Foreign Exchange Position

Positions as at: 02 October 2026

By Product and Intention to Clear

Outstanding Notional (US$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	621,385.23	1,508,028.57	2,129,413.80
Total	621,385.23	1,508,028.57	2,129,413.80

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	86,506	304,138	390,644
Total	86,506	304,138	390,644

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	166,524.38	88,154.50	309,491.02	826,200.41	13,016.43	53,111.70	621,592.36	51,323.00	2,129,413.80
Total	166,524.38	88,154.50	309,491.02	826,200.41	13,016.43	53,111.70	621,592.36	51,323.00	2,129,413.80

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,555	30,984	74,145	127,188	4,322	19,736	120,397	6,319	390,644
Total	7,555	30,984	74,145	127,188	4,322	19,736	120,397	6,319	390,644

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	1,696,019.57	235,929.64	97,699.13	61,449.10	25,723.21	11,285.86	1,307.30	2,129,413.80
Total	1,696,019.57	235,929.64	97,699.13	61,449.10	25,723.21	11,285.86	1,307.30	2,129,413.80

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	363,480	14,217	5,493	3,977	2,494	900	83	390,644
Total	363,480	14,217	5,493	3,977	2,494	900	83	390,644

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	65.15	Afghani
ALL	80.6	Lek
AMD	362.18	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1524.25	Argentine Peso
AUD	1.431	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijanian Manat
BAM	1.7245	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.35	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2984.77	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 02 October 2026

BND	1.2777	Brunei Dollar
BOB	11.96	Boliviano
BRL	5.2013	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.98	Ngultrum
BWP	12.9366	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4188	Canadian Dollar
CDF	2303	Congolese Franc
CHF	0.8337	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	972.08	Chilean Peso
CNY	6.703	Yuan Renminbi
COP	3323.5	Colombian Peso
COU	0.125	Unidad de Valor Real
CRC	453.56	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.23	Cape Verde Escudo
CZK	21.525	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5901	Danish Krone
DOP	59.27	Dominican Peso
DZD	133.196	Algerian Dinar
EGP	52.02	Egyptian Pound
ERN	15	Nakfa
ETB	161.725	Ethiopian Birr
EUR	0.8816	Euro
FJD	2.2153	Fiji Dollar
FKP	0.7572	Falkland Islands Pound
GBP	0.7555	Pound Sterling
GEL	2.5774	Lari
GHS	11.67	Cedi
GIP	0.7571	Gibraltar Pound
GMD	73.85	Dalasi
GNF	8790	Guinea Franc
GTQ	7.635	Quetzal
GYD	207.99	Guyana Dollar
HKD	7.8464	Hong Kong Dollar
HNL	26.8424	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	323.2	Forint
IDR	17960	Rupiah
ILS	3.0663	New Israeli Sheqel
INR	95.98	Indian Rupee

Foreign Exchange Position

Positions as at: 02 October 2026

IQD	1309.5	Iraqi Dinar
IRR	1374100	Iranian Rial
ISK	120.48	Iceland Krona
JMD	157.41	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	157.28	Yen
KES	129.6	Kenyan Shilling
KGS	87.4485	Som
KHR	4050	Riel
KMF	433.4	Comoro Franc
KPW	130	North Korean Won
KRW	1351.66	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	439.54	Tenge
LAK	22336	Kip
LBP	89500	Lebanese Pound
LKR	330.8	Sri Lanka Rupee
LRD	171	Liberian Dollar
LSL	16.396	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3808	Libyan Dinar
MAD	9.6828	Moroccan Dirham
MDL	17.6	Moldovan Leu
MGA	4413.02	Malagasy Ariary
MKD	54.12	Denar
MMK	2093.7	Kyat
MNT	3596	Tugrik
MOP	8.082	Pataca
MRO	356	Ouguiya
MUR	47.46	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.038	Mexican Peso
MXV	2.0416	Mexican Unidad de Inversion (UDI)
MYR	4.077	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.396	Namibia Dollar
NGN	1326.49	Naira
NIO	36.6	Cordoba Oro
NOK	9.5857	Norwegian Krone
NPR	153.57	Nepalese Rupee
NZD	1.7718	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4385	Nuevo Sol

Foreign Exchange Position

Positions as at: 02 October 2026

PGK	4.4425	Kina
PHP	62.45	Philippine Peso
PKR	276.8	Pakistan Rupee
PLN	3.8494	Zloty
PYG	5837.37	Guarani
QAR	3.6411	Qatari Rial
RON	4.652	Leu
RSD	103.51	Serbian Dinar
RUB	84	Russian Ruble
RWF	1468.79	Rwanda Franc
SAR	3.7545	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	14.5328	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.9854	Swedish Krona
SGD	1.2777	Singapore Dollar
SHP	0.7563	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.388	Surinam Dollar
SSP	5627.5919	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.52	Syrian Pound
SZL	16.3865	Lilangeni
THB	33.55	Baht
TJS	9.16	Somoni
TMT	3.495	New Manat
TND	2.9772	Tunisian Dinar
TOP	2.3207	Pa'anga
TRY	48.9844	Turkish Lira
TTD	6.7416	Trinidad and Tobago Dollar
TWD	31.816	New Taiwan Dollar
TZS	2610	Tanzanian Shilling
UAH	44.7204	Hryvnia
UGX	3913.95	Uganda Shilling
USD	1	US Dollar
UYU	40.27	Peso Uruguayo
UZS	11816.18	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25970	Dong
VUV	117.24	Vatu
WST	2.694	Tala
XAF	578.24	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	573.75	CFA Franc BCEAO
XPF	104.91	CFP Franc

Foreign Exchange Position

Positions as at: 02 October 2026

YER	236.33	Yemeni Rial
ZAR	16.39	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 02 October 2026

By Product and Intention to Clear

Outstanding Notional (US$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	639,536.80	69,267.63	708,804.44
Floating vs. Fixed	11,849,922.19	2,638,490.39	14,488,412.59
Overnight Index Swap	8,064,838.64	2,447,398.87	10,512,237.51
Total	20,554,297.64	5,155,156.90	25,709,454.53

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,550	1,307	12,857
Floating vs. Fixed	301,046	85,438	386,483
Overnight Index Swap	218,743	47,903	266,645
Total	531,338	134,647	665,985

By Product and Currency

Outstanding Notional (US$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,691.54	113.97	1,075.35	11.84	24,499.73	172,926.23	475,485.77	708,804.44
Floating vs. Fixed	621,787.48	6,441,944.19	112,737.12	30,388.58	285,217.02	2,683,738.60	4,312,599.61	14,488,412.59
Overnight Index Swap	5,365,254.48	46,521.55	71,066.37	158,993.90	1,952,929.23	2,944.22	2,914,527.76	10,512,237.51
Total	6,021,733.50	6,488,579.71	184,878.84	189,394.32	2,262,645.97	2,859,609.05	7,702,613.14	25,709,454.53

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	785	3	43	2	567	5,018	6,439	12,857
Floating vs. Fixed	18,562	142,879	3,941	147	2,239	92,276	126,440	386,483
Overnight Index Swap	146,455	1,168	2,072	2,624	29,788	117	84,422	266,645
Total	165,802	144,050	6,055	2,773	32,593	97,411	217,301	665,985

By Product and Residual Maturity

Outstanding Notional (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	255,045.31	165,630.26	188,951.75	72,955.08	15,100.78	5,958.08	5,163.19	708,804.44
Floating vs. Fixed	6,127,521.27	2,694,092.17	4,564,084.17	909,421.73	102,607.74	38,781.11	51,904.40	14,488,412.59
Overnight Index Swap	4,939,828.15	1,700,726.89	2,283,540.84	1,090,530.03	167,304.36	182,248.16	148,059.07	10,512,237.51
Total	11,322,394.73	4,560,449.32	7,036,576.77	2,072,906.83	285,012.88	226,987.35	205,126.65	25,709,454.53

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	3,288	2,842	3,719	1,895	585	283	247	12,857
Floating vs. Fixed	87,153	69,338	165,442	52,905	6,676	2,593	2,378	386,483
Overnight Index Swap	53,303	42,702	94,812	52,771	7,675	6,300	9,084	266,645
Total	143,743	114,881	263,973	107,571	14,936	9,175	11,708	665,985

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at: 02 October 2026

AFN	65.15	Afghani
ALL	80.6	Lek
AMD	362.18	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1524.25	Argentine Peso
AUD	1.431	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijanian Manat
BAM	1.7245	Convertible Mark
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BDT	122.35	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
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BND	1.2777	Brunei Dollar
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BRL	5.2013	Brazilian Real
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CDF	2303	Congolese Franc
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COU	0.125	Unidad de Valor Real
CRC	453.56	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
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CZK	21.525	Czech Koruna
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DKK	6.5901	Danish Krone
DOP	59.27	Dominican Peso
DZD	133.196	Algerian Dinar
EGP	52.02	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 02 October 2026

ETB	161.725	Ethiopian Birr
EUR	0.8816	Euro
FJD	2.2153	Fiji Dollar
FKP	0.7572	Falkland Islands Pound
GBP	0.7555	Pound Sterling
GEL	2.5774	Lari
GHS	11.67	Cedi
GIP	0.7571	Gibraltar Pound
GMD	73.85	Dalasi
GNF	8790	Guinea Franc
GTQ	7.635	Quetzal
GYD	207.99	Guyana Dollar
HKD	7.8464	Hong Kong Dollar
HNL	26.8424	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	323.2	Forint
IDR	17960	Rupiah
ILS	3.0663	New Israeli Sheqel
INR	95.98	Indian Rupee
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IRR	1374100	Iranian Rial
ISK	120.48	Iceland Krona
JMD	157.41	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	157.28	Yen
KES	129.6	Kenyan Shilling
KGS	87.4485	Som
KHR	4050	Riel
KMF	433.4	Comoro Franc
KPW	130	North Korean Won
KRW	1351.66	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	439.54	Tenge
LAK	22336	Kip
LBP	89500	Lebanese Pound
LKR	330.8	Sri Lanka Rupee
LRD	171	Liberian Dollar
LSL	16.396	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3808	Libyan Dinar

Interest Rate Position

Positions as at: 02 October 2026

MAD	9.6828	Moroccan Dirham
MDL	17.6	Moldovan Leu
MGA	4413.02	Malagasy Ariary
MKD	54.12	Denar
MMK	2093.7	Kyat
MNT	3596	Tugrik
MOP	8.082	Pataca
MRO	356	Ouguiya
MUR	47.46	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.038	Mexican Peso
MXV	2.0416	Mexican Unidad de Inversion (UDI)
MYR	4.077	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.396	Namibia Dollar
NGN	1326.49	Naira
NIO	36.6	Cordoba Oro
NOK	9.5857	Norwegian Krone
NPR	153.57	Nepalese Rupee
NZD	1.7718	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4385	Nuevo Sol
PGK	4.4425	Kina
PHP	62.45	Philippine Peso
PKR	276.8	Pakistan Rupee
PLN	3.8494	Zloty
PYG	5837.37	Guarani
QAR	3.6411	Qatari Rial
RON	4.652	Leu
RSD	103.51	Serbian Dinar
RUB	84	Russian Ruble
RWF	1468.79	Rwanda Franc
SAR	3.7545	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	14.5328	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.9854	Swedish Krona
SGD	1.2777	Singapore Dollar
SHP	0.7563	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

Interest Rate Position

Positions as at: 02 October 2026

SRD	37.388	Surinam Dollar
SSP	5627.5919	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.52	Syrian Pound
SZL	16.3865	Lilangeni
THB	33.55	Baht
TJS	9.16	Somoni
TMT	3.495	New Manat
TND	2.9772	Tunisian Dinar
TOP	2.3207	Pa'anga
TRY	48.9844	Turkish Lira
TTD	6.7416	Trinidad and Tobago Dollar
TWD	31.816	New Taiwan Dollar
TZS	2610	Tanzanian Shilling
UAH	44.7204	Hryvnia
UGX	3913.95	Uganda Shilling
USD	1	US Dollar
UYU	40.27	Peso Uruguayo
UZS	11816.18	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25970	Dong
VUV	117.24	Vatu
WST	2.694	Tala
XAF	578.24	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	573.75	CFA Franc BCEAO
XPF	104.91	CFP Franc
YER	236.33	Yemeni Rial
ZAR	16.39	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 28 September 2026 to 02 October 2026

By Product and Intention to Clear

New Trade Turnover (US$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	213,531.79	249,987.26	463,519.05
Total	213,531.79	249,987.26	463,519.05

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	35,673	59,364	95,036
Total	35,673	59,364	95,036

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	20,710.50	22,598.04	62,101.71	201,607.56	4,548.93	14,386.05	126,323.33	11,242.92	463,519.05
Total	20,710.50	22,598.04	62,101.71	201,607.56	4,548.93	14,386.05	126,323.33	11,242.92	463,519.05

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,136	8,738	16,700	34,157	1,339	5,241	26,530	1,197	95,036
Total	1,136	8,738	16,700	34,157	1,339	5,241	26,530	1,197	95,036

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	416,269.62	28,343.11	10,136.18	3,119.62	5,228.13	422.38	0.00	463,519.05
Total	416,269.62	28,343.11	10,136.18	3,119.62	5,228.13	422.38	0.00	463,519.05

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	92,714	1,311	407	215	361	29	0	95,036
Total	92,714	1,311	407	215	361	29	0	95,036

Interest Rate Turnover

Turnover for the period: 28 September 2026 to 02 October 2026

By Product and Intention to Clear

New Trade Turnover (US$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,818.71	1,137.15	11,955.86
Floating vs. Fixed	604,876.07	152,105.08	756,981.15
Overnight Index Swap	588,460.47	187,342.98	775,803.45
Total	1,204,155.24	340,585.21	1,544,740.45

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	54	19	73
Floating vs. Fixed	14,267	4,482	18,748
Overnight Index Swap	7,701	1,773	9,474
Total	22,021	6,274	28,294

By Product and Currency

New Trade Turnover (US$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,235.80	0.00	0.00	0.00	0.00	803.22	4,916.84	11,955.86
Floating vs. Fixed	97,270.17	182,384.58	14,888.43	19,629.38	21,558.83	151,135.41	270,114.34	756,981.15
Overnight Index Swap	283,105.58	508.73	8,691.81	8,543.35	183,845.74	101.98	291,006.26	775,803.45
Total	386,611.55	182,893.31	23,580.24	28,172.73	205,404.58	152,040.60	566,037.44	1,544,740.45

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	5	0	0	0	0	43	25	73
Floating vs. Fixed	412	3,625	327	8	40	5,784	8,554	18,748
Overnight Index Swap	3,919	27	48	93	1,697	2	3,689	9,474
Total	4,335	3,651	375	101	1,736	5,829	12,268	28,294

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	3,424.45	6,659.18	1,425.69	446.54	0.00	0.00	0.00	11,955.86
Floating vs. Fixed	336,990.96	137,392.71	169,408.36	94,878.26	13,901.04	344.67	4,065.15	756,981.15
Overnight Index Swap	466,969.73	102,983.75	122,599.36	55,759.19	18,995.18	1,657.97	6,838.27	775,803.45
Total	807,385.14	247,035.63	293,433.41	151,083.99	32,896.22	2,002.64	10,903.42	1,544,740.45

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	16	11	38	8	0	0	0	73
Floating vs. Fixed	1,843	1,924	7,786	5,301	1,571	64	260	18,748
Overnight Index Swap	1,478	1,340	2,592	2,545	990	85	445	9,474
Total	3,337	3,274	10,416	7,854	2,560	149	705	28,294