

Foreign Exchange Position

Positions as at: 25 September 2026

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	649,180.33	1,569,222.89	2,218,403.22
Total	649,180.33	1,569,222.89	2,218,403.22

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	92,013	313,481	405,494
Total	92,013	313,481	405,494

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	168,377.32	88,229.75	324,265.83	854,376.82	12,322.43	53,534.58	658,482.91	58,813.58	2,218,403.22
Total	168,377.32	88,229.75	324,265.83	854,376.82	12,322.43	53,534.58	658,482.91	58,813.58	2,218,403.22

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,527	30,628	76,886	134,627	3,929	19,654	126,191	6,053	405,494
Total	7,527	30,628	76,886	134,627	3,929	19,654	126,191	6,053	405,494

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	1,796,348.93	223,773.72	95,853.92	64,712.93	25,086.33	11,320.33	1,307.06	2,218,403.22
Total	1,796,348.93	223,773.72	95,853.92	64,712.93	25,086.33	11,320.33	1,307.06	2,218,403.22

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	378,721	13,690	5,610	3,942	2,507	941	83	405,494
Total	378,721	13,690	5,610	3,942	2,507	941	83	405,494

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	64.69	Afghani
ALL	79.8	Lek
AMD	362.44	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1515.5	Argentine Peso
AUD	1.4198	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7178	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.35	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2983.97	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 25 September 2026

BND	1.2799	Brunei Dollar
BOB	11.85	Boliviano
BRL	5.1698	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.74	Ngultrum
BWP	12.87	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4099	Canadian Dollar
CDF	2300.5	Congolese Franc
CHF	0.8251	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	960.85	Chilean Peso
CNY	6.7111	Yuan Renminbi
COP	3277.5	Colombian Peso
COU	0.1304	Unidad de Valor Real
CRC	449.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.85	Cape Verde Escudo
CZK	21.431	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5665	Danish Krone
DOP	59.24	Dominican Peso
DZD	133.276	Algerian Dinar
EGP	51.37	Egyptian Pound
ERN	15	Nakfa
ETB	161.72	Ethiopian Birr
EUR	0.8785	Euro
FJD	2.2321	Fiji Dollar
FKP	0.7545	Falkland Islands Pound
GBP	0.755	Pound Sterling
GEL	2.585	Lari
GHS	11.55	Cedi
GIP	0.7544	Gibraltar Pound
GMD	73.68	Dalasi
GNF	8789	Guinea Franc
GTQ	7.633	Quetzal
GYP	207.99	Guyana Dollar
HKD	7.8432	Hong Kong Dollar
HNL	26.827	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	320.75	Forint
IDR	17795	Rupiah
ILS	3.0351	New Israeli Sheqel
INR	95.74	Indian Rupee

Foreign Exchange Position

Positions as at:	25 September 2026
IQD	1309.5 Iraqi Dinar
IRR	1374100 Iranian Rial
ISK	121.08 Iceland Krona
JMD	156.81 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	158.29 Yen
KES	129.3 Kenyan Shilling
KGS	87.45 Som
KHR	4051 Riel
KMF	431.03 Comoro Franc
KPW	130 North Korean Won
KRW	1365.74 Won
KWD	0.3074 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	444.49 Tenge
LAK	22306 Kip
LBP	89500 Lebanese Pound
LKR	329.45 Sri Lanka Rupee
LRD	171 Liberian Dollar
LSL	16.3594 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	6.3685 Libyan Dinar
MAD	9.5935 Moroccan Dirham
MDL	17.55 Moldovan Leu
MGA	4348.97 Malagasy Ariary
MKD	53.87 Denar
MMK	2093.7 Kyat
MNT	3596 Tugrik
MOP	8.078 Pataca
MRO	356 Ouguiya
MUR	47.73 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.514 Mexican Peso
MXV	1.9863 Mexican Unidad de Inversion (UDI)
MYR	4.077 Malaysian Ringgit
MZN	63.24 Metical
NAD	16.3594 Namibia Dollar
NGN	1325.05 Naira
NIO	36.6 Cordoba Oro
NOK	9.4779 Norwegian Krone
NPR	153.18 Nepalese Rupee
NZD	1.7624 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.376 Nuevo Sol

Foreign Exchange Position

Positions as at:	25 September 2026
PGK	4.2974 Kina
PHP	62.672 Philippine Peso
PKR	276.82 Pakistan Rupee
PLN	3.8418 Zloty
PYG	5923.48 Guarani
QAR	3.6411 Qatari Rial
RON	4.6294 Leu
RSD	103.08 Serbian Dinar
RUB	84.5403 Russian Ruble
RWF	1468.35 Rwanda Franc
SAR	3.755 Saudi Riyal
SBD	7.8247 Solomon Islands Dollar
SCR	14.3366 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.9114 Swedish Krona
SGD	1.2799 Singapore Dollar
SHP	0.7564 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling
SRD	37.765 Surinam Dollar
SSP	5627.5919 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	121.52 Syrian Pound
SZL	16.328 Lilangeni
THB	33.41 Baht
TJS	9.18 Somoni
TMT	3.495 New Manat
TND	2.9352 Tunisian Dinar
TOP	2.3073 Pa'anga
TRY	48.72 Turkish Lira
TTD	6.7776 Trinidad and Tobago Dollar
TWD	31.78 New Taiwan Dollar
TZS	2635 Tanzanian Shilling
UAH	44.9157 Hryvnia
UGX	3898.48 Uganda Shilling
USD	1 US Dollar
UYU	40.05 Peso Uruguayo
UZS	11809.05 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26007 Dong
VUV	116.51 Vatu
WST	2.6781 Tala
XAF	575.28 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	570.75 CFA Franc BCEAO
XPF	104.51 CFP Franc

Foreign Exchange Position

Positions as at: 25 September 2026

YER	236.27	Yemeni Rial
ZAR	16.3453	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 25 September 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	640,765.68	69,211.99	709,977.67
Floating vs. Fixed	11,740,238.87	2,642,872.90	14,383,111.76
Overnight Index Swap	7,983,418.91	2,465,739.17	10,449,158.08
Total	20,364,423.46	5,177,824.06	25,542,247.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,578	1,312	12,890
Floating vs. Fixed	299,150	84,751	383,900
Overnight Index Swap	216,675	47,692	264,366
Total	527,402	133,754	661,156

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	32,808.30	113.84	1,079.14	11.85	24,573.99	174,013.15	477,377.41	709,977.67
Floating vs. Fixed	598,526.12	6,412,696.06	116,867.95	20,588.17	266,829.21	2,705,643.62	4,261,960.64	14,383,111.76
Overnight Index Swap	5,345,976.45	46,463.91	69,844.48	156,790.20	1,881,346.45	2,894.42	2,945,842.17	10,449,158.08
Total	5,977,310.87	6,459,273.80	187,791.57	177,390.23	2,172,749.65	2,882,551.19	7,685,180.21	25,542,247.52

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	790	3	43	2	572	5,043	6,438	12,890
Floating vs. Fixed	18,457	142,844	3,997	144	2,225	91,133	125,102	383,900
Overnight Index Swap	145,526	1,157	2,069	2,598	29,217	116	83,685	264,366
Total	164,772	144,003	6,108	2,744	32,014	96,292	215,224	661,156

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	254,001.22	165,607.60	190,415.53	73,489.95	15,253.41	6,016.12	5,193.85	709,977.67
Floating vs. Fixed	6,077,309.53	2,684,139.83	4,530,900.82	897,856.91	101,440.31	38,853.71	52,610.65	14,383,111.76
Overnight Index Swap	4,925,214.64	1,688,720.56	2,262,926.91	1,078,276.05	166,217.73	170,529.61	157,272.59	10,449,158.08
Total	11,256,525.38	4,538,467.99	6,984,243.26	2,049,622.91	282,911.44	215,399.45	215,077.10	25,542,247.52

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	3,297	2,844	3,736	1,892	591	285	247	12,890
Floating vs. Fixed	86,912	69,462	163,983	52,278	6,332	2,601	2,334	383,900
Overnight Index Swap	52,936	42,384	93,985	52,223	7,638	6,211	8,991	264,366
Total	143,144	114,689	261,704	106,392	14,561	9,096	11,571	661,156

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	64.69	Afghani
ALL	79.8	Lek
AMD	362.44	Armenian Dram
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ERN	15	Nakfa

Interest Rate Position

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EUR	0.8785	Euro
FJD	2.2321	Fiji Dollar
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KWD	0.3074	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	444.49	Tenge
LAK	22306	Kip
LBP	89500	Lebanese Pound
LKR	329.45	Sri Lanka Rupee
LRD	171	Liberian Dollar
LSL	16.3594	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3685	Libyan Dinar

Interest Rate Position

Positions as at:

25 September 2026

MAD	9.5935 Moroccan Dirham
MDL	17.55 Moldovan Leu
MGA	4348.97 Malagasy Ariary
MKD	53.87 Denar
MMK	2093.7 Kyat
MNT	3596 Tugrik
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MXN	17.514 Mexican Peso
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PEN	3.376 Nuevo Sol
PGK	4.2974 Kina
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PKR	276.82 Pakistan Rupee
PLN	3.8418 Zloty
PYG	5923.48 Guarani
QAR	3.6411 Qatari Rial
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RSD	103.08 Serbian Dinar
RUB	84.5403 Russian Ruble
RWF	1468.35 Rwanda Franc
SAR	3.755 Saudi Riyal
SBD	7.8247 Solomon Islands Dollar
SCR	14.3366 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.9114 Swedish Krona
SGD	1.2799 Singapore Dollar
SHP	0.7564 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:	25 September 2026
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SSP	5627.5919 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	121.52 Syrian Pound
SZL	16.328 Lilangeni
THB	33.41 Baht
TJS	9.18 Somoni
TMT	3.495 New Manat
TND	2.9352 Tunisian Dinar
TOP	2.3073 Pa'anga
TRY	48.72 Turkish Lira
TTD	6.7776 Trinidad and Tobago Dollar
TWD	31.78 New Taiwan Dollar
TZS	2635 Tanzanian Shilling
UAH	44.9157 Hryvnia
UGX	3898.48 Uganda Shilling
USD	1 US Dollar
UYU	40.05 Peso Uruguayo
UZS	11809.05 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26007 Dong
VUV	116.51 Vatu
WST	2.6781 Tala
XAF	575.28 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	570.75 CFA Franc BCEAO
XPF	104.51 CFP Franc
YER	236.27 Yemeni Rial
ZAR	16.3453 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 21 September 2026 to 25 September 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	219,732.20	254,833.31	474,565.52
Total	219,732.20	254,833.31	474,565.52

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	40,119	56,901	97,020
Total	40,119	56,901	97,020

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	20,966.20	28,999.71	85,466.74	149,729.98	2,649.05	16,134.00	154,194.82	16,425.02	474,565.52
Total	20,966.20	28,999.71	85,466.74	149,729.98	2,649.05	16,134.00	154,194.82	16,425.02	474,565.52

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,231	7,951	20,158	30,778	920	5,017	30,168	799	97,020
Total	1,231	7,951	20,158	30,778	920	5,017	30,168	799	97,020

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	434,424.40	25,765.00	5,238.18	4,551.75	4,463.45	122.74	0.00	474,565.52
Total	434,424.40	25,765.00	5,238.18	4,551.75	4,463.45	122.74	0.00	474,565.52

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	94,676	1,510	263	227	324	21	0	97,020
Total	94,676	1,510	263	227	324	21	0	97,020

Interest Rate Turnover

Turnover for the period: 21 September 2026 to 25 September 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	40,948.35	680.22	41,628.57
Floating vs. Fixed	809,314.23	170,516.66	979,830.90
Overnight Index Swap	757,679.95	190,774.49	948,454.44
Total	1,607,942.53	361,971.37	1,969,913.91

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	298	21	319
Floating vs. Fixed	16,457	4,404	20,860
Overnight Index Swap	10,024	1,589	11,613
Total	26,778	6,014	32,791

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	2,331.96	39,296.61	41,628.57
Floating vs. Fixed	179,472.35	238,781.48	5,886.14	2.89	1,772.10	318,772.76	235,143.19	979,830.90
Overnight Index Swap	422,814.00	2,455.08	1,844.54	9,279.04	60,492.25	892.49	450,677.04	948,454.44
Total	602,286.35	241,236.56	7,730.68	9,281.93	62,264.34	321,997.21	725,116.84	1,969,913.91

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	84	235	319
Floating vs. Fixed	431	5,828	143	2	19	6,561	7,877	20,860
Overnight Index Swap	5,460	95	28	144	721	12	5,154	11,613
Total	5,890	5,923	171	146	740	6,657	13,265	32,791

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	1,071.85	22,368.07	16,748.00	1,167.32	273.33	0.00	0.00	41,628.57
Floating vs. Fixed	467,007.96	155,272.19	222,302.57	121,118.44	12,886.98	47.25	1,195.51	979,830.90
Overnight Index Swap	474,414.39	146,109.11	187,195.42	104,073.13	22,290.58	3,218.83	11,152.98	948,454.44
Total	942,494.19	323,749.37	426,246.00	226,358.88	35,450.89	3,266.08	12,348.50	1,969,913.91

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	28	82	175	29	6	0	0	319
Floating vs. Fixed	3,042	2,357	8,066	5,828	1,393	26	149	20,860
Overnight Index Swap	1,657	1,571	3,651	3,216	942	117	461	11,613
Total	4,726	4,009	11,891	9,072	2,341	143	610	32,791