Foreign Exchange Position

Positions as at: 23 October 2026

By Product and Intention to Clear

Outstanding Notional (US$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	578,400.07	1,500,201.06	2,078,601.13
Total	578,400.07	1,500,201.06	2,078,601.13

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	80,198	313,008	393,206
Total	80,198	313,008	393,206

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	141,648.35	82,595.82	322,577.78	792,214.47	13,646.21	54,646.76	623,364.48	47,907.27	2,078,601.13
Total	141,648.35	82,595.82	322,577.78	792,214.47	13,646.21	54,646.76	623,364.48	47,907.27	2,078,601.13

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,568	31,877	68,984	125,509	4,737	23,877	125,291	6,365	393,206
Total	6,568	31,877	68,984	125,509	4,737	23,877	125,291	6,365	393,206

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	1,664,279.02	217,238.21	98,767.82	61,580.12	24,595.48	10,834.23	1,306.26	2,078,601.13
Total	1,664,279.02	217,238.21	98,767.82	61,580.12	24,595.48	10,834.23	1,306.26	2,078,601.13

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	366,174	14,001	5,777	3,983	2,329	859	83	393,206
Total	366,174	14,001	5,777	3,983	2,329	859	83	393,206

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	64.85	Afghani
ALL	80.41	Lek
AMD	360.4	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1525.5	Argentine Peso
AUD	1.4223	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijanian Manat
BAM	1.7408	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	123.45	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3771	Bahraini Dinar
BIF	2987.58	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 23 October 2026

BND	1.277	Brunei Dollar
BOB	11.68	Boliviano
BRL	5.0239	Brazilian Real
BSD	1	Bahamian Dollar
BTN	94.46	Ngultrum
BWP	12.9534	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4045	Canadian Dollar
CDF	2302.5	Congolese Franc
CHF	0.8244	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	981.07	Chilean Peso
CNY	6.6758	Yuan Renminbi
COP	3189.7	Colombian Peso
COU	0.1316	Unidad de Valor Real
CRC	452.76	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.14	Cape Verde Escudo
CZK	21.582	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6541	Danish Krone
DOP	61.09	Dominican Peso
DZD	133.949	Algerian Dinar
EGP	54.33	Egyptian Pound
ERN	15	Nakfa
ETB	161.1782	Ethiopian Birr
EUR	0.8902	Euro
FJD	2.2326	Fiji Dollar
FKP	0.746	Falkland Islands Pound
GBP	0.7465	Pound Sterling
GEL	2.566	Lari
GHS	11.59	Cedi
GIP	0.746	Gibraltar Pound
GMD	74	Dalasi
GNF	8807	Guinea Franc
GTQ	7.635	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.8469	Hong Kong Dollar
HNL	26.8396	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	325.05	Forint
IDR	18000	Rupiah
ILS	3.0852	New Israeli Sheqel
INR	94.46	Indian Rupee

Foreign Exchange Position

Positions as at: 23 October 2026

IQD	1511	Iraqi Dinar
IRR	1831500	Iranian Rial
ISK	121.09	Iceland Krona
JMD	157.91	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	158.13	Yen
KES	129.75	Kenyan Shilling
KGS	87.45	Som
KHR	4072	Riel
KMF	438.04	Comoro Franc
KPW	130	North Korean Won
KRW	1326.71	Won
KWD	0.3079	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	448.31	Tenge
LAK	22400	Kip
LBP	89500	Lebanese Pound
LKR	331.8	Sri Lanka Rupee
LRD	170	Liberian Dollar
LSL	16.3386	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.4002	Libyan Dinar
MAD	9.7837	Moroccan Dirham
MDL	17.9	Moldovan Leu
MGA	4578.56	Malagasy Ariary
MKD	54.66	Denar
MMK	2093.7	Kyat
MNT	3597	Tugrik
MOP	8.082	Pataca
MRO	356	Ouguiya
MUR	47.14	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.6699	Mexican Peso
MXV	2.1068	Mexican Unidad de Inversion (UDI)
MYR	4.0785	Malaysian Ringgit
MZN	63.24	Metical
NAD	16.3714	Namibia Dollar
NGN	1332.32	Naira
NIO	36.6	Cordoba Oro
NOK	9.3611	Norwegian Krone
NPR	151.14	Nepalese Rupee
NZD	1.7538	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.4345	Nuevo Sol

Foreign Exchange Position

Positions as at: 23 October 2026

PGK	4.3085	Kina
PHP	63.31	Philippine Peso
PKR	276.5	Pakistan Rupee
PLN	3.8764	Zloty
PYG	5732.91	Guarani
QAR	3.6411	Qatari Rial
RON	4.7521	Leu
RSD	104.43	Serbian Dinar
RUB	81.9131	Russian Ruble
RWF	1470.6	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.758	Solomon Islands Dollar
SCR	14.5291	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.8821	Swedish Krona
SGD	1.277	Singapore Dollar
SHP	0.7471	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.433	Surinam Dollar
SSP	5660.196	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.5	Syrian Pound
SZL	16.3565	Lilangeni
THB	33.56	Baht
TJS	9.2	Somoni
TMT	3.495	New Manat
TND	2.9794	Tunisian Dinar
TOP	2.3159	Pa'anga
TRY	49.5548	Turkish Lira
TTD	6.7465	Trinidad and Tobago Dollar
TWD	32.391	New Taiwan Dollar
TZS	2630	Tanzanian Shilling
UAH	45.0465	Hryvnia
UGX	4186.19	Uganda Shilling
USD	1	US Dollar
UYU	40.08	Peso Uruguayo
UZS	11960.51	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25856	Dong
VUV	117.39	Vatu
WST	2.6546	Tala
XAF	583.85	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	581	CFA Franc BCEAO
XPF	105.91	CFP Franc

Foreign Exchange Position

Positions as at: 23 October 2026

YER	235.8	Yemeni Rial
ZAR	16.3649	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 23 October 2026

By Product and Intention to Clear

Outstanding Notional (US$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	641,232.74	68,698.17	709,930.90
Floating vs. Fixed	11,823,510.35	2,724,861.19	14,548,371.55
Overnight Index Swap	7,739,183.55	2,492,596.69	10,231,780.23
Total	20,203,926.64	5,286,156.04	25,490,082.68

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,479	1,299	12,778
Floating vs. Fixed	302,098	86,573	388,671
Overnight Index Swap	213,935	48,461	262,396
Total	527,512	136,332	663,844

By Product and Currency

Outstanding Notional (US$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	33,017.10	114.44	2,067.86	11.99	24,304.79	170,713.06	479,701.67	709,930.90
Floating vs. Fixed	610,084.28	6,681,163.50	114,995.11	7,376.87	277,586.72	2,512,262.56	4,344,902.51	14,548,371.55
Overnight Index Swap	5,564,136.28	47,191.19	77,030.90	166,837.42	1,834,467.33	3,651.57	2,538,465.55	10,231,780.23
Total	6,207,237.66	6,728,469.13	194,093.86	174,226.28	2,136,358.84	2,686,627.19	7,363,069.72	25,490,082.68

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	768	3	46	2	566	4,928	6,465	12,778
Floating vs. Fixed	18,477	147,807	4,018	144	2,329	87,942	127,955	388,671
Overnight Index Swap	149,567	1,203	2,140	2,674	28,876	130	77,808	262,396
Total	168,811	149,012	6,203	2,820	31,771	93,000	212,228	663,844

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	252,705.69	166,563.11	190,270.43	74,105.07	14,584.32	5,986.65	5,715.63	709,930.90
Floating vs. Fixed	6,041,675.10	2,699,609.89	4,639,034.00	965,929.34	110,049.52	39,897.00	52,176.69	14,548,371.55
Overnight Index Swap	4,852,879.14	1,625,520.61	2,172,364.15	1,077,215.02	171,011.56	183,481.17	149,308.58	10,231,780.23
Total	11,147,259.93	4,491,693.61	7,001,668.59	2,117,249.44	295,645.40	229,364.82	207,200.90	25,490,082.68

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	3,246	2,812	3,706	1,904	577	283	251	12,778
Floating vs. Fixed	86,414	69,398	166,891	54,283	6,715	2,621	2,351	388,671
Overnight Index Swap	52,763	42,037	91,962	52,427	7,786	6,281	9,141	262,396
Total	142,423	114,247	262,558	108,613	15,078	9,184	11,743	663,844

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

Positions as at: 23 October 2026

AFN	64.85	Afghani
ALL	80.41	Lek
AMD	360.4	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1525.5	Argentine Peso
AUD	1.4223	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijanian Manat
BAM	1.7408	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	123.45	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3771	Bahraini Dinar
BIF	2987.58	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.277	Brunei Dollar
BOB	11.68	Boliviano
BRL	5.0239	Brazilian Real
BSD	1	Bahamian Dollar
BTN	94.46	Ngultrum
BWP	12.9534	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4045	Canadian Dollar
CDF	2302.5	Congolese Franc
CHF	0.8244	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	981.07	Chilean Peso
CNY	6.6758	Yuan Renminbi
COP	3189.7	Colombian Peso
COU	0.1316	Unidad de Valor Real
CRC	452.76	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	98.14	Cape Verde Escudo
CZK	21.582	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.6541	Danish Krone
DOP	61.09	Dominican Peso
DZD	133.949	Algerian Dinar
EGP	54.33	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 23 October 2026

ETB	161.1782	Ethiopian Birr
EUR	0.8902	Euro
FJD	2.2326	Fiji Dollar
FKP	0.746	Falkland Islands Pound
GBP	0.7465	Pound Sterling
GEL	2.566	Lari
GHS	11.59	Cedi
GIP	0.746	Gibraltar Pound
GMD	74	Dalasi
GNF	8807	Guinea Franc
GTQ	7.635	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.8469	Hong Kong Dollar
HNL	26.8396	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	325.05	Forint
IDR	18000	Rupiah
ILS	3.0852	New Israeli Sheqel
INR	94.46	Indian Rupee
IQD	1511	Iraqi Dinar
IRR	1831500	Iranian Rial
ISK	121.09	Iceland Krona
JMD	157.91	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	158.13	Yen
KES	129.75	Kenyan Shilling
KGS	87.45	Som
KHR	4072	Riel
KMF	438.04	Comoro Franc
KPW	130	North Korean Won
KRW	1326.71	Won
KWD	0.3079	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	448.31	Tenge
LAK	22400	Kip
LBP	89500	Lebanese Pound
LKR	331.8	Sri Lanka Rupee
LRD	170	Liberian Dollar
LSL	16.3386	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.4002	Libyan Dinar

Interest Rate Position

Positions as at: 23 October 2026

MAD	9.7837	Moroccan Dirham
MDL	17.9	Moldovan Leu
MGA	4578.56	Malagasy Ariary
MKD	54.66	Denar
MMK	2093.7	Kyat
MNT	3597	Tugrik
MOP	8.082	Pataca
MRO	356	Ouguiya
MUR	47.14	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.6699	Mexican Peso
MXV	2.1068	Mexican Unidad de Inversion (UDI)
MYR	4.0785	Malaysian Ringgit
MZN	63.24	Metical
NAD	16.3714	Namibia Dollar
NGN	1332.32	Naira
NIO	36.6	Cordoba Oro
NOK	9.3611	Norwegian Krone
NPR	151.14	Nepalese Rupee
NZD	1.7538	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.4345	Nuevo Sol
PGK	4.3085	Kina
PHP	63.31	Philippine Peso
PKR	276.5	Pakistan Rupee
PLN	3.8764	Zloty
PYG	5732.91	Guarani
QAR	3.6411	Qatari Rial
RON	4.7521	Leu
RSD	104.43	Serbian Dinar
RUB	81.9131	Russian Ruble
RWF	1470.6	Rwanda Franc
SAR	3.751	Saudi Riyal
SBD	7.758	Solomon Islands Dollar
SCR	14.5291	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.8821	Swedish Krona
SGD	1.277	Singapore Dollar
SHP	0.7471	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

Interest Rate Position

Positions as at: 23 October 2026

SRD	37.433	Surinam Dollar
SSP	5660.196	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.5	Syrian Pound
SZL	16.3565	Lilangeni
THB	33.56	Baht
TJS	9.2	Somoni
TMT	3.495	New Manat
TND	2.9794	Tunisian Dinar
TOP	2.3159	Pa'anga
TRY	49.5548	Turkish Lira
TTD	6.7465	Trinidad and Tobago Dollar
TWD	32.391	New Taiwan Dollar
TZS	2630	Tanzanian Shilling
UAH	45.0465	Hryvnia
UGX	4186.19	Uganda Shilling
USD	1	US Dollar
UYU	40.08	Peso Uruguayo
UZS	11960.51	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	25856	Dong
VUV	117.39	Vatu
WST	2.6546	Tala
XAF	583.85	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	581	CFA Franc BCEAO
XPF	105.91	CFP Franc
YER	235.8	Yemeni Rial
ZAR	16.3649	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 20 October 2026 to 23 October 2026

By Product and Intention to Clear

New Trade Turnover (US$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	173,272.94	244,519.08	417,792.02
Total	173,272.94	244,519.08	417,792.02

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	35,343	59,406	94,749
Total	35,343	59,406	94,749

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	14,878.94	17,766.97	68,480.55	156,671.96	3,308.19	10,838.35	141,082.97	4,764.09	417,792.02
Total	14,878.94	17,766.97	68,480.55	156,671.96	3,308.19	10,838.35	141,082.97	4,764.09	417,792.02

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	982	6,909	17,566	31,753	713	4,589	31,579	661	94,749
Total	982	6,909	17,566	31,753	713	4,589	31,579	661	94,749

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	368,778.76	33,594.43	5,508.04	5,533.17	4,037.37	340.25	0.00	417,792.02
Total	368,778.76	33,594.43	5,508.04	5,533.17	4,037.37	340.25	0.00	417,792.02

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	92,641	1,349	325	193	220	22	0	94,749
Total	92,641	1,349	325	193	220	22	0	94,749

Interest Rate Turnover

Turnover for the period: 20 October 2026 to 23 October 2026

By Product and Intention to Clear

New Trade Turnover (US$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,554.64	2,295.57	10,850.21
Floating vs. Fixed	634,943.04	235,438.54	870,381.58
Overnight Index Swap	562,683.55	290,839.91	853,523.46
Total	1,206,181.23	528,574.02	1,734,755.24

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	99	28	127
Floating vs. Fixed	16,389	4,679	21,068
Overnight Index Swap	6,820	1,756	8,576
Total	23,308	6,463	29,770

By Product and Currency

New Trade Turnover (US$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0.83	0.00	16.86	0.00	0.00	2,465.45	8,367.07	10,850.21
Floating vs. Fixed	80,446.75	371,092.50	3,447.39	5,225.99	19,675.01	104,177.93	286,316.02	870,381.58
Overnight Index Swap	331,308.28	2,836.86	9,027.08	2,034.70	101,434.89	0.00	406,881.64	853,523.46
Total	411,755.86	373,929.36	12,491.33	7,260.69	121,109.89	106,643.38	701,564.73	1,734,755.24

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1	0	1	0	0	40	85	127
Floating vs. Fixed	486	7,487	92	12	93	4,161	8,737	21,068
Overnight Index Swap	3,505	64	40	55	1,275	1	3,637	8,576
Total	3,992	7,551	133	67	1,368	4,202	12,459	29,770

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	780.93	3,079.88	855.48	4,822.93	535.33	246.95	528.72	10,850.21
Floating vs. Fixed	273,338.54	187,064.86	248,732.09	127,801.30	30,844.86	1,068.86	1,531.08	870,381.58
Overnight Index Swap	610,431.17	93,789.90	82,947.76	49,403.80	12,838.15	1,028.79	3,083.87	853,523.46
Total	884,550.64	283,934.63	332,535.33	182,028.03	44,218.34	2,344.60	5,143.67	1,734,755.24

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	6	39	10	51	12	6	4	127
Floating vs. Fixed	2,135	2,474	8,060	6,848	1,361	49	142	21,068
Overnight Index Swap	1,541	1,448	2,391	1,962	774	121	340	8,576
Total	3,682	3,960	10,460	8,861	2,147	176	485	29,770