

Foreign Exchange Position

Positions as at: 01 August 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	454,270.75	1,205,329.13	1,659,599.88
Total	454,270.75	1,205,329.13	1,659,599.88

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,485	203,505	267,990
Total	64,485	203,505	267,990

By Product and Currency

Outstanding Notional (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	168,817.40	51,240.12	229,863.17	368,725.85	21,396.66	25,820.98	743,433.48	50,302.21	1,659,599.88
Total	168,817.40	51,240.12	229,863.17	368,725.85	21,396.66	25,820.98	743,433.48	50,302.21	1,659,599.88

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,070	20,215	52,903	73,134	4,974	8,939	95,402	5,353	267,990
Total	7,070	20,215	52,903	73,134	4,974	8,939	95,402	5,353	267,990

By Product and Residual Maturity

Outstanding Notional (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	1,259,813.97	212,277.84	88,240.24	58,685.40	26,619.19	13,069.81	893.43	1,659,599.88
Total	1,259,813.97	212,277.84	88,240.24	58,685.40	26,619.19	13,069.81	893.43	1,659,599.88

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	242,492	11,721	5,781	3,695	2,992	1,237	72	267,990
Total	242,492	11,721	5,781	3,695	2,992	1,237	72	267,990

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	68.7	Afghani
ALL	85	Lek
AMD	382.84	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.95	Kwanza
ARS	1315	Argentine Peso
AUD	1.5542	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.715	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.4	Taka
BGN	1.7146	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2947	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

01 August 2025

BND	1.2966	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.5691	Brazilian Real
BSD	1	Bahamian Dollar
BTN	87.411	Ngultrum
BWP	13.986	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3828	Canadian Dollar
CDF	2871	Congolese Franc
CHF	0.8146	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	979.88	Chilean Peso
CNY	7.1934	Yuan Renminbi
COP	4187.5	Colombian Peso
COU	0.094	Unidad de Valor Real
CRC	503.39	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.69	Cape Verde Escudo
CZK	21.549	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5435	Danish Krone
DOP	60.73	Dominican Peso
DZD	130.394	Algerian Dinar
EGP	48.64	Egyptian Pound
ERN	15	Nakfa
ETB	138.0852	Ethiopian Birr
EUR	0.8767	Euro
FJD	2.2432	Fiji Dollar
FKP	0.7522	Falkland Islands Pound
GBP	0.7552	Pound Sterling
GEL	2.675	Lari
GHS	10.45	Cedi
GIP	0.7521	Gibraltar Pound
GMD	72.63	Dalasi
GNF	8650	Guinea Franc
GTQ	7.67	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8496	Hong Kong Dollar
HNL	26.1465	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.9	Gourde
HUF	350.77	Forint
IDR	16385	Rupiah
ILS	3.381	New Israeli Sheqel
INR	87.662	Indian Rupee

Foreign Exchange Position

Positions as at:

01 August 2025

IQD	1309	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	124.53	Iceland Krona
JMD	159.11	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	149.5	Yen
KES	129	Kenyan Shilling
KGS	87.3164	Som
KHR	3996	Riel
KMF	428.7	Comoro Franc
KPW	130	North Korean Won
KRW	1392.85	Won
KWD	0.3056	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	542.7	Tenge
LAK	21480	Kip
LBP	89500	Lebanese Pound
LKR	302.15	Sri Lanka Rupee
LRD	199	Liberian Dollar
LSL	17.9766	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4292	Libyan Dinar
MAD	9.101	Moroccan Dirham
MDL	16.9	Moldovan Leu
MGA	4436.63	Malagasy Ariary
MKD	52.57	Denar
MMK	2093.7	Kyat
MNT	3587	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	46	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.8706	Mexican Peso
MXV	2.2139	Mexican Unidad de Inversion (UDI)
MYR	4.235	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.984	Namibia Dollar
NGN	1529.35	Naira
NIO	36.6	Cordoba Oro
NOK	10.311	Norwegian Krone
NPR	139.87	Nepalese Rupee
NZD	1.6961	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.5686	Nuevo Sol

Foreign Exchange Position

Positions as at:

01 August 2025

PGK	4.0096	Kina
PHP	57.83	Philippine Peso
PKR	283	Pakistan Rupee
PLN	3.7456	Zloty
PYG	7423	Guarani
QAR	3.6361	Qatari Rial
RON	4.4456	Leu
RSD	102.64	Serbian Dinar
RUB	81	Russian Ruble
RWF	1435.86	Rwanda Franc
SAR	3.7511	Saudi Riyal
SBD	7.9936	Solomon Islands Dollar
SCR	14.4346	Seychelles Rupee
SDG	598.6502	Sudanese Pound
SEK	9.7905	Swedish Krona
SGD	1.2966	Singapore Dollar
SHP	0.7555	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.32	Surinam Dollar
SSP	4460.5912	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.9853	Lilangeni
THB	32.71	Baht
TJS	9.45	Somoni
TMT	3.4945	New Manat
TND	2.865	Tunisian Dinar
TOP	2.3452	Pa'anga
TRY	40.5557	Turkish Lira
TTD	6.7532	Trinidad and Tobago Dollar
TWD	29.843	New Taiwan Dollar
TZS	2540	Tanzanian Shilling
UAH	41.65	Hryvnia
UGX	3580	Uganda Shilling
USD	1	US Dollar
UYU	40.09	Peso Uruguayo
UZS	12586.57	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26200	Dong
VUV	117.05	Vatu
WST	2.7049	Tala
XAF	575.05	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	565	CFA Franc BCEAO
XPF	104.3	CFP Franc

Foreign Exchange Position

Positions as at:

01 August 2025

YER	240.32	Yemeni Rial
ZAR	17.9936	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

01 August 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	774,568.55	206,003.02	980,571.57
Floating vs. Fixed	9,345,711.90	2,817,314.70	12,163,026.60
Overnight Index Swap	7,397,441.66	3,617,989.92	11,015,431.58
Total	17,517,722.10	6,641,307.63	24,159,029.74

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,293	4,839	19,132
Floating vs. Fixed	268,423	88,408	356,831
Overnight Index Swap	197,582	47,020	244,602
Total	480,297	140,267	620,564

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	146,580.77	0.00	19,614.00	31.17	39,488.10	204,276.66	570,580.86	980,571.57
Floating vs. Fixed	638,757.19	5,059,335.67	497,177.95	9,067.44	57,865.45	2,477,121.70	3,423,701.21	12,163,026.60
Overnight Index Swap	4,887,993.31	5,694.80	217,288.02	126,497.87	3,947,608.07	2,168.42	1,828,181.09	11,015,431.58
Total	5,673,331.26	5,065,030.47	734,079.96	135,596.48	4,044,961.62	2,683,566.78	5,822,463.16	24,159,029.74

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,156	0	136	7	943	6,317	7,573	19,132
Floating vs. Fixed	17,636	108,723	22,310	270	2,806	81,309	123,778	356,831
Overnight Index Swap	136,137	182	3,385	2,076	36,798	73	65,951	244,602
Total	157,928	108,905	25,831	2,353	40,547	87,699	197,302	620,564

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	402,570.80	176,456.21	256,474.26	97,659.98	24,887.83	10,952.78	11,569.69	980,571.57
Floating vs. Fixed	5,345,523.96	2,150,309.09	3,501,565.92	917,510.85	119,967.46	59,530.67	68,618.65	12,163,026.60
Overnight Index Swap	5,673,704.29	1,674,398.47	2,045,500.83	1,074,122.11	160,817.01	188,276.81	198,612.05	11,015,431.58
Total	11,421,799.05	4,001,163.78	5,803,541.02	2,089,292.94	305,672.30	258,760.26	278,800.39	24,159,029.74

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	4,152	3,452	6,547	2,953	935	521	572	19,132
Floating vs. Fixed	87,131	60,872	132,944	58,318	8,253	3,972	5,342	356,831
Overnight Index Swap	45,261	37,135	86,279	51,215	7,247	6,623	10,842	244,602
Total	136,544	101,459	225,769	112,486	16,435	11,116	16,756	620,564

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	68.7	Afghani
ALL	85	Lek
AMD	382.84	Armenian Dram
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DKK	6.5435	Danish Krone
DOP	60.73	Dominican Peso
DZD	130.394	Algerian Dinar
EGP	48.64	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	138.0852	Ethiopian Birr
EUR	0.8767	Euro
FJD	2.2432	Fiji Dollar
FKP	0.7522	Falkland Islands Pound
GBP	0.7552	Pound Sterling
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GHS	10.45	Cedi
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GNF	8650	Guinea Franc
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KMF	428.7	Comoro Franc
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KYD	0.8275	Cayman Islands Dollar
KZT	542.7	Tenge
LAK	21480	Kip
LBP	89500	Lebanese Pound
LKR	302.15	Sri Lanka Rupee
LRD	199	Liberian Dollar
LSL	17.9766	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4292	Libyan Dinar

Interest Rate Position

Positions as at:

01 August 2025

MAD	9.101 Moroccan Dirham
MDL	16.9 Moldovan Leu
MGA	4436.63 Malagasy Ariary
MKD	52.57 Denar
MMK	2093.7 Kyat
MNT	3587 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	46 Mauritiu Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.8706 Mexican Peso
MXV	2.2139 Mexican Unidad de Inversion (UDI)
MYR	4.235 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.984 Namibia Dollar
NGN	1529.35 Naira
NIO	36.6 Cordoba Oro
NOK	10.311 Norwegian Krone
NPR	139.87 Nepalese Rupee
NZD	1.6961 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.5686 Nuevo Sol
PGK	4.0096 Kina
PHP	57.83 Philippine Peso
PKR	283 Pakistan Rupee
PLN	3.7456 Zloty
PYG	7423 Guarani
QAR	3.6361 Qatari Rial
RON	4.4456 Leu
RSD	102.64 Serbian Dinar
RUB	81 Russian Ruble
RWF	1435.86 Rwanda Franc
SAR	3.7511 Saudi Riyal
SBD	7.9936 Solomon Islands Dollar
SCR	14.4346 Seychelles Rupee
SDG	598.6502 Sudanese Pound
SEK	9.7905 Swedish Krona
SGD	1.2966 Singapore Dollar
SHP	0.7555 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

01 August 2025

SRD	36.32 Surinam Dollar
SSP	4460.5912 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.9853 Lilangeni
THB	32.71 Baht
TJS	9.45 Somoni
TMT	3.4945 New Manat
TND	2.865 Tunisian Dinar
TOP	2.3452 Pa'anga
TRY	40.5557 Turkish Lira
TTD	6.7532 Trinidad and Tobago Dollar
TWD	29.843 New Taiwan Dollar
TZS	2540 Tanzanian Shilling
UAH	41.65 Hryvnia
UGX	3580 Uganda Shilling
USD	1 US Dollar
UYU	40.09 Peso Uruguayo
UZS	12586.57 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26200 Dong
VUV	117.05 Vatu
WST	2.7049 Tala
XAF	575.05 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	565 CFA Franc BCEAO
XPF	104.3 CFP Franc
YER	240.32 Yemeni Rial
ZAR	17.9936 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

28 July 2025 to

01 August 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	138,188.77	248,006.56	386,195.33
Total	138,188.77	248,006.56	386,195.33

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	28,597	45,520	74,116
Total	28,597	45,520	74,116

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	19,609.91	16,413.94	62,240.93	105,479.52	4,674.56	5,080.87	165,261.01	7,434.58	386,195.33
Total	19,609.91	16,413.94	62,240.93	105,479.52	4,674.56	5,080.87	165,261.01	7,434.58	386,195.33

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	937	6,320	14,722	21,894	1,128	2,362	25,914	841	74,116
Total	937	6,320	14,722	21,894	1,128	2,362	25,914	841	74,116

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	333,079.26	34,710.14	9,385.60	3,950.49	4,499.39	357.10	213.34	386,195.33
Total	333,079.26	34,710.14	9,385.60	3,950.49	4,499.39	357.10	213.34	386,195.33

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	72,189	1,040	418	171	262	35	2	74,116
Total	72,189	1,040	418	171	262	35	2	74,116

Interest Rate Turnover

Turnover for the period:

28 July 2025 to

01 August 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,331.24	66,871.57	84,202.80
Floating vs. Fixed	440,104.32	254,936.57	695,040.90
Overnight Index Swap	1,100,321.44	674,586.29	1,774,907.73
Total	1,557,756.99	996,394.43	2,554,151.42

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	124	587	711
Floating vs. Fixed	9,145	4,291	13,436
Overnight Index Swap	7,088	2,711	9,799
Total	16,356	7,589	23,945

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7,513.30	0.00	6,961.65	0.00	0.00	3,614.49	66,113.36	84,202.80
Floating vs. Fixed	60,992.16	209,722.95	21,789.54	0.79	241.65	107,090.45	295,203.35	695,040.90
Overnight Index Swap	477,958.68	6.97	13,924.83	1,588.84	974,811.02	0.00	306,617.39	1,774,907.73
Total	546,464.14	209,729.92	42,676.03	1,589.63	975,052.66	110,704.94	667,934.11	2,554,151.42

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	100	0	101	0	0	80	430	711
Floating vs. Fixed	240	4,366	330	1	23	2,697	5,779	13,436
Overnight Index Swap	4,122	1	134	47	2,537	0	2,958	9,799
Total	4,462	4,367	565	48	2,560	2,777	9,167	23,945

By Product and Residual Maturity

New Trade Turnover (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	50,992.45	16,438.79	9,576.68	5,937.31	938.43	267.62	51.53	84,202.80
Floating vs. Fixed	319,261.59	119,974.14	148,369.26	93,396.66	11,000.35	2,129.80	909.09	695,040.90
Overnight Index Swap	1,258,171.63	227,610.39	157,260.61	94,118.70	19,511.46	3,558.23	14,676.70	1,774,907.73
Total	1,628,425.67	364,023.32	315,206.55	193,452.67	31,450.24	5,955.65	15,637.32	2,554,151.42

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	79	94	155	171	65	38	110	711
Floating vs. Fixed	2,439	1,431	4,095	4,475	658	156	182	13,436
Overnight Index Swap	1,663	1,594	2,405	2,739	636	140	623	9,799
Total	4,180	3,119	6,654	7,385	1,359	334	914	23,945