

Foreign Exchange Position

Positions as at: 28 August 2026

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	675,590.11	1,773,316.89	2,448,907.00
Total	675,590.11	1,773,316.89	2,448,907.00

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	89,394	364,986	454,380
Total	89,394	364,986	454,380

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	168,834.20	96,572.43	310,300.66	1,031,766.07	14,892.84	52,134.05	716,629.43	57,777.33	2,448,907.00
Total	168,834.20	96,572.43	310,300.66	1,031,766.07	14,892.84	52,134.05	716,629.43	57,777.33	2,448,907.00

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,578	35,781	78,250	159,817	4,829	19,453	143,234	5,439	454,380
Total	7,578	35,781	78,250	159,817	4,829	19,453	143,234	5,439	454,380

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	1,937,413.77	304,443.05	101,901.43	65,640.68	26,123.14	12,061.83	1,323.11	2,448,907.00
Total	1,937,413.77	304,443.05	101,901.43	65,640.68	26,123.14	12,061.83	1,323.11	2,448,907.00

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	423,206	18,262	5,594	3,818	2,431	985	85	454,380
Total	423,206	18,262	5,594	3,818	2,431	985	85	454,380

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	64.65	Afghani
ALL	78.89	Lek
AMD	363.56	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.799	Kwanza
ARS	1513.5	Argentine Peso
AUD	1.3943	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6782	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.2	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2979.85	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

28 August 2026

BND	1.2717	Brunei Dollar
BOB	11.5	Boliviano
BRL	5.15	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.4125	Ngultrum
BWP	12.6582	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3876	Canadian Dollar
CDF	2290	Congolese Franc
CHF	0.8054	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	921	Chilean Peso
CNY	6.7225	Yuan Renminbi
COP	3126.16	Colombian Peso
COU	0.1355	Unidad de Valor Real
CRC	448.825	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.61	Cape Verde Escudo
CZK	20.697	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4144	Danish Krone
DOP	58.15	Dominican Peso
DZD	132.423	Algerian Dinar
EGP	50.17	Egyptian Pound
ERN	15	Nakfa
ETB	161.7205	Ethiopian Birr
EUR	0.8582	Euro
FJD	2.1683	Fiji Dollar
FKP	0.7354	Falkland Islands Pound
GBP	0.7355	Pound Sterling
GEL	2.575	Lari
GHS	11.15	Cedi
GIP	0.7354	Gibraltar Pound
GMD	74.75	Dalasi
GNF	8780	Guinea Franc
GTQ	7.623	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8389	Hong Kong Dollar
HNL	26.7985	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	310.46	Forint
IDR	17695	Rupiah
ILS	2.9744	New Israeli Sheqel
INR	95.41	Indian Rupee

Foreign Exchange Position

Positions as at:	28 August 2026
IQD	1309.5 Iraqi Dinar
IRR	1374100 Iranian Rial
ISK	120.52 Iceland Krona
JMD	157.59 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	159.29 Yen
KES	129.3 Kenyan Shilling
KGS	87.45 Som
KHR	4043 Riel
KMF	422.07 Comoro Franc
KPW	130 North Korean Won
KRW	1384.86 Won
KWD	0.3068 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	459.17 Tenge
LAK	22317 Kip
LBP	89500 Lebanese Pound
LKR	328.5 Sri Lanka Rupee
LRD	180 Liberian Dollar
LSL	15.9572 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	6.32 Libyan Dinar
MAD	9.2591 Moroccan Dirham
MDL	17.08 Moldovan Leu
MGA	4314.64 Malagasy Ariary
MKD	52.55 Denar
MMK	2093.7 Kyat
MNT	3595 Tugrik
MOP	8.074 Pataca
MRO	356 Ouguiya
MUR	46.61 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	16.9511 Mexican Peso
MXV	1.9245 Mexican Unidad de Inversion (UDI)
MYR	4.022 Malaysian Ringgit
MZN	63.25 Metical
NAD	15.9572 Namibia Dollar
NGN	1344.6 Naira
NIO	36.6 Cordoba Oro
NOK	9.349 Norwegian Krone
NPR	152.66 Nepalese Rupee
NZD	1.6818 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3415 Nuevo Sol

Foreign Exchange Position

Positions as at:	28 August 2026
PGK	4.2772 Kina
PHP	61.635 Philippine Peso
PKR	277.25 Pakistan Rupee
PLN	3.6986 Zloty
PYG	5927.26 Guarani
QAR	3.645 Qatari Rial
RON	4.5089 Leu
RSD	100.59 Serbian Dinar
RUB	84.3705 Russian Ruble
RWF	1465.49 Rwanda Franc
SAR	3.7545 Saudi Riyal
SBD	7.7821 Solomon Islands Dollar
SCR	13.8765 Seychelles Rupee
SDG	598.5502 Sudanese Pound
SEK	9.5305 Swedish Krona
SGD	1.2717 Singapore Dollar
SHP	0.7364 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling
SRD	37.519 Surinam Dollar
SSP	5536.579 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	121.5 Syrian Pound
SZL	15.939 Lilangeni
THB	32.81 Baht
TJS	9.2 Somoni
TMT	3.495 New Manat
TND	2.8858 Tunisian Dinar
TOP	2.3143 Pa'anga
TRY	48.1076 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	31.842 New Taiwan Dollar
TZS	2615 Tanzanian Shilling
UAH	44.5804 Hryvnia
UGX	3729.52 Uganda Shilling
USD	1 US Dollar
UYU	40.18 Peso Uruguayo
UZS	11818.69 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26102 Dong
VUV	115.5 Vatu
WST	2.6344 Tala
XAF	562.86 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	559 CFA Franc BCEAO
XPF	102.08 CFP Franc

Foreign Exchange Position

Positions as at: 28 August 2026

YER	236.79	Yemeni Rial
ZAR	15.952	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 28 August 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	647,435.62	68,854.44	716,290.06
Floating vs. Fixed	11,677,811.85	2,654,942.93	14,332,754.78
Overnight Index Swap	8,032,470.57	2,571,323.75	10,603,794.32
Total	20,357,718.04	5,295,121.13	25,652,839.17

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,614	1,306	12,920
Floating vs. Fixed	291,776	87,765	379,540
Overnight Index Swap	219,053	47,739	266,792
Total	522,442	136,810	659,251

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	32,895.52	311.06	1,104.67	12.17	24,740.89	175,457.61	481,768.14	716,290.06
Floating vs. Fixed	662,727.27	6,293,446.21	116,376.37	15,817.18	286,651.59	2,653,368.88	4,304,367.29	14,332,754.78
Overnight Index Swap	5,201,218.93	47,411.52	78,277.84	163,643.20	2,214,173.28	1,875.45	2,897,194.10	10,603,794.32
Total	5,896,841.72	6,341,168.79	195,758.88	179,472.54	2,525,565.76	2,830,701.94	7,683,329.53	25,652,839.17

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	795	5	43	2	580	5,156	6,340	12,920
Floating vs. Fixed	18,175	139,020	4,027	145	2,180	88,960	127,035	379,540
Overnight Index Swap	142,632	1,083	2,023	2,648	29,930	99	88,378	266,792
Total	161,601	140,108	6,092	2,795	32,690	94,215	221,752	659,251

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	259,158.51	164,994.12	191,105.36	74,737.69	14,966.02	6,187.91	5,140.45	716,290.06
Floating vs. Fixed	6,133,686.68	2,653,985.91	4,371,673.68	974,108.74	108,225.33	39,046.68	52,027.77	14,332,754.78
Overnight Index Swap	5,081,534.92	1,675,659.12	2,238,996.95	1,103,925.31	176,444.30	171,440.95	155,792.78	10,603,794.32
Total	11,474,380.11	4,494,639.15	6,801,775.99	2,152,771.74	299,635.65	216,675.54	212,961.00	25,652,839.17

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	3,352	2,818	3,749	1,875	595	288	244	12,920
Floating vs. Fixed	89,129	65,674	155,169	57,495	7,133	2,636	2,305	379,540
Overnight Index Swap	53,449	41,445	94,633	54,124	7,967	6,199	8,977	266,792
Total	145,930	109,936	253,551	113,493	15,695	9,122	11,526	659,251

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	64.65	Afghani
ALL	78.89	Lek
AMD	363.56	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.799	Kwanza
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DZD	132.423	Algerian Dinar
EGP	50.17	Egyptian Pound
ERN	15	Nakfa

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ETB	161.7205	Ethiopian Birr
EUR	0.8582	Euro
FJD	2.1683	Fiji Dollar
FKP	0.7354	Falkland Islands Pound
GBP	0.7355	Pound Sterling
GEL	2.575	Lari
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GMD	74.75	Dalasi
GNF	8780	Guinea Franc
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IDR	17695	Rupiah
ILS	2.9744	New Israeli Sheqel
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IRR	1374100	Iranian Rial
ISK	120.52	Iceland Krona
JMD	157.59	Jamaican Dollar
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JPY	159.29	Yen
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KRW	1384.86	Won
KWD	0.3068	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	459.17	Tenge
LAK	22317	Kip
LBP	89500	Lebanese Pound
LKR	328.5	Sri Lanka Rupee
LRD	180	Liberian Dollar
LSL	15.9572	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.32	Libyan Dinar

Interest Rate Position

Positions as at:

28 August 2026

MAD	9.2591 Moroccan Dirham
MDL	17.08 Moldovan Leu
MGA	4314.64 Malagasy Ariary
MKD	52.55 Denar
MMK	2093.7 Kyat
MNT	3595 Tugrik
MOP	8.074 Pataca
MRO	356 Ouguiya
MUR	46.61 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	16.9511 Mexican Peso
MXV	1.9245 Mexican Unidad de Inversion (UDI)
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MZN	63.25 Metical
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NGN	1344.6 Naira
NIO	36.6 Cordoba Oro
NOK	9.349 Norwegian Krone
NPR	152.66 Nepalese Rupee
NZD	1.6818 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3415 Nuevo Sol
PGK	4.2772 Kina
PHP	61.635 Philippine Peso
PKR	277.25 Pakistan Rupee
PLN	3.6986 Zloty
PYG	5927.26 Guarani
QAR	3.645 Qatari Rial
RON	4.5089 Leu
RSD	100.59 Serbian Dinar
RUB	84.3705 Russian Ruble
RWF	1465.49 Rwanda Franc
SAR	3.7545 Saudi Riyal
SBD	7.7821 Solomon Islands Dollar
SCR	13.8765 Seychelles Rupee
SDG	598.5502 Sudanese Pound
SEK	9.5305 Swedish Krona
SGD	1.2717 Singapore Dollar
SHP	0.7364 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

28 August 2026

SRD	37.519	Surinam Dollar
SSP	5536.579	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	121.5	Syrian Pound
SZL	15.939	Lilangeni
THB	32.81	Baht
TJS	9.2	Somoni
TMT	3.495	New Manat
TND	2.8858	Tunisian Dinar
TOP	2.3143	Pa'anga
TRY	48.1076	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.842	New Taiwan Dollar
TZS	2615	Tanzanian Shilling
UAH	44.5804	Hryvnia
UGX	3729.52	Uganda Shilling
USD	1	US Dollar
UYU	40.18	Peso Uruguayo
UZS	11818.69	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26102	Dong
VUV	115.5	Vatu
WST	2.6344	Tala
XAF	562.86	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	559	CFA Franc BCEAO
XPF	102.08	CFP Franc
YER	236.79	Yemeni Rial
ZAR	15.952	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 24 August 2026 to 28 August 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	280,780.41	320,857.56	601,637.96
Total	280,780.41	320,857.56	601,637.96

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	38,833	56,808	95,641
Total	38,833	56,808	95,641

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	44,589.76	26,839.32	73,948.12	226,953.81	3,337.89	16,014.80	198,219.14	11,735.13	601,637.96
Total	44,589.76	26,839.32	73,948.12	226,953.81	3,337.89	16,014.80	198,219.14	11,735.13	601,637.96

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,521	7,991	18,601	30,782	1,034	5,278	29,732	704	95,641
Total	1,521	7,991	18,601	30,782	1,034	5,278	29,732	704	95,641

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	523,090.23	60,581.71	9,146.51	1,823.41	6,156.81	839.30	0.00	601,637.96
Total	523,090.23	60,581.71	9,146.51	1,823.41	6,156.81	839.30	0.00	601,637.96

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	91,918	2,955	308	132	281	49	0	95,641
Total	91,918	2,955	308	132	281	49	0	95,641

Interest Rate Turnover

Turnover for the period: 24 August 2026 to 28 August 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,681.24	909.37	6,590.61
Floating vs. Fixed	960,765.18	142,719.38	1,103,484.57
Overnight Index Swap	1,365,806.75	449,812.47	1,815,619.22
Total	2,332,253.17	593,441.22	2,925,694.40

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	49	16	65
Floating vs. Fixed	18,849	3,255	22,104
Overnight Index Swap	21,482	6,365	27,846
Total	40,380	9,636	50,015

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0.00	0.00	0.00	0.00	87.89	782.13	5,720.59	6,590.61
Floating vs. Fixed	59,443.94	404,775.59	3,278.96	10,140.61	40,767.44	195,998.16	389,079.86	1,103,484.57
Overnight Index Swap	280,164.48	5,071.11	11,014.15	1,282.43	250,264.63	0.00	1,267,822.42	1,815,619.22
Total	339,608.42	409,846.70	14,293.11	11,423.04	291,119.96	196,780.29	1,662,622.87	2,925,694.40

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	2	12	51	65
Floating vs. Fixed	272	7,215	164	4	35	4,865	9,550	22,104
Overnight Index Swap	3,628	83	39	142	1,649	0	22,307	27,846
Total	3,900	7,298	202	146	1,686	4,877	31,908	50,015

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	3,778.44	369.00	1,825.01	321.42	296.75	0.00	0.00	6,590.61
Floating vs. Fixed	450,278.97	182,657.02	309,465.06	136,534.23	23,284.41	567.33	697.54	1,103,484.57
Overnight Index Swap	991,076.92	266,930.18	392,802.71	127,728.75	29,302.52	1,395.13	6,383.00	1,815,619.22
Total	1,445,134.33	449,956.20	704,092.78	264,584.40	52,883.67	1,962.47	7,080.54	2,925,694.40

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	15	2	28	9	12	0	0	65
Floating vs. Fixed	3,173	2,630	7,623	6,734	1,803	71	72	22,104
Overnight Index Swap	4,783	3,564	10,531	6,970	1,470	83	446	27,846
Total	7,970	6,195	18,181	13,713	3,285	154	518	50,015