE Dirham

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AFN	69.66	Afghani
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DZD	130.4821	Algerian Dinar
EGP	49.46	Egyptian Pound
ERN	15	Nakfa

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ETB	134.6183	Ethiopian Birr
EUR	0.8705	Euro
FJD	2.2198	Fiji Dollar
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LRD	198	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	5.45	Libyan Dinar

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MAD	9.129	Moroccan Dirham
MDL	17.14	Moldovan Leu
MGA	4474.42	Malagasy Ariary
MKD	53.38	Denar
MMK	2093.7	Kyat
MNT	3575	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45.33	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.9059	Mexican Peso
MXV	2.2278	Mexican Unidad de Inversion (UDI)
MYR	4.235	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.7293	Namibia Dollar
NGN	1540.43	Naira
NIO	36.6	Cordoba Oro
NOK	10.0429	Norwegian Krone
NPR	136.82	Nepalese Rupee
NZD	1.6584	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.622	Nuevo Sol
PGK	3.9714	Kina
PHP	55.78	Philippine Peso
PKR	282	Pakistan Rupee
PLN	3.6994	Zloty
PYG	7957	Guarani
QAR	3.633	Qatari Rial
RON	4.3704	Leu
RSD	101.89	Serbian Dinar
RUB	79.4955	Russian Ruble
RWF	1410.94	Rwanda Franc
SAR	3.7505	Saudi Riyal
SBD	8.1235	Solomon Islands Dollar
SCR	14.4636	Seychelles Rupee
SDG	598.7502	Sudanese Pound
SEK	9.5509	Swedish Krona
SGD	1.2839	Singapore Dollar
SHP	0.7383	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

Interest Rate Position

Positions as at:

13 June 2025

SRD	37	Surinam Dollar
SSP	4461.8279	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.7293	Lilangeni
THB	32.58	Baht
TJS	9.95	Somoni
TMT	3.4945	New Manat
TND	2.9315	Tunisian Dinar
TOP	2.3079	Pa'anga
TRY	39.1473	Turkish Lira
TTD	6.7426	Trinidad and Tobago Dollar
TWD	29.863	New Taiwan Dollar
TZS	2600	Tanzanian Shilling
UAH	41.459	Hryvnia
UGX	3581	Uganda Shilling
USD	1	US Dollar
UYU	41.3	Peso Uruguayo
UZS	12641.56	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26010	Dong
VUV	117.7	Vatu
WST	2.6596	Tala
XAF	570.99	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	571.25	CFA Franc BCEAO
XPF	103.57	CFP Franc
YER	243	Yemeni Rial
ZAR	17.7252	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

09 June 2025 to

13 June 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	153,037.18	262,829.62	415,866.80
Total	153,037.18	262,829.62	415,866.80

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,841	44,000	66,841
Total	22,841	44,000	66,841

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	16,835.76	12,053.85	63,370.11	140,191.69	9,455.28	8,312.19	159,963.45	5,684.46	415,866.80
Total	16,835.76	12,053.85	63,370.11	140,191.69	9,455.28	8,312.19	159,963.45	5,684.46	415,866.80

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	862	4,012	12,113	22,049	1,818	1,642	23,323	1,023	66,841
Total	862	4,012	12,113	22,049	1,818	1,642	23,323	1,023	66,841

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	336,231.98	57,774.29	10,152.42	3,534.19	7,572.45	526.48	75.00	415,866.80
Total	336,231.98	57,774.29	10,152.42	3,534.19	7,572.45	526.48	75.00	415,866.80

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	61,636	4,130	485	222	318	48	3	66,841
Total	61,636	4,130	485	222	318	48	3	66,841

Interest Rate Turnover

Turnover for the period:

09 June 2025 to

13 June 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	50,681.83	197,653.11	248,334.94
Floating vs. Fixed	584,667.80	378,909.75	963,577.56
Overnight Index Swap	1,096,089.02	544,835.78	1,640,924.80
Total	1,731,438.65	1,121,398.64	2,852,837.30

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	325	856	1,180
Floating vs. Fixed	11,067	5,543	16,609
Overnight Index Swap	10,421	3,727	14,148
Total	21,812	10,125	31,937

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	15,159.86	0.00	6,968.57	0.00	0.00	19,027.30	207,179.21	248,334.94
Floating vs. Fixed	19,729.20	329,206.00	7,276.65	2.10	4,322.22	201,554.96	401,486.43	963,577.56
Overnight Index Swap	610,972.20	0.00	10,695.37	2,773.00	634,446.66	0.00	382,037.57	1,640,924.80
Total	645,861.26	329,206.00	24,940.59	2,775.10	638,768.88	220,582.26	990,703.20	2,852,837.30

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	135	0	80	0	0	320	645	1,180
Floating vs. Fixed	210	5,010	362	3	91	3,919	7,014	16,609
Overnight Index Swap	4,682	0	113	89	3,341	0	5,924	14,148
Total	5,027	5,010	555	92	3,432	4,239	13,583	31,937

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	178,112.12	30,775.89	18,893.22	14,159.55	2,165.36	3,001.08	1,227.74	248,334.94
Floating vs. Fixed	415,998.80	154,763.86	243,530.26	129,400.97	15,437.37	1,953.19	2,493.09	963,577.56
Overnight Index Swap	1,023,474.44	167,421.10	237,629.89	158,081.22	31,924.37	5,902.17	16,491.61	1,640,924.80
Total	1,617,585.36	352,960.85	500,053.37	301,641.74	49,527.10	10,856.45	20,212.43	2,852,837.30

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	292	155	220	234	97	47	136	1,180
Floating vs. Fixed	3,459	2,033	5,062	4,750	894	192	221	16,609
Overnight Index Swap	2,176	2,062	3,940	3,886	1,092	260	733	14,148
Total	5,927	4,249	9,222	8,870	2,082	498	1,090	31,937