

Foreign Exchange Position

Positions as at: 20 June 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	438,802.73	1,152,149.88	1,590,952.61
Total	438,802.73	1,152,149.88	1,590,952.61

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,170	194,870	261,039
Total	66,170	194,870	261,039

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	176,949.72	38,582.07	244,710.97	367,173.31	22,182.90	29,122.68	682,010.98	30,219.99	1,590,952.61
Total	176,949.72	38,582.07	244,710.97	367,173.31	22,182.90	29,122.68	682,010.98	30,219.99	1,590,952.61

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,626	16,517	58,811	75,060	4,460	8,526	84,921	5,118	261,039
Total	7,626	16,517	58,811	75,060	4,460	8,526	84,921	5,118	261,039

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	1,224,725.48	175,473.99	89,356.25	58,678.24	28,192.96	13,693.03	832.67	1,590,952.61
Total	1,224,725.48	175,473.99	89,356.25	58,678.24	28,192.96	13,693.03	832.67	1,590,952.61

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	236,879	9,904	6,252	3,612	3,009	1,316	67	261,039
Total	236,879	9,904	6,252	3,612	3,009	1,316	67	261,039

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham
AFN	70.85	Afghani
ALL	85.11	Lek
AMD	383.44	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.955	Kwanza
ARS	1142	Argentine Peso
AUD	1.5363	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7032	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.8	Taka
BGN	1.7007	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2940.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

20 June 2025

BND	1.285	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.4909	Brazilian Real
BSD	1	Bahamian Dollar
BTN	86.459	Ngultrum
BWP	13.3869	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3695	Canadian Dollar
CDF	2865	Congolese Franc
CHF	0.8188	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	941.84	Chilean Peso
CNY	7.1888	Yuan Renminbi
COP	4067.5	Colombian Peso
COU	0.0913	Unidad de Valor Real
CRC	502.34	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.02	Cape Verde Escudo
CZK	21.594	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4964	Danish Krone
DOP	59.09	Dominican Peso
DZD	129.9758	Algerian Dinar
EGP	50.47	Egyptian Pound
ERN	15	Nakfa
ETB	135.3249	Ethiopian Birr
EUR	0.8709	Euro
FJD	2.2217	Fiji Dollar
FKP	0.7424	Falkland Islands Pound
GBP	0.7448	Pound Sterling
GEL	2.696	Lari
GHS	10.25	Cedi
GIP	0.7423	Gibraltar Pound
GMD	72.55	Dalasi
GNF	8628	Guinea Franc
GTQ	7.676	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	26.0213	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.8	Gourde
HUF	350.75	Forint
IDR	16295	Rupiah
ILS	3.4774	New Israeli Sheqel
INR	86.42	Indian Rupee

Foreign Exchange Position

Positions as at:

20 June 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.75	Iceland Krona
JMD	158.61	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	145.1	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
KHR	3995	Riel
KMF	428	Comoro Franc
KPW	130	North Korean Won
KRW	1375.7	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	519.14	Tenge
LAK	21462	Kip
LBP	89500	Lebanese Pound
LKR	300.4	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	18.0124	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4243	Libyan Dinar
MAD	9.1525	Moroccan Dirham
MDL	17	Moldovan Leu
MGA	4489.05	Malagasy Ariary
MKD	53.24	Denar
MMK	2093.7	Kyat
MNT	3579	Tugrik
MOP	8.075	Pataca
MRO	356	Ouguiya
MUR	45.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.996	Mexican Peso
MXV	2.2368	Mexican Unidad de Inversion (UDI)
MYR	4.248	Malaysian Ringgit
MZN	63.27	Metical
NAD	18.0124	Namibia Dollar
NGN	1543.71	Naira
NIO	36.6	Cordoba Oro
NOK	9.9674	Norwegian Krone
NPR	138.36	Nepalese Rupee
NZD	1.6581	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.594	Nuevo Sol

Foreign Exchange Position

Positions as at:

20 June 2025

PGK	3.9825	Kina
PHP	57.04	Philippine Peso
PKR	283.3	Pakistan Rupee
PLN	3.7209	Zloty
PYG	7956	Guarani
QAR	3.6339	Qatari Rial
RON	4.379	Leu
RSD	102.04	Serbian Dinar
RUB	78.4955	Russian Ruble
RWF	1418.5	Rwanda Franc
SAR	3.7517	Saudi Riyal
SBD	8.1367	Solomon Islands Dollar
SCR	14.1754	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	9.6428	Swedish Krona
SGD	1.285	Singapore Dollar
SHP	0.7452	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	38.171	Surinam Dollar
SSP	4463.5549	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.9665	Lilangeni
THB	32.65	Baht
TJS	9.76	Somoni
TMT	3.4945	New Manat
TND	2.9345	Tunisian Dinar
TOP	2.3386	Pa'anga
TRY	39.3921	Turkish Lira
TTD	6.7656	Trinidad and Tobago Dollar
TWD	29.545	New Taiwan Dollar
TZS	2600	Tanzanian Shilling
UAH	41.7072	Hryvnia
UGX	3596	Uganda Shilling
USD	1	US Dollar
UYU	40.9	Peso Uruguayo
UZS	12613.63	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26092	Dong
VUV	118.1	Vatu
WST	2.5907	Tala
XAF	571.24	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	565.75	CFA Franc BCEAO
XPF	103.61	CFP Franc

Foreign Exchange Position

Positions as at:

20 June 2025

YER	242.42	Yemeni Rial
ZAR	17.9763	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 20 June 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	759,604.38	285,822.79	1,045,427.17
Floating vs. Fixed	9,459,206.92	2,799,522.76	12,258,729.67
Overnight Index Swap	7,397,205.96	3,573,673.71	10,970,879.68
Total	17,616,017.26	6,659,019.26	24,275,036.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,226	4,935	19,160
Floating vs. Fixed	266,893	86,418	353,311
Overnight Index Swap	191,553	47,373	238,925
Total	472,671	138,725	611,396

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	169,791.25	0.00	23,522.41	31.60	43,305.04	203,489.45	605,287.42	1,045,427.17
Floating vs. Fixed	616,015.00	5,137,174.50	479,234.51	9,224.55	59,994.10	2,406,489.48	3,550,597.52	12,258,729.67
Overnight Index Swap	5,490,774.49	5,837.55	245,960.80	129,739.57	3,260,291.63	2,094.47	1,836,181.16	10,970,879.68
Total	6,276,580.75	5,143,012.05	748,717.72	138,995.72	3,363,590.78	2,612,073.41	5,992,066.10	24,275,036.52

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,179	0	184	7	996	6,440	7,355	19,160
Floating vs. Fixed	17,693	107,709	21,405	274	2,779	78,602	124,850	353,311
Overnight Index Swap	136,239	183	3,286	1,983	36,342	69	60,824	238,925
Total	158,110	107,892	24,875	2,264	40,117	85,110	193,029	611,396

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	426,645.43	192,619.09	269,076.57	105,481.85	25,288.85	13,680.78	12,634.61	1,045,427.17
Floating vs. Fixed	5,436,764.01	2,214,155.37	3,468,534.24	894,028.64	116,613.49	59,564.49	69,069.43	12,258,729.67
Overnight Index Swap	5,504,979.92	1,689,714.92	2,042,457.81	1,161,779.46	168,175.61	190,546.98	213,224.97	10,970,879.68
Total	11,368,389.36	4,096,489.38	5,780,068.62	2,161,289.95	310,077.95	263,792.25	294,929.01	24,275,036.52

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	4,122	3,491	6,589	2,951	910	509	588	19,160
Floating vs. Fixed	87,423	61,993	132,016	55,141	7,664	3,891	5,185	353,311
Overnight Index Swap	43,412	36,414	83,170	51,367	7,011	6,696	10,856	238,925
Total	134,957	101,898	221,774	109,458	15,585	11,096	16,629	611,396

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.672	UAE Dirham

Interest Rate Position

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20 June 2025

AFN	70.85	Afghani
ALL	85.11	Lek
AMD	383.44	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.955	Kwanza
ARS	1142	Argentine Peso
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DJF	177.6	Djibouti Franc
DKK	6.4964	Danish Krone
DOP	59.09	Dominican Peso
DZD	129.9758	Algerian Dinar
EGP	50.47	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

20 June 2025

ETB	135.3249	Ethiopian Birr
EUR	0.8709	Euro
FJD	2.2217	Fiji Dollar
FKP	0.7424	Falkland Islands Pound
GBP	0.7448	Pound Sterling
GEL	2.696	Lari
GHS	10.25	Cedi
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LRD	198	Liberian Dollar
LSL	18.0124	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4243	Libyan Dinar

Interest Rate Position

Positions as at:

20 June 2025

MAD	9.1525 Moroccan Dirham
MDL	17 Moldovan Leu
MGA	4489.05 Malagasy Ariary
MKD	53.24 Denar
MMK	2093.7 Kyat
MNT	3579 Tugrik
MOP	8.075 Pataca
MRO	356 Ouguiya
MUR	45.3 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.996 Mexican Peso
MXV	2.2368 Mexican Unidad de Inversion (UDI)
MYR	4.248 Malaysian Ringgit
MZN	63.27 Metical
NAD	18.0124 Namibia Dollar
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NIO	36.6 Cordoba Oro
NOK	9.9674 Norwegian Krone
NPR	138.36 Nepalese Rupee
NZD	1.6581 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.594 Nuevo Sol
PGK	3.9825 Kina
PHP	57.04 Philippine Peso
PKR	283.3 Pakistan Rupee
PLN	3.7209 Zloty
PYG	7956 Guarani
QAR	3.6339 Qatari Rial
RON	4.379 Leu
RSD	102.04 Serbian Dinar
RUB	78.4955 Russian Ruble
RWF	1418.5 Rwanda Franc
SAR	3.7517 Saudi Riyal
SBD	8.1367 Solomon Islands Dollar
SCR	14.1754 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	9.6428 Swedish Krona
SGD	1.285 Singapore Dollar
SHP	0.7452 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

20 June 2025

SRD	38.171 Surinam Dollar
SSP	4463.5549 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.9665 Lilangeni
THB	32.65 Baht
TJS	9.76 Somoni
TMT	3.4945 New Manat
TND	2.9345 Tunisian Dinar
TOP	2.3386 Pa'anga
TRY	39.3921 Turkish Lira
TTD	6.7656 Trinidad and Tobago Dollar
TWD	29.545 New Taiwan Dollar
TZS	2600 Tanzanian Shilling
UAH	41.7072 Hryvnia
UGX	3596 Uganda Shilling
USD	1 US Dollar
UYU	40.9 Peso Uruguayo
UZS	12613.63 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26092 Dong
VUV	118.1 Vatu
WST	2.5907 Tala
XAF	571.24 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	565.75 CFA Franc BCEAO
XPF	103.61 CFP Franc
YER	242.42 Yemeni Rial
ZAR	17.9763 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

16 June 2025 to

20 June 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	121,693.75	228,204.22	349,897.97
Total	121,693.75	228,204.22	349,897.97

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	26,471	43,512	69,983
Total	26,471	43,512	69,983

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	19,664.16	12,955.49	43,266.10	90,689.36	5,163.91	9,480.23	166,154.72	2,524.02	349,897.97
Total	19,664.16	12,955.49	43,266.10	90,689.36	5,163.91	9,480.23	166,154.72	2,524.02	349,897.97

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,035	5,102	12,654	21,880	1,109	2,954	24,340	911	69,983
Total	1,035	5,102	12,654	21,880	1,109	2,954	24,340	911	69,983

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	304,494.94	29,452.66	7,090.29	4,140.28	4,522.49	197.02	0.30	349,897.97
Total	304,494.94	29,452.66	7,090.29	4,140.28	4,522.49	197.02	0.30	349,897.97

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	67,012	2,139	349	185	264	33	2	69,983
Total	67,012	2,139	349	185	264	33	2	69,983

Interest Rate Turnover

Turnover for the period:

16 June 2025 to

20 June 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	66,022.54	193,287.05	259,309.60
Floating vs. Fixed	610,259.97	396,188.92	1,006,448.89
Overnight Index Swap	1,955,753.48	1,178,721.23	3,134,474.70
Total	2,632,035.99	1,768,197.20	4,400,233.19

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	284	875	1,159
Floating vs. Fixed	9,992	5,142	15,133
Overnight Index Swap	10,495	5,294	15,789
Total	20,771	11,310	32,080

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	67,277.90	0.00	10,652.19	0.00	0.00	14,184.71	167,194.80	259,309.60
Floating vs. Fixed	46,953.38	327,416.70	12,044.73	0.00	2,379.08	213,197.74	404,457.25	1,006,448.89
Overnight Index Swap	2,084,428.04	0.00	14,113.39	5,822.11	591,346.59	0.00	438,764.58	3,134,474.70
Total	2,198,659.33	327,416.70	36,810.31	5,822.11	593,725.68	227,382.45	1,010,416.63	4,400,233.19

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	143	0	170	0	0	298	548	1,159
Floating vs. Fixed	175	5,533	454	0	62	3,222	5,688	15,133
Overnight Index Swap	8,355	0	110	120	3,739	0	3,466	15,789
Total	8,673	5,533	734	120	3,801	3,520	9,701	32,080

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	174,301.50	40,290.15	23,081.48	15,238.80	2,285.75	2,947.07	1,164.84	259,309.60
Floating vs. Fixed	426,238.85	218,601.25	233,001.00	114,742.93	9,195.24	2,474.25	2,195.38	1,006,448.89
Overnight Index Swap	2,072,941.75	359,084.62	316,686.89	274,187.29	36,670.28	13,937.92	60,965.96	3,134,474.70
Total	2,673,482.10	617,976.02	572,769.37	404,169.02	48,151.27	19,359.23	64,326.18	4,400,233.19

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	252	167	244	206	89	52	150	1,159
Floating vs. Fixed	3,292	2,358	4,479	4,088	491	167	260	15,133
Overnight Index Swap	2,677	2,317	3,803	4,010	1,124	387	1,473	15,789
Total	6,221	4,842	8,525	8,303	1,704	605	1,883	32,080