

Foreign Exchange Position

Positions as at: 27 June 2025

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	465,113.22	1,211,992.28	1,677,105.49
Total	465,113.22	1,211,992.28	1,677,105.49

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	72,101	208,556	280,656
Total	72,101	208,556	280,656

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	188,594.88	43,778.64	249,525.10	384,297.44	23,274.69	27,896.45	725,084.17	34,654.12	1,677,105.49
Total	188,594.88	43,778.64	249,525.10	384,297.44	23,274.69	27,896.45	725,084.17	34,654.12	1,677,105.49

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,884	19,128	60,796	80,853	4,936	9,097	92,625	5,338	280,656
Total	7,884	19,128	60,796	80,853	4,936	9,097	92,625	5,338	280,656

By Product and Residual Maturity

Outstanding Notional (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	1,304,788.31	178,537.36	91,730.04	60,613.50	27,075.92	13,484.72	875.65	1,677,105.49
Total	1,304,788.31	178,537.36	91,730.04	60,613.50	27,075.92	13,484.72	875.65	1,677,105.49

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	255,986	10,200	6,313	3,781	3,018	1,290	68	280,656
Total	255,986	10,200	6,313	3,781	3,018	1,290	68	280,656

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6723	UAE Dirham
AFN	70.27	Afghani
ALL	83.89	Lek
AMD	384.29	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.955	Kwanza
ARS	1188.5	Argentine Peso
AUD	1.5352	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.677	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.8	Taka
BGN	1.6829	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2941.75	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

27 June 2025

BND	1.2777	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.5629	Brazilian Real
BSD	1	Bahamian Dollar
BTN	86.046	Ngultrum
BWP	13.3511	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3725	Canadian Dollar
CDF	2865	Congolese Franc
CHF	0.8046	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	935.34	Chilean Peso
CNY	7.1764	Yuan Renminbi
COP	4052	Colombian Peso
COU	0.0917	Unidad de Valor Real
CRC	502.718	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.55	Cape Verde Escudo
CZK	21.201	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.3983	Danish Krone
DOP	59.2	Dominican Peso
DZD	129.4561	Algerian Dinar
EGP	49.85	Egyptian Pound
ERN	15	Nakfa
ETB	135.2993	Ethiopian Birr
EUR	0.8576	Euro
FJD	2.2183	Fiji Dollar
FKP	0.7325	Falkland Islands Pound
GBP	0.7317	Pound Sterling
GEL	2.694	Lari
GHS	10.3	Cedi
GIP	0.7324	Gibraltar Pound
GMD	72.45	Dalasi
GNF	8626	Guinea Franc
GTQ	7.68	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8499	Hong Kong Dollar
HNL	26.0458	Lempira
HRK	7.0385	Croatian Kuna
HTG	131	Gourde
HUF	343.45	Forint
IDR	16285	Rupiah
ILS	3.3943	New Israeli Sheqel
INR	86.03	Indian Rupee

Foreign Exchange Position

Positions as at:

27 June 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.83	Iceland Krona
JMD	159.37	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	145.25	Yen
KES	129	Kenyan Shilling
KGS	87.2667	Som
KHR	3999	Riel
KMF	424.04	Comoro Franc
KPW	130	North Korean Won
KRW	1359.03	Won
KWD	0.3053	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	518.09	Tenge
LAK	21452	Kip
LBP	89500	Lebanese Pound
LKR	300.1	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	17.7252	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4023	Libyan Dinar
MAD	9.074	Moroccan Dirham
MDL	16.92	Moldovan Leu
MGA	4382.69	Malagasy Ariary
MKD	52.79	Denar
MMK	2093.7	Kyat
MNT	3580	Tugrik
MOP	8.086	Pataca
MRO	356	Ouguiya
MUR	45.23	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.921	Mexican Peso
MXV	2.2266	Mexican Unidad de Inversion (UDI)
MYR	4.235	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.7494	Namibia Dollar
NGN	1547.44	Naira
NIO	36.6	Cordoba Oro
NOK	10.1227	Norwegian Krone
NPR	137.72	Nepalese Rupee
NZD	1.6551	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.571	Nuevo Sol

Foreign Exchange Position

Positions as at:

27 June 2025

PGK	3.9841	Kina
PHP	56.674	Philippine Peso
PKR	283.4	Pakistan Rupee
PLN	3.642	Zloty
PYG	7959	Guarani
QAR	3.636	Qatari Rial
RON	4.3364	Leu
RSD	100.4	Serbian Dinar
RUB	78.2455	Russian Ruble
RWF	1427.7	Rwanda Franc
SAR	3.7504	Saudi Riyal
SBD	8.1367	Solomon Islands Dollar
SCR	14.3172	Seychelles Rupee
SDG	598.7502	Sudanese Pound
SEK	9.4682	Swedish Krona
SGD	1.2777	Singapore Dollar
SHP	0.7318	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.509	Surinam Dollar
SSP	4486.1796	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.7465	Lilangeni
THB	32.49	Baht
TJS	9.85	Somoni
TMT	3.4945	New Manat
TND	2.885	Tunisian Dinar
TOP	2.3381	Pa'anga
TRY	39.7173	Turkish Lira
TTD	6.763	Trinidad and Tobago Dollar
TWD	29.296	New Taiwan Dollar
TZS	2620	Tanzanian Shilling
UAH	41.6255	Hryvnia
UGX	3590	Uganda Shilling
USD	1	US Dollar
UYU	40.2	Peso Uruguayo
UZS	12526.78	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26150	Dong
VUV	117.9	Vatu
WST	2.6976	Tala
XAF	562.57	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	561.75	CFA Franc BCEAO
XPF	102.02	CFP Franc

Foreign Exchange Position

Positions as at:

27 June 2025

YER	242.05	Yemeni Rial
ZAR	17.7443	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 27 June 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	768,036.57	261,926.73	1,029,963.31
Floating vs. Fixed	9,512,903.84	2,820,969.48	12,333,873.32
Overnight Index Swap	7,560,367.00	3,405,191.30	10,965,558.30
Total	17,841,307.41	6,488,087.52	24,329,394.93

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,391	4,975	19,365
Floating vs. Fixed	267,247	86,938	354,184
Overnight Index Swap	193,785	46,462	240,247
Total	475,422	138,374	613,796

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	164,023.17	0.00	24,170.24	32.17	41,975.64	201,814.77	597,947.31	1,029,963.31
Floating vs. Fixed	627,768.30	5,188,567.88	490,066.03	9,388.23	60,137.61	2,427,807.60	3,530,137.68	12,333,873.32
Overnight Index Swap	5,261,272.50	5,848.61	216,766.04	128,815.75	3,439,222.97	2,193.81	1,911,438.62	10,965,558.30
Total	6,053,063.97	5,194,416.50	731,002.31	138,236.15	3,541,336.21	2,631,816.19	6,039,523.61	24,329,394.93

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,184	0	182	7	971	6,419	7,603	19,365
Floating vs. Fixed	17,697	108,787	21,610	273	2,793	79,164	123,862	354,184
Overnight Index Swap	135,646	186	3,260	1,973	37,521	71	61,590	240,247
Total	157,526	108,973	25,052	2,253	41,285	85,653	193,055	613,796

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	409,722.58	189,122.27	271,190.64	107,228.23	25,834.96	14,042.43	12,822.19	1,029,963.31
Floating vs. Fixed	5,491,513.83	2,201,525.09	3,489,886.42	901,241.21	119,733.29	60,345.25	69,628.24	12,333,873.32
Overnight Index Swap	5,553,683.49	1,678,964.48	2,023,908.08	1,143,035.51	167,663.46	193,307.82	204,995.46	10,965,558.30
Total	11,454,919.89	4,069,611.83	5,784,985.14	2,151,504.95	313,231.71	267,695.50	287,445.90	24,329,394.93

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	4,105	3,510	6,653	3,013	946	536	602	19,365
Floating vs. Fixed	88,125	61,662	132,056	55,346	7,831	3,918	5,249	354,184
Overnight Index Swap	43,736	36,648	83,714	51,495	7,075	6,778	10,801	240,247
Total	135,966	101,819	222,423	109,854	15,852	11,232	16,652	613,796

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6723	UAE Dirham

Interest Rate Position

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AFN	70.27	Afghani
ALL	83.89	Lek
AMD	384.29	Armenian Dram
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AOA	911.955	Kwanza
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DOP	59.2	Dominican Peso
DZD	129.4561	Algerian Dinar
EGP	49.85	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	135.2993	Ethiopian Birr
EUR	0.8576	Euro
FJD	2.2183	Fiji Dollar
FKP	0.7325	Falkland Islands Pound
GBP	0.7317	Pound Sterling
GEL	2.694	Lari
GHS	10.3	Cedi
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GMD	72.45	Dalasi
GNF	8626	Guinea Franc
GTQ	7.68	Quetzal
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IRR	42000	Iranian Rial
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JMD	159.37	Jamaican Dollar
JOD	0.708	Jordanian Dinar
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KES	129	Kenyan Shilling
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KRW	1359.03	Won
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KYD	0.8275	Cayman Islands Dollar
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LKR	300.1	Sri Lanka Rupee
LRD	198	Liberian Dollar
LSL	17.7252	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4023	Libyan Dinar

Interest Rate Position

Positions as at:

27 June 2025

MAD	9.074 Moroccan Dirham
MDL	16.92 Moldovan Leu
MGA	4382.69 Malagasy Ariary
MKD	52.79 Denar
MMK	2093.7 Kyat
MNT	3580 Tugrik
MOP	8.086 Pataca
MRO	356 Ouguiya
MUR	45.23 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.921 Mexican Peso
MXV	2.2266 Mexican Unidad de Inversion (UDI)
MYR	4.235 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.7494 Namibia Dollar
NGN	1547.44 Naira
NIO	36.6 Cordoba Oro
NOK	10.1227 Norwegian Krone
NPR	137.72 Nepalese Rupee
NZD	1.6551 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.571 Nuevo Sol
PGK	3.9841 Kina
PHP	56.674 Philippine Peso
PKR	283.4 Pakistan Rupee
PLN	3.642 Zloty
PYG	7959 Guarani
QAR	3.636 Qatari Rial
RON	4.3364 Leu
RSD	100.4 Serbian Dinar
RUB	78.2455 Russian Ruble
RWF	1427.7 Rwanda Franc
SAR	3.7504 Saudi Riyal
SBD	8.1367 Solomon Islands Dollar
SCR	14.3172 Seychelles Rupee
SDG	598.7502 Sudanese Pound
SEK	9.4682 Swedish Krona
SGD	1.2777 Singapore Dollar
SHP	0.7318 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

27 June 2025

SRD	37.509	Surinam Dollar
SSP	4486.1796	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.7465	Lilangeni
THB	32.49	Baht
TJS	9.85	Somoni
TMT	3.4945	New Manat
TND	2.885	Tunisian Dinar
TOP	2.3381	Pa'anga
TRY	39.7173	Turkish Lira
TTD	6.763	Trinidad and Tobago Dollar
TWD	29.296	New Taiwan Dollar
TZS	2620	Tanzanian Shilling
UAH	41.6255	Hryvnia
UGX	3590	Uganda Shilling
USD	1	US Dollar
UYU	40.2	Peso Uruguayo
UZS	12526.78	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26150	Dong
VUV	117.9	Vatu
WST	2.6976	Tala
XAF	562.57	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	561.75	CFA Franc BCEAO
XPF	102.02	CFP Franc
YER	242.05	Yemeni Rial
ZAR	17.7443	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 23 June 2025 to 27 June 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	165,699.87	279,210.25	444,910.12
Total	165,699.87	279,210.25	444,910.12

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	31,095	52,647	83,741
Total	31,095	52,647	83,741

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	29,091.82	13,109.14	67,458.15	118,292.33	5,562.22	5,974.74	194,687.09	10,734.62	444,910.12
Total	29,091.82	13,109.14	67,458.15	118,292.33	5,562.22	5,974.74	194,687.09	10,734.62	444,910.12

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,088	5,162	15,831	27,059	1,274	2,742	29,775	811	83,741
Total	1,088	5,162	15,831	27,059	1,274	2,742	29,775	811	83,741

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	397,960.44	26,147.98	11,554.57	4,454.99	4,434.24	245.78	112.12	444,910.12
Total	397,960.44	26,147.98	11,554.57	4,454.99	4,434.24	245.78	112.12	444,910.12

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	81,242	1,326	541	268	317	44	3	83,741
Total	81,242	1,326	541	268	317	44	3	83,741

Interest Rate Turnover

Turnover for the period: 23 June 2025 to 27 June 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	34,479.39	159,833.54	194,312.93
Floating vs. Fixed	428,550.81	312,303.61	740,854.43
Overnight Index Swap	964,297.78	464,333.41	1,428,631.19
Total	1,427,327.98	936,470.56	2,363,798.55

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	547	894	1,441
Floating vs. Fixed	9,116	4,933	14,049
Overnight Index Swap	7,806	3,241	11,047
Total	17,469	9,068	26,536

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	18,194.99	0.00	9,177.28	0.00	0.00	6,777.33	160,163.33	194,312.93
Floating vs. Fixed	54,211.75	223,214.44	17,439.45	0.00	416.73	186,181.97	259,390.08	740,854.43
Overnight Index Swap	605,867.82	0.28	9,962.47	2,130.35	413,553.65	198.73	396,917.88	1,428,631.19
Total	678,274.56	223,214.72	36,579.20	2,130.35	413,970.38	193,158.04	816,471.29	2,363,798.55

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	150	0	121	0	0	184	986	1,441
Floating vs. Fixed	253	3,991	536	0	25	3,497	5,747	14,049
Overnight Index Swap	4,769	2	108	51	2,699	4	3,415	11,047
Total	5,172	3,993	765	51	2,724	3,685	10,148	26,536

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	124,226.19	21,690.96	22,063.16	17,617.13	3,535.16	3,572.36	1,607.97	194,312.93
Floating vs. Fixed	354,530.68	167,453.80	130,591.31	71,920.41	11,572.53	2,035.05	2,750.64	740,854.43
Overnight Index Swap	918,617.37	166,873.39	177,659.39	127,063.27	22,123.42	2,441.22	13,853.14	1,428,631.19
Total	1,397,374.24	356,018.15	330,313.86	216,600.81	37,231.11	8,048.63	18,211.75	2,363,798.55

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	202	119	335	361	164	94	168	1,441
Floating vs. Fixed	3,142	2,143	3,617	4,015	648	174	311	14,049
Overnight Index Swap	1,827	1,608	2,891	2,768	936	161	856	11,047
Total	5,171	3,870	6,843	7,143	1,747	429	1,334	26,536