

Foreign Exchange Position

Positions as at: 09 October 2026

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	630,871.78	1,506,876.53	2,137,748.31
Total	630,871.78	1,506,876.53	2,137,748.31

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	84,671	303,788	388,459
Total	84,671	303,788	388,459

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	144,278.15	87,093.52	309,434.93	837,301.24	13,144.20	53,286.85	637,621.58	55,587.84	2,137,748.31
Total	144,278.15	87,093.52	309,434.93	837,301.24	13,144.20	53,286.85	637,621.58	55,587.84	2,137,748.31

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,436	31,131	66,225	129,945	4,513	21,022	123,143	6,046	388,459
Total	6,436	31,131	66,225	129,945	4,513	21,022	123,143	6,046	388,459

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	1,708,049.07	228,874.62	99,375.51	63,951.86	24,805.18	11,386.04	1,306.02	2,137,748.31
Total	1,708,049.07	228,874.62	99,375.51	63,951.86	24,805.18	11,386.04	1,306.02	2,137,748.31

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	361,058	14,194	5,642	4,080	2,484	918	83	388,459
Total	361,058	14,194	5,642	4,080	2,484	918	83	388,459

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	64.76	Afghani
ALL	81.58	Lek
AMD	361	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1517	Argentine Peso
AUD	1.4355	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7467	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.9	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2984	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:		09 October 2026
BND	1.2796	Brunei Dollar
BOB	11.9	Boliviano
BRL	5.0165	Brazilian Real
BSD	1	Bahamian Dollar
BTN	96.775	Ngultrum
BWP	13.0548	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4254	Canadian Dollar
CDF	2303	Congolese Franc
CHF	0.8331	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	978.54	Chilean Peso
CNY	6.7045	Yuan Renminbi
COP	3231.25	Colombian Peso
COU	0.1304	Unidad de Valor Real
CRC	451.38	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.47	Cape Verde Escudo
CZK	21.792	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6752	Danish Krone
DOP	60.29	Dominican Peso
DZD	133.875	Algerian Dinar
EGP	52.32	Egyptian Pound
ERN	15	Nakfa
ETB	160.9883	Ethiopian Birr
EUR	0.8929	Euro
FJD	2.2232	Fiji Dollar
FKP	0.7566	Falkland Islands Pound
GBP	0.7565	Pound Sterling
GEL	2.565	Lari
GHS	11.77	Cedi
GIP	0.7566	Gibraltar Pound
GMD	73.9	Dalasi
GNF	8795	Guinea Franc
GTQ	7.64	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.8481	Hong Kong Dollar
HNL	26.8345	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	326.52	Forint
IDR	17875	Rupiah
ILS	3.0666	New Israeli Sheqel
INR	96.76	Indian Rupee

Foreign Exchange Position

Positions as at:		09 October 2026
IQD	1309.6	Iraqi Dinar
IRR	1768000	Iranian Rial
ISK	122.22	Iceland Krona
JMD	158.01	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	158.06	Yen
KES	129.72	Kenyan Shilling
KGS	87.45	Som
KHR	4053.5	Riel
KMF	439	Comoro Franc
KPW	130	North Korean Won
KRW	1339.16	Won
KWD	0.3081	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	447.27	Tenge
LAK	22300	Kip
LBP	89500	Lebanese Pound
LKR	330.95	Sri Lanka Rupee
LRD	170	Liberian Dollar
LSL	16.6002	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.41	Libyan Dinar
MAD	9.9711	Moroccan Dirham
MDL	17.8	Moldovan Leu
MGA	4470	Malagasy Ariary
MKD	54.88	Denar
MMK	2093.7	Kyat
MNT	3593	Tugrik
MOP	8.083	Pataca
MRO	356	Ouguiya
MUR	47.23	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.976	Mexican Peso
MXV	2.0321	Mexican Unidad de Inversion (UDI)
MYR	4.086	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.6282	Namibia Dollar
NGN	1328.65	Naira
NIO	36.6	Cordoba Oro
NOK	9.5684	Norwegian Krone
NPR	154.85	Nepalese Rupee
NZD	1.7851	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.4444	Nuevo Sol

Foreign Exchange Position

Positions as at:		09 October 2026
PGK	4.2955	Kina
PHP	62.67	Philippine Peso
PKR	276.75	Pakistan Rupee
PLN	3.9049	Zloty
PYG	5739.4	Guarani
QAR	3.644	Qatari Rial
RON	4.7782	Leu
RSD	104.7	Serbian Dinar
RUB	85.4725	Russian Ruble
RWF	1469.99	Rwanda Franc
SAR	3.7541	Saudi Riyal
SBD	7.77	Solomon Islands Dollar
SCR	13.8991	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	10.0058	Swedish Krona
SGD	1.2796	Singapore Dollar
SHP	0.7573	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.519	Surinam Dollar
SSP	5667.1009	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.52	Syrian Pound
SZL	16.5948	Lilangeni
THB	33.63	Baht
TJS	9.2	Somoni
TMT	3.495	New Manat
TND	2.9882	Tunisian Dinar
TOP	2.3261	Pa'anga
TRY	49.19	Turkish Lira
TTD	6.76	Trinidad and Tobago Dollar
TWD	31.853	New Taiwan Dollar
TZS	2625	Tanzanian Shilling
UAH	44.8331	Hryvnia
UGX	4045	Uganda Shilling
USD	1	US Dollar
UYU	40.09	Peso Uruguayo
UZS	11785.79	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25975	Dong
VUV	117.8	Vatu
WST	2.6738	Tala
XAF	585.98	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	581	CFA Franc BCEAO
XPF	106.26	CFP Franc

Foreign Exchange Position

Positions as at: 09 October 2026

YER	236	Yemeni Rial
ZAR	16.6106	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 09 October 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	637,504.74	69,650.16	707,154.90
Floating vs. Fixed	11,681,113.37	2,658,475.47	14,339,588.84
Overnight Index Swap	7,802,624.90	2,463,454.06	10,266,078.96
Total	20,121,243.01	5,191,579.69	25,312,822.69

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,523	1,310	12,833
Floating vs. Fixed	298,183	85,932	384,114
Overnight Index Swap	216,120	48,204	264,324
Total	525,825	135,445	661,270

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,659.67	113.95	1,061.74	11.83	24,315.56	172,248.09	474,744.07	707,154.90
Floating vs. Fixed	573,597.02	6,476,806.31	115,727.20	30,332.54	290,585.74	2,493,895.84	4,358,644.18	14,339,588.84
Overnight Index Swap	5,406,574.82	46,620.02	71,028.81	159,763.59	1,841,176.87	3,325.84	2,737,589.01	10,266,078.96
Total	6,014,831.51	6,523,540.28	187,817.75	190,107.96	2,156,078.16	2,669,469.77	7,570,977.26	25,312,822.69

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	784	3	43	2	566	4,988	6,448	12,833
Floating vs. Fixed	18,577	144,077	4,016	148	2,263	87,493	127,541	384,114
Overnight Index Swap	147,197	1,176	2,110	2,658	28,156	123	82,905	264,324
Total	166,558	145,256	6,168	2,808	30,985	92,604	216,893	661,270

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	254,764.39	164,668.75	188,197.46	73,412.72	15,019.12	5,942.47	5,149.99	707,154.90
Floating vs. Fixed	5,990,457.05	2,676,735.74	4,555,444.38	920,923.70	104,958.10	39,085.50	51,984.36	14,339,588.84
Overnight Index Swap	4,848,836.57	1,649,213.81	2,216,428.13	1,059,387.25	162,880.17	181,273.73	148,059.30	10,266,078.96
Total	11,094,058.01	4,490,618.30	6,960,069.96	2,053,723.67	282,857.39	226,301.70	205,193.66	25,312,822.69

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	3,284	2,829	3,710	1,900	582	283	247	12,833
Floating vs. Fixed	86,222	69,354	164,079	52,896	6,627	2,600	2,337	384,114
Overnight Index Swap	53,048	42,176	94,106	52,242	7,646	6,147	8,960	264,324
Total	142,554	114,358	261,895	107,037	14,855	9,029	11,544	661,270

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	64.76	Afghani
ALL	81.58	Lek
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EGP	52.32	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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EUR	0.8929	Euro
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GBP	0.7565	Pound Sterling
GEL	2.565	Lari
GHS	11.77	Cedi
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GMD	73.9	Dalasi
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LAK	22300	Kip
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LKR	330.95	Sri Lanka Rupee
LRD	170	Liberian Dollar
LSL	16.6002	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.41	Libyan Dinar

Interest Rate Position

Positions as at:

09 October 2026

MAD	9.9711 Moroccan Dirham
MDL	17.8 Moldovan Leu
MGA	4470 Malagasy Ariary
MKD	54.88 Denar
MMK	2093.7 Kyat
MNT	3593 Tugrik
MOP	8.083 Pataca
MRO	356 Ouguiya
MUR	47.23 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.976 Mexican Peso
MXV	2.0321 Mexican Unidad de Inversion (UDI)
MYR	4.086 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.6282 Namibia Dollar
NGN	1328.65 Naira
NIO	36.6 Cordoba Oro
NOK	9.5684 Norwegian Krone
NPR	154.85 Nepalese Rupee
NZD	1.7851 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.4444 Nuevo Sol
PGK	4.2955 Kina
PHP	62.67 Philippine Peso
PKR	276.75 Pakistan Rupee
PLN	3.9049 Zloty
PYG	5739.4 Guarani
QAR	3.644 Qatari Rial
RON	4.7782 Leu
RSD	104.7 Serbian Dinar
RUB	85.4725 Russian Ruble
RWF	1469.99 Rwanda Franc
SAR	3.7541 Saudi Riyal
SBD	7.77 Solomon Islands Dollar
SCR	13.8991 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	10.0058 Swedish Krona
SGD	1.2796 Singapore Dollar
SHP	0.7573 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:	09 October 2026
SRD	37.519 Surinam Dollar
SSP	5667.1009 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	121.52 Syrian Pound
SZL	16.5948 Lilangeni
THB	33.63 Baht
TJS	9.2 Somoni
TMT	3.495 New Manat
TND	2.9882 Tunisian Dinar
TOP	2.3261 Pa'anga
TRY	49.19 Turkish Lira
TTD	6.76 Trinidad and Tobago Dollar
TWD	31.853 New Taiwan Dollar
TZS	2625 Tanzanian Shilling
UAH	44.8331 Hryvnia
UGX	4045 Uganda Shilling
USD	1 US Dollar
UYU	40.09 Peso Uruguayo
UZS	11785.79 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25975 Dong
VUV	117.8 Vatu
WST	2.6738 Tala
XAF	585.98 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	581 CFA Franc BCEAO
XPF	106.26 CFP Franc
YER	236 Yemeni Rial
ZAR	16.6106 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 05 October 2026 to 09 October 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	184,822.42	211,552.32	396,374.74
Total	184,822.42	211,552.32	396,374.74

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	28,387	50,105	78,492
Total	28,387	50,105	78,492

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	7,931.20	21,096.05	81,173.12	131,452.09	2,084.51	14,503.25	127,280.90	10,853.63	396,374.74
Total	7,931.20	21,096.05	81,173.12	131,452.09	2,084.51	14,503.25	127,280.90	10,853.63	396,374.74

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	458	5,725	16,656	22,807	816	5,771	25,568	692	78,492
Total	458	5,725	16,656	22,807	816	5,771	25,568	692	78,492

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	350,624.31	27,583.37	9,561.02	4,334.87	3,743.78	527.39	0.00	396,374.74
Total	350,624.31	27,583.37	9,561.02	4,334.87	3,743.78	527.39	0.00	396,374.74

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	75,896	1,583	475	237	263	38	0	78,492
Total	75,896	1,583	475	237	263	38	0	78,492

Interest Rate Turnover

Turnover for the period: 05 October 2026 to 09 October 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,158.59	1,445.31	5,603.90
Floating vs. Fixed	713,788.10	233,720.45	947,508.55
Overnight Index Swap	805,289.09	192,257.87	997,546.96
Total	1,523,235.79	427,423.63	1,950,659.42

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	41	12	53
Floating vs. Fixed	18,687	4,878	23,565
Overnight Index Swap	13,449	1,614	15,063
Total	32,176	6,504	38,680

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	1,323.82	4,280.08	5,603.90
Floating vs. Fixed	55,290.29	124,343.09	9,330.30	3.97	9,016.18	494,723.48	254,801.25	947,508.55
Overnight Index Swap	291,800.52	863.60	3,788.87	6,192.05	194,511.04	713.67	499,677.22	997,546.96
Total	347,090.81	125,206.69	13,119.17	6,196.01	203,527.21	496,760.97	758,758.56	1,950,659.42

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	16	37	53
Floating vs. Fixed	448	3,525	214	2	43	10,983	8,351	23,565
Overnight Index Swap	3,863	22	80	81	2,080	11	8,929	15,063
Total	4,311	3,547	293	83	2,123	11,009	17,316	38,680

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	605.31	1,860.78	1,713.52	1,406.13	18.16	0.00	0.00	5,603.90
Floating vs. Fixed	361,834.29	173,975.75	269,898.29	118,463.02	21,712.41	1,120.57	504.23	947,508.55
Overnight Index Swap	544,454.67	170,601.10	165,278.92	83,929.94	21,345.16	4,222.69	7,714.47	997,546.96
Total	906,894.27	346,437.64	436,890.73	203,799.08	43,075.73	5,343.27	8,218.70	1,950,659.42

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	9	10	17	17	1	0	0	53
Floating vs. Fixed	3,570	3,493	7,908	6,867	1,613	51	65	23,565
Overnight Index Swap	2,638	2,386	4,296	3,876	1,168	230	471	15,063
Total	6,216	5,888	12,221	10,759	2,782	281	536	38,680