

Foreign Exchange Position

Positions as at: 04 September 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	685,804.13	1,769,836.19	2,455,640.33
Total	685,804.13	1,769,836.19	2,455,640.33

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	90,175	362,836	453,011
Total	90,175	362,836	453,011

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	166,887.91	88,118.65	328,989.40	1,018,264.08	17,766.29	59,965.51	721,422.04	54,226.44	2,455,640.33
Total	166,887.91	88,118.65	328,989.40	1,018,264.08	17,766.29	59,965.51	721,422.04	54,226.44	2,455,640.33

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,239	34,702	82,615	149,951	5,302	22,311	145,412	5,481	453,011
Total	7,239	34,702	82,615	149,951	5,302	22,311	145,412	5,481	453,011

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	1,909,088.96	326,314.93	105,934.84	69,061.66	31,815.37	12,116.42	1,308.15	2,455,640.33
Total	1,909,088.96	326,314.93	105,934.84	69,061.66	31,815.37	12,116.42	1,308.15	2,455,640.33

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	416,962	22,652	5,729	4,050	2,540	995	83	453,011
Total	416,962	22,652	5,729	4,050	2,540	995	83	453,011

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	64.54	Afghani
ALL	79.24	Lek
AMD	363.14	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.799	Kwanza
ARS	1510.5	Argentine Peso
AUD	1.3945	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6874	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2980.89	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 04 September 2026

BND	1.2706	Brunei Dollar
BOB	12.08	Boliviano
BRL	5.0908	Brazilian Real
BSD	1	Bahamian Dollar
BTN	94.97	Ngultrum
BWP	12.7226	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3842	Canadian Dollar
CDF	2290	Congolese Franc
CHF	0.8126	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	936.77	Chilean Peso
CNY	6.719	Yuan Renminbi
COP	3152.5	Colombian Peso
COU	0.1312	Unidad de Valor Real
CRC	446.36	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.14	Cape Verde Escudo
CZK	20.859	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4498	Danish Krone
DOP	58.55	Dominican Peso
DZD	132.752	Algerian Dinar
EGP	51	Egyptian Pound
ERN	15	Nakfa
ETB	161.725	Ethiopian Birr
EUR	0.8628	Euro
FJD	2.1753	Fiji Dollar
FKP	0.7413	Falkland Islands Pound
GBP	0.7412	Pound Sterling
GEL	2.579	Lari
GHS	11.27	Cedi
GIP	0.7413	Gibraltar Pound
GMD	74.8	Dalasi
GNF	8780	Guinea Franc
GTQ	7.624	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8417	Hong Kong Dollar
HNL	26.8087	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.4	Gourde
HUF	316.98	Forint
IDR	17750	Rupiah
ILS	3.0236	New Israeli Sheqel
INR	94.97	Indian Rupee

Foreign Exchange Position

Positions as at:		04 September 2026
IQD	1309.52	Iraqi Dinar
IRR	1374100	Iranian Rial
ISK	121.18	Iceland Krona
JMD	157.61	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	158.7	Yen
KES	129.3	Kenyan Shilling
KGS	87.45	Som
KHR	4042	Riel
KMF	424.88	Comoro Franc
KPW	130	North Korean Won
KRW	1358.35	Won
KWD	0.3071	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	455.17	Tenge
LAK	22305	Kip
LBP	89500	Lebanese Pound
LKR	328	Sri Lanka Rupee
LRD	173	Liberian Dollar
LSL	16.0544	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3405	Libyan Dinar
MAD	9.3274	Moroccan Dirham
MDL	17.14	Moldovan Leu
MGA	4325.7	Malagasy Ariary
MKD	52.87	Denar
MMK	2093.7	Kyat
MNT	3594	Tugrik
MOP	8.077	Pataca
MRO	356	Ouguiya
MUR	47.06	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	16.964	Mexican Peso
MXV	1.9258	Mexican Unidad de Inversion (UDI)
MYR	4.043	Malaysian Ringgit
MZN	63.22	Metical
NAD	16.0544	Namibia Dollar
NGN	1327.16	Naira
NIO	36.6	Cordoba Oro
NOK	9.3071	Norwegian Krone
NPR	151.95	Nepalese Rupee
NZD	1.7082	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3627	Nuevo Sol

Foreign Exchange Position

Positions as at: 04 September 2026

PGK	4.2717	Kina
PHP	62.531	Philippine Peso
PKR	277.25	Pakistan Rupee
PLN	3.7325	Zloty
PYG	5950.03	Guarani
QAR	3.645	Qatari Rial
RON	4.532	Leu
RSD	101.16	Serbian Dinar
RUB	87.2	Russian Ruble
RWF	1466.09	Rwanda Franc
SAR	3.7549	Saudi Riyal
SBD	7.7101	Solomon Islands Dollar
SCR	14.421	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.6225	Swedish Krona
SGD	1.2706	Singapore Dollar
SHP	0.7425	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.547	Surinam Dollar
SSP	5597.9462	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.52	Syrian Pound
SZL	16.0544	Lilangeni
THB	33.18	Baht
TJS	9.21	Somoni
TMT	3.495	New Manat
TND	2.9006	Tunisian Dinar
TOP	2.2946	Pa'anga
TRY	48.2806	Turkish Lira
TTD	6.7184	Trinidad and Tobago Dollar
TWD	31.739	New Taiwan Dollar
TZS	2635	Tanzanian Shilling
UAH	44.6656	Hryvnia
UGX	3778.81	Uganda Shilling
USD	1	US Dollar
UYU	40.24	Peso Uruguayo
UZS	11808.09	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26070	Dong
VUV	115.7	Vatu
WST	2.6199	Tala
XAF	565.97	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	563	CFA Franc BCEAO
XPF	102.66	CFP Franc

Foreign Exchange Position

Positions as at: 04 September 2026

YER	236.7	Yemeni Rial
ZAR	16.0503	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 04 September 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	648,254.43	69,468.64	717,723.07
Floating vs. Fixed	11,968,382.42	2,665,738.12	14,634,120.55
Overnight Index Swap	8,301,072.39	2,594,034.14	10,895,106.53
Total	20,917,709.24	5,329,240.91	26,246,950.15

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,594	1,310	12,904
Floating vs. Fixed	297,660	87,349	385,009
Overnight Index Swap	224,228	47,961	272,189
Total	533,481	136,620	670,101

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	32,885.52	113.70	1,098.78	12.07	24,788.77	175,615.19	483,209.05	717,723.07
Floating vs. Fixed	683,606.00	6,428,843.85	115,073.19	21,017.99	314,653.59	2,670,242.40	4,400,683.53	14,634,120.55
Overnight Index Swap	5,269,367.85	50,383.83	78,117.81	165,307.56	2,317,612.47	1,976.80	3,012,340.21	10,895,106.53
Total	5,985,859.37	6,479,341.38	194,289.78	186,337.63	2,657,054.82	2,847,834.40	7,896,232.78	26,246,950.15

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	794	3	43	2	579	5,126	6,358	12,904
Floating vs. Fixed	18,201	142,381	3,995	147	2,243	89,390	128,653	385,009
Overnight Index Swap	143,798	1,132	2,034	2,671	30,763	101	91,692	272,189
Total	162,792	143,516	6,071	2,820	33,584	94,617	226,703	670,101

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	260,793.44	164,947.63	190,123.28	75,358.93	15,100.05	6,187.65	5,212.09	717,723.07
Floating vs. Fixed	6,219,245.04	2,681,629.24	4,473,137.90	1,053,722.68	114,328.14	39,347.88	52,709.67	14,634,120.55
Overnight Index Swap	5,214,386.66	1,719,563.67	2,293,881.92	1,156,621.76	180,735.71	172,469.67	157,447.14	10,895,106.53
Total	11,694,425.15	4,566,140.54	6,957,143.10	2,285,703.37	310,163.90	218,005.20	215,368.90	26,246,950.15

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	3,364	2,804	3,728	1,880	595	288	246	12,904
Floating vs. Fixed	88,287	65,693	157,179	61,221	7,529	2,629	2,472	385,009
Overnight Index Swap	54,248	41,875	95,998	56,505	8,235	6,245	9,084	272,189
Total	145,898	110,372	256,905	119,606	16,359	9,161	11,802	670,101

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	64.54	Afghani
ALL	79.24	Lek
AMD	363.14	Armenian Dram
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EGP	51	Egyptian Pound
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Interest Rate Position

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ETB	161.725	Ethiopian Birr
EUR	0.8628	Euro
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KYD	0.8275	Cayman Islands Dollar
KZT	455.17	Tenge
LAK	22305	Kip
LBP	89500	Lebanese Pound
LKR	328	Sri Lanka Rupee
LRD	173	Liberian Dollar
LSL	16.0544	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3405	Libyan Dinar

Interest Rate Position

Positions as at:

04 September 2026

MAD	9.3274 Moroccan Dirham
MDL	17.14 Moldovan Leu
MGA	4325.7 Malagasy Ariary
MKD	52.87 Denar
MMK	2093.7 Kyat
MNT	3594 Tugrik
MOP	8.077 Pataca
MRO	356 Ouguiya
MUR	47.06 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	16.964 Mexican Peso
MXV	1.9258 Mexican Unidad de Inversion (UDI)
MYR	4.043 Malaysian Ringgit
MZN	63.22 Metical
NAD	16.0544 Namibia Dollar
NGN	1327.16 Naira
NIO	36.6 Cordoba Oro
NOK	9.3071 Norwegian Krone
NPR	151.95 Nepalese Rupee
NZD	1.7082 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3627 Nuevo Sol
PGK	4.2717 Kina
PHP	62.531 Philippine Peso
PKR	277.25 Pakistan Rupee
PLN	3.7325 Zloty
PYG	5950.03 Guarani
QAR	3.645 Qatari Rial
RON	4.532 Leu
RSD	101.16 Serbian Dinar
RUB	87.2 Russian Ruble
RWF	1466.09 Rwanda Franc
SAR	3.7549 Saudi Riyal
SBD	7.7101 Solomon Islands Dollar
SCR	14.421 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.6225 Swedish Krona
SGD	1.2706 Singapore Dollar
SHP	0.7425 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:	04 September 2026
SRD	37.547 Surinam Dollar
SSP	5597.9462 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	121.52 Syrian Pound
SZL	16.0544 Lilangeni
THB	33.18 Baht
TJS	9.21 Somoni
TMT	3.495 New Manat
TND	2.9006 Tunisian Dinar
TOP	2.2946 Pa'anga
TRY	48.2806 Turkish Lira
TTD	6.7184 Trinidad and Tobago Dollar
TWD	31.739 New Taiwan Dollar
TZS	2635 Tanzanian Shilling
UAH	44.6656 Hryvnia
UGX	3778.81 Uganda Shilling
USD	1 US Dollar
UYU	40.24 Peso Uruguayo
UZS	11808.09 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26070 Dong
VUV	115.7 Vatu
WST	2.6199 Tala
XAF	565.97 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	563 CFA Franc BCEAO
XPF	102.66 CFP Franc
YER	236.7 Yemeni Rial
ZAR	16.0503 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 31 August 2026 to 04 September 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	277,327.07	307,921.62	585,248.69
Total	277,327.07	307,921.62	585,248.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,846	67,180	115,026
Total	47,846	67,180	115,026

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	40,041.50	18,975.20	109,471.73	200,521.97	6,213.72	20,543.61	179,517.50	9,963.46	585,248.69
Total	40,041.50	18,975.20	109,471.73	200,521.97	6,213.72	20,543.61	179,517.50	9,963.46	585,248.69

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,604	6,810	28,156	33,247	1,142	5,740	36,909	1,419	115,026
Total	1,604	6,810	28,156	33,247	1,142	5,740	36,909	1,419	115,026

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	476,701.52	79,009.23	10,914.41	7,698.12	10,422.21	503.20	0.00	585,248.69
Total	476,701.52	79,009.23	10,914.41	7,698.12	10,422.21	503.20	0.00	585,248.69

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	106,512	7,279	458	343	400	34	0	115,026
Total	106,512	7,279	458	343	400	34	0	115,026

Interest Rate Turnover

Turnover for the period: 31 August 2026 to 04 September 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,482.67	2,679.57	13,162.24
Floating vs. Fixed	1,066,736.80	230,605.19	1,297,341.99
Overnight Index Swap	1,204,007.05	235,327.60	1,439,334.65
Total	2,281,226.52	468,612.36	2,749,838.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	105	38	143
Floating vs. Fixed	24,799	5,245	30,044
Overnight Index Swap	20,633	1,759	22,392
Total	45,536	7,042	52,578

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	0.00	5,284.49	7,877.75	13,162.24
Floating vs. Fixed	51,711.90	495,167.42	1,005.70	10,644.90	34,246.79	289,105.48	415,459.80	1,297,341.99
Overnight Index Swap	370,143.81	7,512.92	4,977.57	7,054.91	345,559.69	204.04	703,881.71	1,439,334.65
Total	421,855.72	502,680.33	5,983.28	17,699.81	379,806.47	294,594.01	1,127,219.26	2,749,838.88

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	70	73	143
Floating vs. Fixed	257	11,444	36	4	92	7,396	10,817	30,044
Overnight Index Swap	3,988	124	50	79	2,946	4	15,203	22,392
Total	4,244	11,567	85	83	3,038	7,469	26,092	52,578

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	7,600.21	1,716.47	706.76	2,250.02	745.86	0.00	142.92	13,162.24
Floating vs. Fixed	390,336.11	201,854.71	401,015.59	270,619.65	30,581.36	991.91	1,942.66	1,297,341.99
Overnight Index Swap	704,771.49	185,608.05	306,100.59	196,569.66	38,833.03	1,073.45	6,378.37	1,439,334.65
Total	1,102,707.81	389,179.24	707,822.94	469,439.33	70,160.26	2,065.35	8,463.95	2,749,838.88

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	43	23	18	43	12	0	4	143
Floating vs. Fixed	2,653	2,557	9,577	12,387	2,452	59	361	30,044
Overnight Index Swap	2,143	2,149	6,974	8,514	2,008	83	522	22,392
Total	4,838	4,728	16,569	20,944	4,472	141	886	52,578