

## Foreign Exchange Position

Positions as at: 04 July 2025

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	462,638.36	1,196,789.69	1,659,428.04
<b>Total</b>	<b>462,638.36</b>	<b>1,196,789.69</b>	<b>1,659,428.04</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,748	204,629	271,377
<b>Total</b>	<b>66,748</b>	<b>204,629</b>	<b>271,377</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	179,637.34	44,362.72	219,054.29	365,485.77	22,259.76	26,502.19	757,417.77	44,708.21	1,659,428.04
<b>Total</b>	<b>179,637.34</b>	<b>44,362.72</b>	<b>219,054.29</b>	<b>365,485.77</b>	<b>22,259.76</b>	<b>26,502.19</b>	<b>757,417.77</b>	<b>44,708.21</b>	<b>1,659,428.04</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,572	18,701	53,560	78,561	4,701	8,877	95,009	4,396	271,377
<b>Total</b>	<b>7,572</b>	<b>18,701</b>	<b>53,560</b>	<b>78,561</b>	<b>4,701</b>	<b>8,877</b>	<b>95,009</b>	<b>4,396</b>	<b>271,377</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	1,270,935.25	191,701.50	94,299.67	61,313.89	27,062.95	13,304.53	810.25	1,659,428.04
<b>Total</b>	<b>1,270,935.25</b>	<b>191,701.50</b>	<b>94,299.67</b>	<b>61,313.89</b>	<b>27,062.95</b>	<b>13,304.53</b>	<b>810.25</b>	<b>1,659,428.04</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	246,604	10,188	6,457	3,788	2,996	1,283	61	271,377
<b>Total</b>	<b>246,604</b>	<b>10,188</b>	<b>6,457</b>	<b>3,788</b>	<b>2,996</b>	<b>1,283</b>	<b>61</b>	<b>271,377</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	69.74	Afghani
ALL	82.67	Lek
AMD	383.51	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.955	Kwanza
ARS	1228.5	Argentine Peso
AUD	1.5188	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6571	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.8	Taka
BGN	1.6625	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2942.9	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

04 July 2025

BND	1.2728	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.4235	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.623	Ngultrum
BWP	13.1579	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3585	Canadian Dollar
CDF	2872	Congolese Franc
CHF	0.7919	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	926.33	Chilean Peso
CNY	7.1649	Yuan Renminbi
COP	3986.5	Colombian Peso
COU	0.0979	Unidad de Valor Real
CRC	502.468	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.43	Cape Verde Escudo
CZK	20.868	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.3237	Danish Krone
DOP	59.59	Dominican Peso
DZD	129.1599	Algerian Dinar
EGP	49.3	Egyptian Pound
ERN	15	Nakfa
ETB	135.4494	Ethiopian Birr
EUR	0.8475	Euro
FJD	2.206	Fiji Dollar
FKP	0.7333	Falkland Islands Pound
GBP	0.7331	Pound Sterling
GEL	2.689	Lari
GHS	10.3	Cedi
GIP	0.7333	Gibraltar Pound
GMD	72.45	Dalasi
GNF	8637	Guinea Franc
GTQ	7.679	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8498	Hong Kong Dollar
HNL	26.0531	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.85	Gourde
HUF	338.9	Forint
IDR	16235	Rupiah
ILS	3.3621	New Israeli Sheqel
INR	85.62	Indian Rupee

## Foreign Exchange Position

Positions as at:

04 July 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	120.88	Iceland Krona
JMD	158.91	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	143.67	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
KHR	4004	Riel
KMF	417.99	Comoro Franc
KPW	130	North Korean Won
KRW	1355.94	Won
KWD	0.3051	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	517.92	Tenge
LAK	21432	Kip
LBP	89500	Lebanese Pound
LKR	299.9	Sri Lanka Rupee
LRD	199	Liberian Dollar
LSL	17.5647	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.371	Libyan Dinar
MAD	8.9728	Moroccan Dirham
MDL	16.633	Moldovan Leu
MGA	4356.11	Malagasy Ariary
MKD	52.24	Denar
MMK	2093.7	Kyat
MNT	3582	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.62	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.797	Mexican Peso
MXV	2.2095	Mexican Unidad de Inversion (UDI)
MYR	4.226	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.5647	Namibia Dollar
NGN	1529.29	Naira
NIO	36.6	Cordoba Oro
NOK	10.0562	Norwegian Krone
NPR	137.12	Nepalese Rupee
NZD	1.6415	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5475	Nuevo Sol

## Foreign Exchange Position

Positions as at:

04 July 2025

PGK	3.9841	Kina
PHP	56.328	Philippine Peso
PKR	283.5	Pakistan Rupee
PLN	3.612	Zloty
PYG	7935	Guarani
QAR	3.6357	Qatari Rial
RON	4.2884	Leu
RSD	99.18	Serbian Dinar
RUB	78.9205	Russian Ruble
RWF	1428.02	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	8.1367	Solomon Islands Dollar
SCR	14.1086	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	9.5109	Swedish Krona
SGD	1.2728	Singapore Dollar
SHP	0.7336	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.044	Surinam Dollar
SSP	4468.9365	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.5647	Lilangeni
THB	32.26	Baht
TJS	9.75	Somoni
TMT	3.4945	New Manat
TND	2.8752	Tunisian Dinar
TOP	2.2994	Pa'anga
TRY	39.7499	Turkish Lira
TTD	6.7257	Trinidad and Tobago Dollar
TWD	28.958	New Taiwan Dollar
TZS	2610	Tanzanian Shilling
UAH	41.7	Hryvnia
UGX	3582	Uganda Shilling
USD	1	US Dollar
UYU	40.05	Peso Uruguayo
UZS	12570	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26150	Dong
VUV	116.6	Vatu
WST	2.6448	Tala
XAF	555.85	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	553.5	CFA Franc BCEAO
XPF	100.81	CFP Franc

## Foreign Exchange Position

Positions as at:

04 July 2025

YER	241.88	Yemeni Rial
ZAR	17.5606	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

04 July 2025

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	777,472.54	251,577.40	1,029,049.94
Floating vs. Fixed	9,604,839.11	2,829,533.72	12,434,372.83
Overnight Index Swap	7,216,840.73	3,481,568.43	10,698,409.16
<b>Total</b>	<b>17,599,152.37</b>	<b>6,562,679.55</b>	<b>24,161,831.92</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,378	4,978	19,356
Floating vs. Fixed	269,187	86,860	356,047
Overnight Index Swap	192,859	46,418	239,277
<b>Total</b>	<b>476,423</b>	<b>138,256</b>	<b>614,679</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	151,546.29	0.00	21,991.45	32.11	41,873.33	202,075.22	611,531.54	1,029,049.94
Floating vs. Fixed	634,327.78	5,219,375.54	496,298.86	9,369.48	60,557.19	2,435,455.11	3,578,988.87	12,434,372.83
Overnight Index Swap	4,906,727.80	5,857.03	217,063.10	129,747.22	3,451,743.35	2,448.62	1,984,822.04	10,698,409.16
<b>Total</b>	<b>5,692,601.87</b>	<b>5,225,232.56</b>	<b>735,353.41</b>	<b>139,148.81</b>	<b>3,554,173.87</b>	<b>2,639,978.95</b>	<b>6,175,342.44</b>	<b>24,161,831.92</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,202	0	161	7	954	6,405	7,627	19,356
Floating vs. Fixed	17,742	109,738	21,756	272	2,794	79,309	124,437	356,047
Overnight Index Swap	135,520	183	3,258	2,015	35,648	76	62,577	239,277
<b>Total</b>	<b>157,464</b>	<b>109,921</b>	<b>25,175</b>	<b>2,294</b>	<b>39,396</b>	<b>85,790</b>	<b>194,641</b>	<b>614,679</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	404,535.74	191,528.14	271,871.82	107,731.45	26,259.09	14,170.38	12,953.32	1,029,049.94
Floating vs. Fixed	5,525,764.08	2,212,181.95	3,525,768.22	917,168.71	121,856.97	60,884.37	70,748.53	12,434,372.83
Overnight Index Swap	5,383,741.13	1,672,064.29	2,004,143.41	1,084,205.81	166,098.34	191,000.39	197,155.79	10,698,409.16
<b>Total</b>	<b>11,314,040.95</b>	<b>4,075,774.38</b>	<b>5,801,783.45</b>	<b>2,109,105.97</b>	<b>314,214.40</b>	<b>266,055.14</b>	<b>280,857.64</b>	<b>24,161,831.92</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	4,105	3,523	6,645	3,003	945	535	600	19,356
Floating vs. Fixed	88,597	61,652	132,511	55,950	8,007	3,977	5,354	356,047
Overnight Index Swap	43,890	36,574	83,698	50,714	7,121	6,528	10,752	239,277
<b>Total</b>	<b>136,592</b>	<b>101,749</b>	<b>222,853</b>	<b>109,667</b>	<b>16,073</b>	<b>11,040</b>	<b>16,706</b>	<b>614,679</b>

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LVL	0.5078	Latvian Lats
LYD	5.371	Libyan Dinar

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MGA	4356.11 Malagasy Ariary
MKD	52.24 Denar
MMK	2093.7 Kyat
MNT	3582 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	44.62 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.797 Mexican Peso
MXV	2.2095 Mexican Unidad de Inversion (UDI)
MYR	4.226 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.5647 Namibia Dollar
NGN	1529.29 Naira
NIO	36.6 Cordoba Oro
NOK	10.0562 Norwegian Krone
NPR	137.12 Nepalese Rupee
NZD	1.6415 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5475 Nuevo Sol
PGK	3.9841 Kina
PHP	56.328 Philippine Peso
PKR	283.5 Pakistan Rupee
PLN	3.612 Zloty
PYG	7935 Guarani
QAR	3.6357 Qatari Rial
RON	4.2884 Leu
RSD	99.18 Serbian Dinar
RUB	78.9205 Russian Ruble
RWF	1428.02 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	8.1367 Solomon Islands Dollar
SCR	14.1086 Seychelles Rupee
SDG	598.8002 Sudanese Pound
SEK	9.5109 Swedish Krona
SGD	1.2728 Singapore Dollar
SHP	0.7336 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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04 July 2025

SRD	37.044	Surinam Dollar
SSP	4468.9365	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.5647	Lilangeni
THB	32.26	Baht
TJS	9.75	Somoni
TMT	3.4945	New Manat
TND	2.8752	Tunisian Dinar
TOP	2.2994	Pa'anga
TRY	39.7499	Turkish Lira
TTD	6.7257	Trinidad and Tobago Dollar
TWD	28.958	New Taiwan Dollar
TZS	2610	Tanzanian Shilling
UAH	41.7	Hryvnia
UGX	3582	Uganda Shilling
USD	1	US Dollar
UYU	40.05	Peso Uruguayo
UZS	12570	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26150	Dong
VUV	116.6	Vatu
WST	2.6448	Tala
XAF	555.85	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	553.5	CFA Franc BCEAO
XPF	100.81	CFP Franc
YER	241.88	Yemeni Rial
ZAR	17.5606	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

30 June 2025 to

04 July 2025

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	135,340.38	206,180.34	341,520.72
Total	135,340.38	206,180.34	341,520.72

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,731	41,797	65,528
Total	23,731	41,797	65,528

### 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	24,278.89	12,885.29	34,473.00	80,865.64	4,474.08	4,806.91	166,550.13	13,186.79	341,520.72
Total	24,278.89	12,885.29	34,473.00	80,865.64	4,474.08	4,806.91	166,550.13	13,186.79	341,520.72

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,110	4,922	12,307	19,403	1,111	2,197	22,916	1,564	65,528
Total	1,110	4,922	12,307	19,403	1,111	2,197	22,916	1,564	65,528

### 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	282,526.90	40,531.48	10,565.25	3,737.85	4,037.59	121.66	0.00	341,520.72
Total	282,526.90	40,531.48	10,565.25	3,737.85	4,037.59	121.66	0.00	341,520.72

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	63,429	1,117	477	190	268	48	0	65,528
Total	63,429	1,117	477	190	268	48	0	65,528

## Interest Rate Turnover

Turnover for the period:

30 June 2025 to

04 July 2025

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	33,670.93	129,802.94	163,473.87
Floating vs. Fixed	350,721.78	247,056.94	597,778.72
Overnight Index Swap	727,209.57	358,175.71	1,085,385.28
<b>Total</b>	<b>1,111,602.29</b>	<b>735,035.59</b>	<b>1,846,637.88</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	442	800	1,241
Floating vs. Fixed	8,645	4,206	12,851
Overnight Index Swap	6,353	3,306	9,659
<b>Total</b>	<b>15,439</b>	<b>8,311</b>	<b>23,750</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	9,467.61	0.00	6,976.86	0.00	0.00	4,410.50	142,618.90	163,473.87
Floating vs. Fixed	16,549.18	165,975.39	14,890.50	0.00	259.44	154,076.08	246,028.13	597,778.72
Overnight Index Swap	570,024.01	0.28	6,096.89	3,909.91	266,156.03	533.77	238,664.39	1,085,385.28
<b>Total</b>	<b>596,040.80</b>	<b>165,975.67</b>	<b>27,964.26</b>	<b>3,909.91</b>	<b>266,415.46</b>	<b>159,020.35</b>	<b>627,311.43</b>	<b>1,846,637.88</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	150	0	83	0	0	85	924	1,241
Floating vs. Fixed	196	3,576	498	0	25	2,903	5,654	12,851
Overnight Index Swap	4,003	2	70	117	2,173	10	3,285	9,659
<b>Total</b>	<b>4,349</b>	<b>3,578</b>	<b>651</b>	<b>117</b>	<b>2,198</b>	<b>2,997</b>	<b>9,862</b>	<b>23,750</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	94,051.63	25,362.60	19,265.15	16,437.88	3,099.07	3,627.51	1,630.03	163,473.87
Floating vs. Fixed	254,740.49	121,151.91	132,879.71	71,679.36	11,818.58	2,271.49	3,237.18	597,778.72
Overnight Index Swap	658,842.02	133,266.03	144,164.93	111,977.02	20,059.15	4,114.17	12,961.97	1,085,385.28
<b>Total</b>	<b>1,007,634.14</b>	<b>279,780.54</b>	<b>296,309.80</b>	<b>200,094.26</b>	<b>34,976.80</b>	<b>10,013.18</b>	<b>17,829.17</b>	<b>1,846,637.88</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	164	133	242	309	152	90	152	1,241
Floating vs. Fixed	2,530	1,626	3,509	3,703	709	255	521	12,851
Overnight Index Swap	1,446	1,234	2,573	2,569	804	206	828	9,659
<b>Total</b>	<b>4,139</b>	<b>2,993</b>	<b>6,324</b>	<b>6,580</b>	<b>1,665</b>	<b>550</b>	<b>1,500</b>	<b>23,750</b>