

Foreign Exchange Position

Positions as at: 16 October 2026

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	603,011.67	1,498,993.60	2,102,005.27
Total	603,011.67	1,498,993.60	2,102,005.27

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	81,973	316,710	398,683
Total	81,973	316,710	398,683

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	145,568.45	83,475.46	318,993.40	785,794.17	13,550.12	55,398.16	653,091.98	46,133.55	2,102,005.27
Total	145,568.45	83,475.46	318,993.40	785,794.17	13,550.12	55,398.16	653,091.98	46,133.55	2,102,005.27

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,762	31,585	70,270	128,490	4,820	23,629	126,871	6,258	398,683
Total	6,762	31,585	70,270	128,490	4,820	23,629	126,871	6,258	398,683

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	1,686,054.70	221,676.45	96,055.01	61,002.00	24,653.55	11,257.87	1,305.69	2,102,005.27
Total	1,686,054.70	221,676.45	96,055.01	61,002.00	24,653.55	11,257.87	1,305.69	2,102,005.27

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	371,257	14,389	5,591	3,987	2,466	911	83	398,683
Total	371,257	14,389	5,591	3,987	2,466	911	83	398,683

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	64.84	Afghani
ALL	81.4	Lek
AMD	360.43	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1513	Argentine Peso
AUD	1.4339	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7526	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	123.15	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3773	Bahraini Dinar
BIF	2986.77	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:		16 October 2026
BND	1.2851	Brunei Dollar
BOB	11.65	Boliviano
BRL	5.0274	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.15	Ngultrum
BWP	13.4048	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4236	Canadian Dollar
CDF	2302.5	Congolese Franc
CHF	0.8346	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	983.97	Chilean Peso
CNY	6.6926	Yuan Renminbi
COP	3171.51	Colombian Peso
COU	0.1319	Unidad de Valor Real
CRC	450.37	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.81	Cape Verde Escudo
CZK	21.837	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6989	Danish Krone
DOP	61.11	Dominican Peso
DZD	134.038	Algerian Dinar
EGP	53.02	Egyptian Pound
ERN	15	Nakfa
ETB	160.8578	Ethiopian Birr
EUR	0.8962	Euro
FJD	2.2217	Fiji Dollar
FKP	0.7593	Falkland Islands Pound
GBP	0.7578	Pound Sterling
GEL	2.5674	Lari
GHS	11.63	Cedi
GIP	0.7593	Gibraltar Pound
GMD	73.9	Dalasi
GNF	8795	Guinea Franc
GTQ	7.635	Quetzal
GYP	207.79	Guyana Dollar
HKD	7.8483	Hong Kong Dollar
HNL	26.8482	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	326.19	Forint
IDR	17895	Rupiah
ILS	3.0994	New Israeli Sheqel
INR	95.15	Indian Rupee

Foreign Exchange Position

Positions as at:	16 October 2026
IQD	1510 Iraqi Dinar
IRR	1779500 Iranian Rial
ISK	122.1 Iceland Krona
JMD	158.11 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	158.31 Yen
KES	129.6 Kenyan Shilling
KGS	87.45 Som
KHR	4062 Riel
KMF	441.34 Comoro Franc
KPW	130 North Korean Won
KRW	1338.17 Won
KWD	0.3081 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	451.39 Tenge
LAK	22385 Kip
LBP	89500 Lebanese Pound
LKR	331 Sri Lanka Rupee
LRD	170 Liberian Dollar
LSL	16.5691 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	6.4082 Libyan Dinar
MAD	9.8684 Moroccan Dirham
MDL	17.85 Moldovan Leu
MGA	4460 Malagasy Ariary
MKD	55.02 Denar
MMK	2093.7 Kyat
MNT	3596 Tugrik
MOP	8.084 Pataca
MRO	356 Ouguiya
MUR	47.46 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.48 Mexican Peso
MXV	2.0868 Mexican Unidad de Inversion (UDI)
MYR	4.081 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.5933 Namibia Dollar
NGN	1330.37 Naira
NIO	36.6 Cordoba Oro
NOK	9.5054 Norwegian Krone
NPR	152.24 Nepalese Rupee
NZD	1.7876 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.4283 Nuevo Sol

Foreign Exchange Position

Positions as at:

16 October 2026

PGK	4.3011	Kina
PHP	62.812	Philippine Peso
PKR	276.65	Pakistan Rupee
PLN	3.9158	Zloty
PYG	5684	Guarani
QAR	3.6378	Qatari Rial
RON	4.7798	Leu
RSD	105.18	Serbian Dinar
RUB	83.6205	Russian Ruble
RWF	1470	Rwanda Franc
SAR	3.7542	Saudi Riyal
SBD	7.764	Solomon Islands Dollar
SCR	14.5607	Seychelles Rupee
SDG	598.5202	Sudanese Pound
SEK	10.0184	Swedish Krona
SGD	1.2851	Singapore Dollar
SHP	0.7589	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.626	Surinam Dollar
SSP	5713.0756	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	121.5	Syrian Pound
SZL	16.5729	Lilangeni
THB	33.6	Baht
TJS	9.2	Somoni
TMT	3.495	New Manat
TND	2.9949	Tunisian Dinar
TOP	2.3245	Pa'anga
TRY	49.3863	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	32.171	New Taiwan Dollar
TZS	2600	Tanzanian Shilling
UAH	44.9812	Hryvnia
UGX	3950	Uganda Shilling
USD	1	US Dollar
UYU	40.2	Peso Uruguayo
UZS	11958.16	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25894	Dong
VUV	117.62	Vatu
WST	2.6702	Tala
XAF	586.98	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	581.75	CFA Franc BCEAO
XPF	106.62	CFP Franc

Foreign Exchange Position

Positions as at: 16 October 2026

YER	235.79	Yemeni Rial
ZAR	16.5861	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 16 October 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	636,699.99	70,493.25	707,193.24
Floating vs. Fixed	11,880,295.66	2,684,677.66	14,564,973.32
Overnight Index Swap	7,647,621.83	2,453,336.02	10,100,957.85
Total	20,164,617.48	5,208,506.92	25,373,124.40

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,501	1,313	12,814
Floating vs. Fixed	301,714	86,355	388,069
Overnight Index Swap	212,090	48,398	260,488
Total	525,305	136,065	661,370

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,328.67	114.15	2,037.27	11.81	24,277.16	171,164.62	475,259.55	707,193.24
Floating vs. Fixed	636,580.71	6,600,351.35	113,319.09	30,277.82	296,693.91	2,510,208.28	4,377,542.16	14,564,973.32
Overnight Index Swap	5,482,014.27	46,685.73	72,663.14	166,201.10	1,805,825.39	3,650.92	2,523,917.30	10,100,957.85
Total	6,152,923.65	6,647,151.24	188,019.50	196,490.73	2,126,796.45	2,685,023.82	7,376,719.01	25,373,124.40

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	782	3	45	2	566	4,961	6,456	12,814
Floating vs. Fixed	18,766	146,729	3,988	149	2,294	87,948	128,195	388,069
Overnight Index Swap	148,725	1,181	2,118	2,680	28,530	129	77,126	260,488
Total	168,273	147,913	6,150	2,831	31,390	93,038	211,777	661,370

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	253,772.63	164,719.60	189,972.63	72,612.38	15,014.19	5,947.59	5,154.22	707,193.24
Floating vs. Fixed	6,107,937.01	2,694,980.76	4,617,718.72	943,853.72	106,869.24	41,530.61	52,083.26	14,564,973.32
Overnight Index Swap	4,776,183.87	1,602,304.27	2,150,127.14	1,069,179.39	170,597.41	182,024.80	150,540.97	10,100,957.85
Total	11,137,893.51	4,462,004.62	6,957,818.49	2,085,645.49	292,480.84	229,503.00	207,778.44	25,373,124.40

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	3,283	2,800	3,725	1,896	581	283	247	12,814
Floating vs. Fixed	86,660	69,427	166,171	53,963	6,836	2,685	2,329	388,069
Overnight Index Swap	52,360	41,602	91,322	52,069	7,773	6,197	9,166	260,488
Total	142,303	113,828	261,217	107,928	15,190	9,164	11,742	661,370

Foreign Exchange Rate

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AED	3.6728	UAE Dirham

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ALL	81.4	Lek
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KZT	451.39	Tenge
LAK	22385	Kip
LBP	89500	Lebanese Pound
LKR	331	Sri Lanka Rupee
LRD	170	Liberian Dollar
LSL	16.5691	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.4082	Libyan Dinar

Interest Rate Position

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MAD	9.8684 Moroccan Dirham
MDL	17.85 Moldovan Leu
MGA	4460 Malagasy Ariary
MKD	55.02 Denar
MMK	2093.7 Kyat
MNT	3596 Tugrik
MOP	8.084 Pataca
MRO	356 Ouguiya
MUR	47.46 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.48 Mexican Peso
MXV	2.0868 Mexican Unidad de Inversion (UDI)
MYR	4.081 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.5933 Namibia Dollar
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NPR	152.24 Nepalese Rupee
NZD	1.7876 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.4283 Nuevo Sol
PGK	4.3011 Kina
PHP	62.812 Philippine Peso
PKR	276.65 Pakistan Rupee
PLN	3.9158 Zloty
PYG	5684 Guarani
QAR	3.6378 Qatari Rial
RON	4.7798 Leu
RSD	105.18 Serbian Dinar
RUB	83.6205 Russian Ruble
RWF	1470 Rwanda Franc
SAR	3.7542 Saudi Riyal
SBD	7.764 Solomon Islands Dollar
SCR	14.5607 Seychelles Rupee
SDG	598.5202 Sudanese Pound
SEK	10.0184 Swedish Krona
SGD	1.2851 Singapore Dollar
SHP	0.7589 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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16 October 2026

SRD	37.626 Surinam Dollar
SSP	5713.0756 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	121.5 Syrian Pound
SZL	16.5729 Lilangeni
THB	33.6 Baht
TJS	9.2 Somoni
TMT	3.495 New Manat
TND	2.9949 Tunisian Dinar
TOP	2.3245 Pa'anga
TRY	49.3863 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	32.171 New Taiwan Dollar
TZS	2600 Tanzanian Shilling
UAH	44.9812 Hryvnia
UGX	3950 Uganda Shilling
USD	1 US Dollar
UYU	40.2 Peso Uruguayo
UZS	11958.16 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	25894 Dong
VUV	117.62 Vatu
WST	2.6702 Tala
XAF	586.98 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	581.75 CFA Franc BCEAO
XPF	106.62 CFP Franc
YER	235.79 Yemeni Rial
ZAR	16.5861 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 12 October 2026 to 16 October 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	224,044.88	286,410.24	510,455.12
Total	224,044.88	286,410.24	510,455.12

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,810	73,926	118,736
Total	44,810	73,926	118,736

By Product and Currency

New Trade Turnover (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	22,990.79	14,871.66	85,212.03	173,575.37	3,814.66	13,500.85	189,693.04	6,796.71	510,455.12
Total	22,990.79	14,871.66	85,212.03	173,575.37	3,814.66	13,500.85	189,693.04	6,796.71	510,455.12

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,494	7,401	22,062	38,928	1,164	6,626	40,300	762	118,736
Total	1,494	7,401	22,062	38,928	1,164	6,626	40,300	762	118,736

By Product and Residual Maturity

New Trade Turnover (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	461,984.90	33,309.18	6,296.28	4,082.63	4,137.66	644.46	0.00	510,455.12
Total	461,984.90	33,309.18	6,296.28	4,082.63	4,137.66	644.46	0.00	510,455.12

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	115,981	2,007	300	163	251	35	0	118,736
Total	115,981	2,007	300	163	251	35	0	118,736

Interest Rate Turnover

Turnover for the period: 12 October 2026 to 16 October 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,590.38	2,143.38	4,733.76
Floating vs. Fixed	751,093.25	217,485.35	968,578.60
Overnight Index Swap	654,341.87	167,503.88	821,845.75
Total	1,408,025.50	387,132.61	1,795,158.10

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	40	15	55
Floating vs. Fixed	18,612	5,097	23,709
Overnight Index Swap	7,888	1,892	9,780
Total	26,540	7,004	33,544

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0.00	0.00	979.45	0.00	0.00	56.96	3,697.35	4,733.76
Floating vs. Fixed	114,915.04	379,724.25	2,282.01	2.86	8,309.84	149,186.39	314,158.21	968,578.60
Overnight Index Swap	352,872.36	2,507.06	4,031.03	20,542.30	101,465.68	979.08	339,448.24	821,845.75
Total	467,787.40	382,231.31	7,292.48	20,545.16	109,775.53	150,222.43	657,303.79	1,795,158.10

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	2	0	0	3	50	55
Floating vs. Fixed	500	8,403	88	2	45	5,336	9,337	23,709
Overnight Index Swap	4,265	50	30	102	1,114	30	4,190	9,780
Total	4,765	8,453	120	104	1,159	5,368	13,577	33,544

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	0.00	1,036.41	2,063.66	1,437.79	195.90	0.00	0.00	4,733.76
Floating vs. Fixed	383,743.58	147,888.51	266,479.31	138,061.60	24,562.10	5,260.05	2,583.44	968,578.60
Overnight Index Swap	498,870.40	99,663.84	109,046.84	72,371.92	30,852.28	2,871.62	8,168.83	821,845.75
Total	882,613.99	248,588.76	377,589.82	211,871.32	55,610.28	8,131.67	10,752.27	1,795,158.10

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	0	5	20	25	5	0	0	55
Floating vs. Fixed	2,925	2,505	8,444	7,871	1,677	214	74	23,709
Overnight Index Swap	1,682	1,537	2,844	2,123	1,019	96	481	9,780
Total	4,607	4,046	11,308	10,019	2,701	310	555	33,544