

Foreign Exchange Position

Positions as at: 08 August 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	477,631.70	1,233,403.47	1,711,035.17
Total	477,631.70	1,233,403.47	1,711,035.17

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	72,735	211,599	284,334
Total	72,735	211,599	284,334

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	161,960.22	53,433.52	229,744.31	379,491.08	22,832.62	27,966.59	774,958.21	60,648.62	1,711,035.17
Total	161,960.22	53,433.52	229,744.31	379,491.08	22,832.62	27,966.59	774,958.21	60,648.62	1,711,035.17

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,835	22,774	54,289	77,592	5,338	9,997	102,671	4,838	284,334
Total	6,835	22,774	54,289	77,592	5,338	9,997	102,671	4,838	284,334

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	1,304,834.53	214,579.31	92,617.06	57,261.58	27,800.96	13,044.86	896.87	1,711,035.17
Total	1,304,834.53	214,579.31	92,617.06	57,261.58	27,800.96	13,044.86	896.87	1,711,035.17

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	257,973	12,327	6,150	3,600	2,981	1,231	72	284,334
Total	257,973	12,327	6,150	3,600	2,981	1,231	72	284,334

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	68.18	Afghani
ALL	83	Lek
AMD	382.68	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1331	Argentine Peso
AUD	1.5375	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6772	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.2	Taka
BGN	1.6771	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2948.05	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

08 August 2025

BND	1.2849	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.4625	Brazilian Real
BSD	1	Bahamian Dollar
BTN	87.707	Ngultrum
BWP	13.986	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.374	Canadian Dollar
CDF	2874	Congolese Franc
CHF	0.8065	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	974.8	Chilean Peso
CNY	7.1822	Yuan Renminbi
COP	4049.5	Colombian Peso
COU	0.096	Unidad de Valor Real
CRC	504.88	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.56	Cape Verde Escudo
CZK	21.052	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4008	Danish Krone
DOP	60.75	Dominican Peso
DZD	130.0348	Algerian Dinar
EGP	48.4	Egyptian Pound
ERN	15	Nakfa
ETB	138.1575	Ethiopian Birr
EUR	0.8576	Euro
FJD	2.2287	Fiji Dollar
FKP	0.7486	Falkland Islands Pound
GBP	0.7485	Pound Sterling
GEL	2.668	Lari
GHS	10.5	Cedi
GIP	0.7486	Gibraltar Pound
GMD	72.6	Dalasi
GNF	8646	Guinea Franc
GTQ	7.66	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8495	Hong Kong Dollar
HNL	25.9694	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.9	Gourde
HUF	341.27	Forint
IDR	16355	Rupiah
ILS	3.4333	New Israeli Sheqel
INR	87.7	Indian Rupee

Foreign Exchange Position

Positions as at:	08 August 2025
IQD	1309 Iraqi Dinar
IRR	42000 Iranian Rial
ISK	122.32 Iceland Krona
JMD	159.21 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	147.35 Yen
KES	129 Kenyan Shilling
KGS	87.45 Som
KHR	3996 Riel
KMF	422 Comoro Franc
KPW	130 North Korean Won
KRW	1384.49 Won
KWD	0.3052 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	536.99 Tenge
LAK	21500 Kip
LBP	89500 Lebanese Pound
LKR	300.7 Sri Lanka Rupee
LRD	199 Liberian Dollar
LSL	17.7611 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	5.42 Libyan Dinar
MAD	9.0589 Moroccan Dirham
MDL	16.8 Moldovan Leu
MGA	4374.11 Malagasy Ariary
MKD	52.73 Denar
MMK	2093.7 Kyat
MNT	3574 Tugrik
MOP	8.085 Pataca
MRO	356 Ouguiya
MUR	45.48 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.606 Mexican Peso
MXV	2.181 Mexican Unidad de Inversion (UDI)
MYR	4.227 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.7611 Namibia Dollar
NGN	1526.95 Naira
NIO	36.6 Cordoba Oro
NOK	10.1707 Norwegian Krone
NPR	140.37 Nepalese Rupee
NZD	1.6855 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.554 Nuevo Sol

Foreign Exchange Position

Positions as at:

08 August 2025

PGK	4.0064	Kina
PHP	57.32	Philippine Peso
PKR	283.38	Pakistan Rupee
PLN	3.662	Zloty
PYG	7423	Guarani
QAR	3.618	Qatari Rial
RON	4.3508	Leu
RSD	100.39	Serbian Dinar
RUB	79.9955	Russian Ruble
RWF	1437	Rwanda Franc
SAR	3.7522	Saudi Riyal
SBD	7.9302	Solomon Islands Dollar
SCR	14.49	Seychelles Rupee
SDG	598.6502	Sudanese Pound
SEK	9.5998	Swedish Krona
SGD	1.2849	Singapore Dollar
SHP	0.7488	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	36.882	Surinam Dollar
SSP	4464.3039	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.7611	Lilangeni
THB	32.31	Baht
TJS	9.3	Somoni
TMT	3.4945	New Manat
TND	2.8769	Tunisian Dinar
TOP	2.3207	Pa'anga
TRY	40.6359	Turkish Lira
TTD	6.728	Trinidad and Tobago Dollar
TWD	29.897	New Taiwan Dollar
TZS	2450	Tanzanian Shilling
UAH	41.48	Hryvnia
UGX	3565	Uganda Shilling
USD	1	US Dollar
UYU	40.13	Peso Uruguayo
UZS	12475	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26200	Dong
VUV	118.1	Vatu
WST	2.6724	Tala
XAF	562.57	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	564	CFA Franc BCEAO
XPF	102.03	CFP Franc

Foreign Exchange Position

Positions as at: 08 August 2025

YER	240.15	Yemeni Rial
ZAR	17.76	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 08 August 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	793,270.16	285,813.04	1,079,083.21
Floating vs. Fixed	9,412,841.20	2,925,143.13	12,337,984.33
Overnight Index Swap	8,026,609.67	4,193,681.41	12,220,291.08
Total	18,232,721.03	7,404,637.58	25,637,358.62

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,285	5,263	19,548
Floating vs. Fixed	270,081	89,526	359,607
Overnight Index Swap	202,044	48,550	250,594
Total	486,410	143,339	629,748

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	157,656.90	0.00	21,194.48	31.45	40,029.98	202,068.67	658,101.74	1,079,083.21
Floating vs. Fixed	629,457.50	5,123,881.69	496,768.31	9,224.34	58,769.97	2,452,506.10	3,567,376.41	12,337,984.33
Overnight Index Swap	5,314,215.83	5,703.68	224,496.54	129,814.37	4,640,684.30	2,069.07	1,903,307.28	12,220,291.08
Total	6,101,330.24	5,129,585.37	742,459.33	139,070.16	4,739,484.25	2,656,643.84	6,128,785.42	25,637,358.62

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,237	0	174	7	943	6,286	7,901	19,548
Floating vs. Fixed	17,580	110,364	21,977	273	2,804	80,955	125,654	359,607
Overnight Index Swap	138,786	182	3,429	2,143	38,404	71	67,579	250,594
Total	160,603	110,546	25,580	2,423	42,151	87,311	201,134	629,748

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	456,096.40	193,283.59	268,233.46	108,285.23	26,513.24	13,731.03	12,940.26	1,079,083.21
Floating vs. Fixed	5,399,424.45	2,183,972.22	3,566,296.16	936,605.09	123,066.39	59,992.54	68,627.47	12,337,984.33
Overnight Index Swap	6,578,990.72	1,795,999.31	2,141,602.34	1,130,673.20	170,612.99	191,552.67	210,859.85	12,220,291.08
Total	12,434,511.57	4,173,255.12	5,976,131.96	2,175,563.52	320,192.62	265,276.24	292,427.58	25,637,358.62

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	4,189	3,506	6,601	3,081	990	535	646	19,548
Floating vs. Fixed	86,802	60,946	134,618	59,321	8,622	3,970	5,328	359,607
Overnight Index Swap	46,560	37,957	88,133	52,451	7,473	6,807	11,214	250,594
Total	137,551	102,409	229,351	114,853	17,085	11,312	17,188	629,748

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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ALL	83	Lek
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EGP	48.4	Egyptian Pound
ERN	15	Nakfa

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KWD	0.3052	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	536.99	Tenge
LAK	21500	Kip
LBP	89500	Lebanese Pound
LKR	300.7	Sri Lanka Rupee
LRD	199	Liberian Dollar
LSL	17.7611	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.42	Libyan Dinar

Interest Rate Position

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MAD	9.0589 Moroccan Dirham
MDL	16.8 Moldovan Leu
MGA	4374.11 Malagasy Ariary
MKD	52.73 Denar
MMK	2093.7 Kyat
MNT	3574 Tugrik
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NOK	10.1707 Norwegian Krone
NPR	140.37 Nepalese Rupee
NZD	1.6855 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.554 Nuevo Sol
PGK	4.0064 Kina
PHP	57.32 Philippine Peso
PKR	283.38 Pakistan Rupee
PLN	3.662 Zloty
PYG	7423 Guarani
QAR	3.618 Qatari Rial
RON	4.3508 Leu
RSD	100.39 Serbian Dinar
RUB	79.9955 Russian Ruble
RWF	1437 Rwanda Franc
SAR	3.7522 Saudi Riyal
SBD	7.9302 Solomon Islands Dollar
SCR	14.49 Seychelles Rupee
SDG	598.6502 Sudanese Pound
SEK	9.5998 Swedish Krona
SGD	1.2849 Singapore Dollar
SHP	0.7488 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

08 August 2025

SRD	36.882	Surinam Dollar
SSP	4464.3039	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.7611	Lilangeni
THB	32.31	Baht
TJS	9.3	Somoni
TMT	3.4945	New Manat
TND	2.8769	Tunisian Dinar
TOP	2.3207	Pa'anga
TRY	40.6359	Turkish Lira
TTD	6.728	Trinidad and Tobago Dollar
TWD	29.897	New Taiwan Dollar
TZS	2450	Tanzanian Shilling
UAH	41.48	Hryvnia
UGX	3565	Uganda Shilling
USD	1	US Dollar
UYU	40.13	Peso Uruguayo
UZS	12475	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26200	Dong
VUV	118.1	Vatu
WST	2.6724	Tala
XAF	562.57	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	564	CFA Franc BCEAO
XPF	102.03	CFP Franc
YER	240.15	Yemeni Rial
ZAR	17.76	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 04 August 2025 to 08 August 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	142,276.52	250,761.02	393,037.54
Total	142,276.52	250,761.02	393,037.54

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	30,314	47,960	78,274
Total	30,314	47,960	78,274

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	22,608.80	15,795.89	39,748.90	98,586.61	6,402.38	8,638.42	181,238.50	20,018.04	393,037.54
Total	22,608.80	15,795.89	39,748.90	98,586.61	6,402.38	8,638.42	181,238.50	20,018.04	393,037.54

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,270	6,823	13,439	22,689	1,390	3,068	28,072	1,524	78,274
Total	1,270	6,823	13,439	22,689	1,390	3,068	28,072	1,524	78,274

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	341,976.70	32,054.07	8,942.78	5,042.95	4,434.99	586.05	0.00	393,037.54
Total	341,976.70	32,054.07	8,942.78	5,042.95	4,434.99	586.05	0.00	393,037.54

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	75,798	1,560	479	199	210	29	0	78,274
Total	75,798	1,560	479	199	210	29	0	78,274

Interest Rate Turnover

Turnover for the period: 04 August 2025 to 08 August 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	27,014.47	148,960.35	175,974.82
Floating vs. Fixed	419,195.02	342,396.52	761,591.54
Overnight Index Swap	1,859,739.22	1,410,426.81	3,270,166.03
Total	2,305,948.71	1,901,783.68	4,207,732.39

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	109	790	899
Floating vs. Fixed	11,413	5,703	17,115
Overnight Index Swap	12,787	6,229	19,016
Total	24,309	12,722	37,030

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	23,115.73	0.00	8,754.81	0.00	0.00	354.52	143,749.76	175,974.82
Floating vs. Fixed	31,460.60	244,340.83	21,234.34	81.58	270.11	161,657.46	302,546.63	761,591.54
Overnight Index Swap	2,003,419.96	0.00	10,367.65	5,291.03	944,284.14	0.00	306,803.25	3,270,166.03
Total	2,057,996.29	244,340.83	40,356.80	5,372.60	944,554.25	162,011.98	753,099.64	4,207,732.39

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	186	0	103	0	0	36	574	899
Floating vs. Fixed	156	5,604	806	6	9	4,054	6,481	17,115
Overnight Index Swap	11,456	0	102	120	3,009	0	4,330	19,016
Total	11,798	5,604	1,011	126	3,018	4,090	11,385	37,030

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	107,136.14	29,009.68	19,702.45	14,010.02	1,777.78	3,036.60	1,302.14	175,974.82
Floating vs. Fixed	280,930.67	170,051.29	195,146.26	100,642.51	11,547.40	1,435.82	1,837.60	761,591.54
Overnight Index Swap	2,200,261.93	383,412.10	342,053.35	221,559.20	42,578.73	19,339.43	60,961.29	3,270,166.03
Total	2,588,328.74	582,473.07	556,902.06	336,211.72	55,903.91	23,811.85	64,101.03	4,207,732.39

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	139	88	182	226	82	51	131	899
Floating vs. Fixed	2,368	1,935	5,653	5,690	1,026	205	240	17,115
Overnight Index Swap	2,890	3,014	4,903	4,936	1,186	448	1,641	19,016
Total	5,397	5,037	10,738	10,852	2,294	703	2,011	37,030