

Foreign Exchange Position

Positions as at: 18 July 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	448,099.92	1,166,193.27	1,614,293.19
Total	448,099.92	1,166,193.27	1,614,293.19

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,188	198,793	264,980
Total	66,188	198,793	264,980

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	176,298.20	47,366.40	221,153.85	352,629.84	21,521.78	25,856.82	711,542.89	57,923.41	1,614,293.19
Total	176,298.20	47,366.40	221,153.85	352,629.84	21,521.78	25,856.82	711,542.89	57,923.41	1,614,293.19

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,294	18,703	52,968	74,489	4,778	9,310	92,567	4,872	264,980
Total	7,294	18,703	52,968	74,489	4,778	9,310	92,567	4,872	264,980

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	1,220,407.26	202,020.96	92,852.37	59,136.64	26,103.47	12,967.01	805.48	1,614,293.19
Total	1,220,407.26	202,020.96	92,852.37	59,136.64	26,103.47	12,967.01	805.48	1,614,293.19

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	239,589	11,250	6,147	3,714	2,970	1,249	61	264,980
Total	239,589	11,250	6,147	3,714	2,970	1,249	61	264,980

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	68.91	Afghani
ALL	83.68	Lek
AMD	382.96	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.043	Kwanza
ARS	1260	Argentine Peso
AUD	1.5312	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.68	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	121	Taka
BGN	1.6903	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2945	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

18 July 2025

BND	1.2827	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.5683	Brazilian Real
BSD	1	Bahamian Dollar
BTN	85.941	Ngultrum
BWP	13.4228	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3682	Canadian Dollar
CDF	2870	Congolese Franc
CHF	0.8003	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	966.44	Chilean Peso
CNY	7.1791	Yuan Renminbi
COP	4010.03	Colombian Peso
COU	0.0974	Unidad de Valor Real
CRC	502.01	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.72	Cape Verde Escudo
CZK	21.141	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4117	Danish Krone
DOP	59.9	Dominican Peso
DZD	129.9124	Algerian Dinar
EGP	49.37	Egyptian Pound
ERN	15	Nakfa
ETB	136.15	Ethiopian Birr
EUR	0.8594	Euro
FJD	2.2257	Fiji Dollar
FKP	0.7451	Falkland Islands Pound
GBP	0.7449	Pound Sterling
GEL	2.682	Lari
GHS	10.4	Cedi
GIP	0.7451	Gibraltar Pound
GMD	72.55	Dalasi
GNF	8656	Guinea Franc
GTQ	7.663	Quetzal
GYD	207.79	Guyana Dollar
HKD	7.8495	Hong Kong Dollar
HNL	26.1429	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.85	Gourde
HUF	342.93	Forint
IDR	16265	Rupiah
ILS	3.3466	New Israeli Sheqel
INR	85.87	Indian Rupee

Foreign Exchange Position

Positions as at:

18 July 2025

IQD	1309	Iraqi Dinar
IRR	42025	Iranian Rial
ISK	122.03	Iceland Krona
JMD	159.25	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	147.86	Yen
KES	128.75	Kenyan Shilling
KGS	87.45	Som
KHR	4000.995	Riel
KMF	422.7	Comoro Franc
KPW	130	North Korean Won
KRW	1386.65	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	528.22	Tenge
LAK	21428.5	Kip
LBP	89500	Lebanese Pound
LKR	301.3	Sri Lanka Rupee
LRD	199	Liberian Dollar
LSL	17.8113	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.3946	Libyan Dinar
MAD	9.0408	Moroccan Dirham
MDL	16.8292	Moldovan Leu
MGA	4416.18	Malagasy Ariary
MKD	52.89	Denar
MMK	2093.7	Kyat
MNT	3580	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	45.5	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.7032	Mexican Peso
MXV	2.1968	Mexican Unidad de Inversion (UDI)
MYR	4.24	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.801	Namibia Dollar
NGN	1527.06	Naira
NIO	36.6	Cordoba Oro
NOK	10.2264	Norwegian Krone
NPR	137.5	Nepalese Rupee
NZD	1.6812	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.545	Nuevo Sol

Foreign Exchange Position

Positions as at:

18 July 2025

PGK	3.9936	Kina
PHP	56.98	Philippine Peso
PKR	284.7	Pakistan Rupee
PLN	3.6495	Zloty
PYG	7599	Guarani
QAR	3.6369	Qatari Rial
RON	4.3528	Leu
RSD	100.54	Serbian Dinar
RUB	78.35	Russian Ruble
RWF	1430.2	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.9745	Solomon Islands Dollar
SCR	14.1309	Seychelles Rupee
SDG	598.7002	Sudanese Pound
SEK	9.7052	Swedish Krona
SGD	1.2827	Singapore Dollar
SHP	0.7453	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.72	Surinam Dollar
SSP	4461.8403	South Sudanese Pound
STD	21005	Dobra
SVC	8.7408	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.8203	Lilangeni
THB	32.44	Baht
TJS	9.55	Somoni
TMT	3.4945	New Manat
TND	2.8881	Tunisian Dinar
TOP	2.3164	Pa'anga
TRY	40.2498	Turkish Lira
TTD	6.7514	Trinidad and Tobago Dollar
TWD	29.332	New Taiwan Dollar
TZS	2580	Tanzanian Shilling
UAH	41.85	Hryvnia
UGX	3578	Uganda Shilling
USD	1	US Dollar
UYU	40.43	Peso Uruguayo
UZS	12740.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26140	Dong
VUV	117.85	Vatu
WST	2.584	Tala
XAF	563.73	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	561.66	CFA Franc BCEAO
XPF	102.21	CFP Franc

Foreign Exchange Position

Positions as at:

18 July 2025

YER	240.87	Yemeni Rial
ZAR	17.8029	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 18 July 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	801,767.64	260,506.24	1,062,273.88
Floating vs. Fixed	9,267,834.25	2,926,950.12	12,194,784.37
Overnight Index Swap	7,296,457.62	3,524,684.68	10,821,142.30
Total	17,366,059.51	6,712,141.04	24,078,200.55

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,428	5,070	19,498
Floating vs. Fixed	264,627	87,528	352,154
Overnight Index Swap	197,089	47,374	244,463
Total	476,143	139,971	616,114

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	162,805.33	0.00	22,503.08	31.60	40,216.70	205,383.39	631,333.78	1,062,273.88
Floating vs. Fixed	726,815.37	4,927,150.58	496,423.91	9,219.82	58,967.70	2,450,326.73	3,525,880.25	12,194,784.37
Overnight Index Swap	5,034,623.46	5,845.44	213,658.71	127,919.20	3,499,131.65	2,423.24	1,937,540.60	10,821,142.30
Total	5,924,244.16	4,932,996.02	732,585.70	137,170.63	3,598,316.05	2,658,133.36	6,094,754.63	24,078,200.55

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,249	0	178	7	948	6,403	7,713	19,498
Floating vs. Fixed	17,707	104,674	22,055	271	2,807	80,310	124,332	352,154
Overnight Index Swap	137,160	183	3,293	2,049	37,399	75	64,304	244,463
Total	159,116	104,857	25,526	2,327	41,154	86,788	196,349	616,114

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	437,331.87	192,529.35	270,680.76	108,674.78	26,059.48	13,994.78	13,002.86	1,062,273.88
Floating vs. Fixed	5,412,775.08	2,149,368.95	3,462,644.27	915,505.28	124,023.00	60,604.39	69,863.39	12,194,784.37
Overnight Index Swap	5,440,393.28	1,656,018.08	2,057,016.69	1,112,422.41	163,997.86	191,147.54	200,146.44	10,821,142.30
Total	11,290,500.23	3,997,916.38	5,790,341.72	2,136,602.47	314,080.34	265,746.70	283,012.69	24,078,200.55

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	4,211	3,514	6,662	3,017	949	536	609	19,498
Floating vs. Fixed	86,540	60,506	130,705	56,677	8,326	4,026	5,375	352,154
Overnight Index Swap	44,463	37,296	85,772	51,713	7,320	6,789	11,111	244,463
Total	135,214	101,316	223,138	111,407	16,595	11,351	17,095	616,114

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	68.91	Afghani
ALL	83.68	Lek
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DZD	129.9124	Algerian Dinar
EGP	49.37	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	136.15	Ethiopian Birr
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FKP	0.7451	Falkland Islands Pound
GBP	0.7449	Pound Sterling
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LRD	199	Liberian Dollar
LSL	17.8113	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.3946	Libyan Dinar

Interest Rate Position

Positions as at:

18 July 2025

MAD	9.0408 Moroccan Dirham
MDL	16.8292 Moldovan Leu
MGA	4416.18 Malagasy Ariary
MKD	52.89 Denar
MMK	2093.7 Kyat
MNT	3580 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	45.5 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.7032 Mexican Peso
MXV	2.1968 Mexican Unidad de Inversion (UDI)
MYR	4.24 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.801 Namibia Dollar
NGN	1527.06 Naira
NIO	36.6 Cordoba Oro
NOK	10.2264 Norwegian Krone
NPR	137.5 Nepalese Rupee
NZD	1.6812 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.545 Nuevo Sol
PGK	3.9936 Kina
PHP	56.98 Philippine Peso
PKR	284.7 Pakistan Rupee
PLN	3.6495 Zloty
PYG	7599 Guarani
QAR	3.6369 Qatari Rial
RON	4.3528 Leu
RSD	100.54 Serbian Dinar
RUB	78.35 Russian Ruble
RWF	1430.2 Rwanda Franc
SAR	3.7508 Saudi Riyal
SBD	7.9745 Solomon Islands Dollar
SCR	14.1309 Seychelles Rupee
SDG	598.7002 Sudanese Pound
SEK	9.7052 Swedish Krona
SGD	1.2827 Singapore Dollar
SHP	0.7453 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

18 July 2025

SRD	36.72	Surinam Dollar
SSP	4461.8403	South Sudanese Pound
STD	21005	Dobra
SVC	8.7408	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.8203	Lilangeni
THB	32.44	Baht
TJS	9.55	Somoni
TMT	3.4945	New Manat
TND	2.8881	Tunisian Dinar
TOP	2.3164	Pa'anga
TRY	40.2498	Turkish Lira
TTD	6.7514	Trinidad and Tobago Dollar
TWD	29.332	New Taiwan Dollar
TZS	2580	Tanzanian Shilling
UAH	41.85	Hryvnia
UGX	3578	Uganda Shilling
USD	1	US Dollar
UYU	40.43	Peso Uruguayo
UZS	12740.6	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26140	Dong
VUV	117.85	Vatu
WST	2.584	Tala
XAF	563.73	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	561.66	CFA Franc BCEAO
XPF	102.21	CFP Franc
YER	240.87	Yemeni Rial
ZAR	17.8029	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 14 July 2025 to 18 July 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	117,255.20	219,726.95	336,982.15
Total	117,255.20	219,726.95	336,982.15

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	22,003	39,976	61,979
Total	22,003	39,976	61,979

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	18,516.70	13,177.86	47,398.94	80,463.92	5,189.33	7,345.84	147,843.48	17,046.09	336,982.15
Total	18,516.70	13,177.86	47,398.94	80,463.92	5,189.33	7,345.84	147,843.48	17,046.09	336,982.15

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	801	4,479	12,606	18,530	1,087	2,532	21,167	777	61,979
Total	801	4,479	12,606	18,530	1,087	2,532	21,167	777	61,979

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	286,484.04	27,966.15	13,256.05	4,246.60	4,694.84	334.47	0.00	336,982.15
Total	286,484.04	27,966.15	13,256.05	4,246.60	4,694.84	334.47	0.00	336,982.15

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	59,555	1,307	634	205	245	35	0	61,979
Total	59,555	1,307	634	205	245	35	0	61,979

Interest Rate Turnover

Turnover for the period: 14 July 2025 to 18 July 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	30,014.05	161,592.80	191,606.85
Floating vs. Fixed	541,500.28	493,212.32	1,034,712.60
Overnight Index Swap	926,172.96	546,142.96	1,472,315.92
Total	1,497,687.29	1,200,948.08	2,698,635.36

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	110	840	950
Floating vs. Fixed	12,393	5,727	18,120
Overnight Index Swap	6,961	3,198	10,159
Total	19,464	9,765	29,228

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	29,933.79	0.00	8,663.17	0.00	0.00	3,494.72	149,515.17	191,606.85
Floating vs. Fixed	182,081.36	367,073.00	18,506.54	0.35	316.86	151,238.76	315,495.72	1,034,712.60
Overnight Index Swap	525,318.60	0.00	7,468.53	3,413.73	517,172.20	0.00	418,942.86	1,472,315.92
Total	737,333.75	367,073.00	34,638.24	3,414.08	517,489.06	154,733.49	883,953.74	2,698,635.36

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	166	0	104	0	0	92	588	950
Floating vs. Fixed	166	7,134	470	4	22	3,349	6,976	18,120
Overnight Index Swap	3,948	0	59	80	2,909	0	3,163	10,159
Total	4,280	7,134	633	84	2,931	3,441	10,727	29,228

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	124,493.24	28,842.78	17,534.70	14,674.68	1,768.17	2,958.03	1,335.24	191,606.85
Floating vs. Fixed	466,904.75	190,237.16	244,362.99	117,621.80	12,655.42	1,533.37	1,397.11	1,034,712.60
Overnight Index Swap	873,191.57	166,447.50	195,910.21	201,034.46	19,157.37	2,909.78	13,665.03	1,472,315.92
Total	1,464,589.56	385,527.45	457,807.90	333,330.94	33,580.96	7,401.17	16,397.38	2,698,635.36

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	137	95	205	236	87	50	140	950
Floating vs. Fixed	2,462	2,387	5,979	6,016	837	181	261	18,120
Overnight Index Swap	1,629	1,463	2,551	2,677	901	166	774	10,159
Total	4,227	3,944	8,735	8,928	1,824	396	1,175	29,228