

Foreign Exchange Position

Positions as at: 18 September 2026

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	626,054.00	1,504,610.83	2,130,664.82
Total	626,054.00	1,504,610.83	2,130,664.82

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,837	302,852	390,689
Total	87,837	302,852	390,689

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	162,450.16	80,324.97	312,708.75	820,592.35	12,067.43	50,248.41	643,373.17	48,899.58	2,130,664.82
Total	162,450.16	80,324.97	312,708.75	820,592.35	12,067.43	50,248.41	643,373.17	48,899.58	2,130,664.82

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,245	28,460	75,002	129,786	3,553	18,643	122,177	5,824	390,689
Total	7,245	28,460	75,002	129,786	3,553	18,643	122,177	5,824	390,689

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	1,703,524.24	229,483.23	94,887.50	63,465.47	26,475.17	11,520.67	1,308.55	2,130,664.82
Total	1,703,524.24	229,483.23	94,887.50	63,465.47	26,475.17	11,520.67	1,308.55	2,130,664.82

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	363,879	13,737	5,545	3,903	2,578	966	83	390,689
Total	363,879	13,737	5,545	3,903	2,578	966	83	390,689

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	64.34	Afghani
ALL	79.05	Lek
AMD	362	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1512	Argentine Peso
AUD	1.4104	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7058	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.75	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2980	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 18 September 2026

BND	1.2781	Brunei Dollar
BOB	10.1	Boliviano
BRL	5.1533	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.955	Ngultrum
BWP	12.8205	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3988	Canadian Dollar
CDF	2300.5	Congolese Franc
CHF	0.8253	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	953.92	Chilean Peso
CNY	6.706	Yuan Renminbi
COP	3132.51	Colombian Peso
COU	0.1348	Unidad de Valor Real
CRC	446.05	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.18	Cape Verde Escudo
CZK	21.207	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5197	Danish Krone
DOP	58.8	Dominican Peso
DZD	133.586	Algerian Dinar
EGP	52.15	Egyptian Pound
ERN	15	Nakfa
ETB	160.7457	Ethiopian Birr
EUR	0.8721	Euro
FJD	2.1988	Fiji Dollar
FKP	0.7433	Falkland Islands Pound
GBP	0.7471	Pound Sterling
GEL	2.57	Lari
GHS	11.48	Cedi
GIP	0.7432	Gibraltar Pound
GMD	73.6	Dalasi
GNF	8782	Guinea Franc
GTQ	7.62	Quetzal
GYP	207.89	Guyana Dollar
HKD	7.8447	Hong Kong Dollar
HNL	26.8291	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.3	Gourde
HUF	318.47	Forint
IDR	17675	Rupiah
ILS	3.0476	New Israeli Sheqel
INR	95.95	Indian Rupee

Foreign Exchange Position

Positions as at:		18 September 2026
IQD	1309.5	Iraqi Dinar
IRR	1374100	Iranian Rial
ISK	121.79	Iceland Krona
JMD	156	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	156.27	Yen
KES	129.4	Kenyan Shilling
KGS	87	Som
KHR	4048	Riel
KMF	427	Comoro Franc
KPW	130	North Korean Won
KRW	1376.88	Won
KWD	0.3069	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	447.79	Tenge
LAK	22275	Kip
LBP	89500	Lebanese Pound
LKR	331.75	Sri Lanka Rupee
LRD	173.5	Liberian Dollar
LSL	16.3814	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.32	Libyan Dinar
MAD	9.4851	Moroccan Dirham
MDL	17.35	Moldovan Leu
MGA	4330	Malagasy Ariary
MKD	53.2	Denar
MMK	2093.7	Kyat
MNT	3592	Tugrik
MOP	8.08	Pataca
MRO	356	Ouguiya
MUR	47.14	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.2422	Mexican Peso
MXV	1.9558	Mexican Unidad de Inversion (UDI)
MYR	4.0825	Malaysian Ringgit
MZN	63.26	Metical
NAD	16.3814	Namibia Dollar
NGN	1327.5	Naira
NIO	36.6	Cordoba Oro
NOK	9.4253	Norwegian Krone
NPR	153.54	Nepalese Rupee
NZD	1.7498	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3562	Nuevo Sol

Foreign Exchange Position

Positions as at: 18 September 2026

PGK	4.2827	Kina
PHP	62.723	Philippine Peso
PKR	277.05	Pakistan Rupee
PLN	3.8032	Zloty
PYG	5911.17	Guarani
QAR	3.6411	Qatari Rial
RON	4.5879	Leu
RSD	102.25	Serbian Dinar
RUB	84.5	Russian Ruble
RWF	1464.67	Rwanda Franc
SAR	3.756	Saudi Riyal
SBD	7.728	Solomon Islands Dollar
SCR	13.8758	Seychelles Rupee
SDG	598.5502	Sudanese Pound
SEK	9.8607	Swedish Krona
SGD	1.2781	Singapore Dollar
SHP	0.7479	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.821	Surinam Dollar
SSP	5574.358	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	121.5	Syrian Pound
SZL	16.3665	Lilangeni
THB	33.32	Baht
TJS	9.18	Somoni
TMT	3.495	New Manat
TND	2.9196	Tunisian Dinar
TOP	2.3041	Pa'anga
TRY	48.6523	Turkish Lira
TTD	6.7529	Trinidad and Tobago Dollar
TWD	31.832	New Taiwan Dollar
TZS	2630	Tanzanian Shilling
UAH	44.6	Hryvnia
UGX	3909.43	Uganda Shilling
USD	1	US Dollar
UYU	40.19	Peso Uruguayo
UZS	11769.92	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25997	Dong
VUV	116.35	Vatu
WST	2.6455	Tala
XAF	572.04	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	566	CFA Franc BCEAO
XPF	103.78	CFP Franc

Foreign Exchange Position

Positions as at: 18 September 2026

YER	236	Yemeni Rial
ZAR	16.3742	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 18 September 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	646,443.58	69,498.73	715,942.31
Floating vs. Fixed	11,760,217.37	2,635,691.75	14,395,909.12
Overnight Index Swap	7,938,629.07	2,453,108.14	10,391,737.21
Total	20,345,290.01	5,158,298.63	25,503,588.64

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,644	1,316	12,960
Floating vs. Fixed	302,200	84,426	386,626
Overnight Index Swap	217,067	47,522	264,589
Total	530,911	133,264	664,175

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	32,999.55	113.92	1,087.06	11.98	24,981.23	176,332.10	480,416.47	715,942.31
Floating vs. Fixed	587,991.22	6,430,373.12	115,000.47	20,820.23	274,594.38	2,683,854.15	4,283,275.56	14,395,909.12
Overnight Index Swap	5,308,210.93	47,385.77	69,769.08	162,179.67	1,896,570.89	2,447.70	2,905,173.16	10,391,737.21
Total	5,929,201.70	6,477,872.81	185,856.61	183,011.87	2,196,146.50	2,862,633.95	7,668,865.20	25,503,588.64

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	796	3	43	2	574	5,113	6,430	12,960
Floating vs. Fixed	18,401	142,621	3,941	144	2,216	93,606	125,700	386,626
Overnight Index Swap	145,297	1,136	2,064	2,580	29,048	110	84,355	264,589
Total	164,493	143,760	6,047	2,726	31,837	98,829	216,485	664,175

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	258,079.02	166,476.33	190,091.89	74,559.58	15,463.04	6,050.01	5,222.44	715,942.31
Floating vs. Fixed	6,069,895.97	2,673,171.19	4,565,461.13	894,584.47	101,301.83	39,242.18	52,252.36	14,395,909.12
Overnight Index Swap	4,850,590.60	1,687,571.41	2,273,823.70	1,081,710.43	166,639.47	171,965.96	159,435.64	10,391,737.21
Total	11,178,565.59	4,527,218.93	7,029,376.71	2,050,854.47	283,404.35	217,258.15	216,910.44	25,503,588.64

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	3,371	2,862	3,714	1,888	595	285	247	12,960
Floating vs. Fixed	85,164	68,067	168,261	53,947	6,280	2,599	2,309	386,626
Overnight Index Swap	52,482	42,158	94,370	52,596	7,725	6,167	9,093	264,589
Total	141,016	113,086	266,345	108,431	14,600	9,050	11,649	664,175

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	64.34	Afghani
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KZT	447.79	Tenge
LAK	22275	Kip
LBP	89500	Lebanese Pound
LKR	331.75	Sri Lanka Rupee
LRD	173.5	Liberian Dollar
LSL	16.3814	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.32	Libyan Dinar

Interest Rate Position

Positions as at: 18 September 2026

MAD	9.4851 Moroccan Dirham
MDL	17.35 Moldovan Leu
MGA	4330 Malagasy Ariary
MKD	53.2 Denar
MMK	2093.7 Kyat
MNT	3592 Tugrik
MOP	8.08 Pataca
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MUR	47.14 Mauritius Rupee
MVR	15.42 Rufiyaa
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MXV	1.9558 Mexican Unidad de Inversion (UDI)
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PAB	1 Balboa
PEN	3.3562 Nuevo Sol
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PHP	62.723 Philippine Peso
PKR	277.05 Pakistan Rupee
PLN	3.8032 Zloty
PYG	5911.17 Guarani
QAR	3.6411 Qatari Rial
RON	4.5879 Leu
RSD	102.25 Serbian Dinar
RUB	84.5 Russian Ruble
RWF	1464.67 Rwanda Franc
SAR	3.756 Saudi Riyal
SBD	7.728 Solomon Islands Dollar
SCR	13.8758 Seychelles Rupee
SDG	598.5502 Sudanese Pound
SEK	9.8607 Swedish Krona
SGD	1.2781 Singapore Dollar
SHP	0.7479 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:	18 September 2026
SRD	37.821 Surinam Dollar
SSP	5574.358 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	121.5 Syrian Pound
SZL	16.3665 Lilangeni
THB	33.32 Baht
TJS	9.18 Somoni
TMT	3.495 New Manat
TND	2.9196 Tunisian Dinar
TOP	2.3041 Pa'anga
TRY	48.6523 Turkish Lira
TTD	6.7529 Trinidad and Tobago Dollar
TWD	31.832 New Taiwan Dollar
TZS	2630 Tanzanian Shilling
UAH	44.6 Hryvnia
UGX	3909.43 Uganda Shilling
USD	1 US Dollar
UYU	40.19 Peso Uruguayo
UZS	11769.92 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25997 Dong
VUV	116.35 Vatu
WST	2.6455 Tala
XAF	572.04 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	566 CFA Franc BCEAO
XPF	103.78 CFP Franc
YER	236 Yemeni Rial
ZAR	16.3742 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 14 September 2026 to 18 September 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	258,193.72	327,410.10	585,603.82
Total	258,193.72	327,410.10	585,603.82

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	43,480	69,379	112,859
Total	43,480	69,379	112,859

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	31,463.14	22,994.93	64,041.12	230,418.64	2,976.08	15,787.60	209,235.59	8,686.71	585,603.82
Total	31,463.14	22,994.93	64,041.12	230,418.64	2,976.08	15,787.60	209,235.59	8,686.71	585,603.82

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,477	7,666	17,703	41,377	847	5,684	37,207	900	112,859
Total	1,477	7,666	17,703	41,377	847	5,684	37,207	900	112,859

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	500,404.21	66,530.29	6,295.24	5,627.25	6,041.41	705.40	0.00	585,603.82
Total	500,404.21	66,530.29	6,295.24	5,627.25	6,041.41	705.40	0.00	585,603.82

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	106,072	5,658	313	413	344	60	0	112,859
Total	106,072	5,658	313	413	344	60	0	112,859

Interest Rate Turnover

Turnover for the period: 14 September 2026 to 18 September 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,508.85	4,425.59	16,934.43
Floating vs. Fixed	953,944.80	211,019.59	1,164,964.39
Overnight Index Swap	1,093,108.14	190,597.28	1,283,705.41
Total	2,059,561.78	406,042.45	2,465,604.23

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	160	55	215
Floating vs. Fixed	27,270	4,841	32,111
Overnight Index Swap	16,918	1,904	18,821
Total	44,347	6,800	51,147

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,200.00	0.00	0.00	0.00	0.00	4,948.69	10,785.74	16,934.43
Floating vs. Fixed	59,178.43	353,976.78	17,038.49	0.00	29,737.47	290,052.32	414,980.91	1,164,964.39
Overnight Index Swap	461,584.13	4,861.99	82,549.96	26,587.34	190,464.04	930.59	516,727.36	1,283,705.41
Total	521,962.56	358,838.77	99,588.45	26,587.34	220,201.51	295,931.61	942,494.00	2,465,604.23

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	10	0	0	0	0	105	100	215
Floating vs. Fixed	368	6,902	476	0	67	12,864	11,436	32,111
Overnight Index Swap	6,042	86	172	269	2,351	18	9,884	18,821
Total	6,420	6,988	648	269	2,418	12,987	21,419	51,147

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	4,976.72	2,383.97	3,742.44	2,570.21	2,810.15	220.48	230.47	16,934.43
Floating vs. Fixed	386,270.80	196,279.54	359,983.54	187,755.85	29,699.72	1,355.76	3,619.17	1,164,964.39
Overnight Index Swap	646,516.38	186,273.32	253,912.14	137,738.90	43,660.18	3,894.92	11,709.56	1,283,705.41
Total	1,037,763.90	384,936.84	617,638.12	328,064.96	76,170.05	5,471.16	15,559.21	2,465,604.23

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	19	42	60	32	49	10	4	215
Floating vs. Fixed	3,095	2,794	12,246	11,417	2,189	78	293	32,111
Overnight Index Swap	2,273	2,339	6,182	5,203	2,004	189	633	18,821
Total	5,386	5,175	18,488	16,651	4,241	277	930	51,147