

Foreign Exchange Position

Positions as at: 22 August 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	436,504.31	1,214,190.23	1,650,694.54
Total	436,504.31	1,214,190.23	1,650,694.54

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	68,284	215,125	283,409
Total	68,284	215,125	283,409

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	163,094.68	52,826.61	224,251.53	348,990.09	24,546.85	27,695.19	744,164.99	65,124.60	1,650,694.54
Total	163,094.68	52,826.61	224,251.53	348,990.09	24,546.85	27,695.19	744,164.99	65,124.60	1,650,694.54

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,842	24,702	54,376	74,076	5,710	9,981	102,602	5,120	283,409
Total	6,842	24,702	54,376	74,076	5,710	9,981	102,602	5,120	283,409

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	1,249,492.01	204,352.94	100,174.58	55,067.70	27,699.79	13,012.15	895.38	1,650,694.54
Total	1,249,492.01	204,352.94	100,174.58	55,067.70	27,699.79	13,012.15	895.38	1,650,694.54

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	255,915	13,150	6,690	3,412	2,919	1,251	72	283,409
Total	255,915	13,150	6,690	3,412	2,919	1,251	72	283,409

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6721	UAE Dirham
AFN	68.29	Afghani
ALL	83.05	Lek
AMD	382	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1300	Argentine Peso
AUD	1.5542	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6785	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121	Taka
BGN	1.6776	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2950.28	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

22 August 2025

BND	1.2851	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.4824	Brazilian Real
BSD	1	Bahamian Dollar
BTN	87.063	Ngultrum
BWP	14.1243	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3873	Canadian Dollar
CDF	2855	Congolese Franc
CHF	0.8038	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	966.33	Chilean Peso
CNY	7.1757	Yuan Renminbi
COP	4023	Colombian Peso
COU	0.0974	Unidad de Valor Real
CRC	501.44	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.63	Cape Verde Escudo
CZK	21	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4057	Danish Krone
DOP	61.75	Dominican Peso
DZD	129.2375	Algerian Dinar
EGP	48.53	Egyptian Pound
ERN	15	Nakfa
ETB	141.3777	Ethiopian Birr
EUR	0.8582	Euro
FJD	2.2437	Fiji Dollar
FKP	0.7424	Falkland Islands Pound
GBP	0.743	Pound Sterling
GEL	2.67	Lari
GHS	10.9	Cedi
GIP	0.7423	Gibraltar Pound
GMD	72.75	Dalasi
GNF	8639	Guinea Franc
GTQ	7.658	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8123	Hong Kong Dollar
HNL	25.8875	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	338.56	Forint
IDR	16265	Rupiah
ILS	3.4047	New Israeli Sheqel
INR	86.998	Indian Rupee

Foreign Exchange Position

Positions as at:

22 August 2025

IQD	1309.25	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	122.94	Iceland Krona
JMD	158	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	147.32	Yen
KES	129	Kenyan Shilling
KGS	87.45	Som
KHR	3985	Riel
KMF	422	Comoro Franc
KPW	130	North Korean Won
KRW	1397.6	Won
KWD	0.3055	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	538	Tenge
LAK	21500	Kip
LBP	89500	Lebanese Pound
LKR	301.7	Sri Lanka Rupee
LRD	199	Liberian Dollar
LSL	17.673	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4	Libyan Dinar
MAD	9.0184	Moroccan Dirham
MDL	16.6334	Moldovan Leu
MGA	4377.3	Malagasy Ariary
MKD	52.53	Denar
MMK	2093.7	Kyat
MNT	3580	Tugrik
MOP	8.047	Pataca
MRO	356	Ouguiya
MUR	45.79	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.7422	Mexican Peso
MXV	2.1981	Mexican Unidad de Inversion (UDI)
MYR	4.224	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.6732	Namibia Dollar
NGN	1534.8	Naira
NIO	36.6	Cordoba Oro
NOK	10.2281	Norwegian Krone
NPR	139.3	Nepalese Rupee
NZD	1.717	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4857	Nuevo Sol

Foreign Exchange Position

Positions as at:

22 August 2025

PGK	4.1597	Kina
PHP	57.07	Philippine Peso
PKR	283	Pakistan Rupee
PLN	3.6441	Zloty
PYG	7133	Guarani
QAR	3.6268	Qatari Rial
RON	4.3373	Leu
RSD	100.48	Serbian Dinar
RUB	80.4955	Russian Ruble
RWF	1439	Rwanda Franc
SAR	3.7526	Saudi Riyal
SBD	7.9808	Solomon Islands Dollar
SCR	14.4	Seychelles Rupee
SDG	598.6502	Sudanese Pound
SEK	9.587	Swedish Krona
SGD	1.2851	Singapore Dollar
SHP	0.7433	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.25	Surinam Dollar
SSP	4467.4449	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	13000	Syrian Pound
SZL	17.673	Lilangeni
THB	32.52	Baht
TJS	9.3	Somoni
TMT	3.4945	New Manat
TND	2.8748	Tunisian Dinar
TOP	2.3568	Pa'anga
TRY	40.9146	Turkish Lira
TTD	6.7265	Trinidad and Tobago Dollar
TWD	30.269	New Taiwan Dollar
TZS	2470	Tanzanian Shilling
UAH	41.22	Hryvnia
UGX	3560	Uganda Shilling
USD	1	US Dollar
UYU	40.19	Peso Uruguayo
UZS	12450	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26370	Dong
VUV	117.7	Vatu
WST	2.6667	Tala
XAF	562.96	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	560	CFA Franc BCEAO
XPF	102.11	CFP Franc

Foreign Exchange Position

Positions as at:

22 August 2025

YER	239.85	Yemeni Rial
ZAR	17.659	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

22 August 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	791,447.26	310,493.62	1,101,940.88
Floating vs. Fixed	9,589,517.73	2,954,328.02	12,543,845.75
Overnight Index Swap	7,964,886.40	5,645,305.52	13,610,191.92
Total	18,345,851.39	8,910,127.16	27,255,978.55

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,254	5,559	19,813
Floating vs. Fixed	275,662	90,362	366,023
Overnight Index Swap	202,020	49,143	251,162
Total	491,935	145,063	636,998

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	143,756.52	0.00	22,438.69	31.68	39,727.85	201,854.26	694,131.88	1,101,940.88
Floating vs. Fixed	613,867.89	5,223,053.36	487,986.40	9,288.50	60,261.25	2,503,380.53	3,646,007.83	12,543,845.75
Overnight Index Swap	6,808,025.10	5,569.49	219,656.23	133,625.43	4,628,594.00	2,078.93	1,812,642.75	13,610,191.92
Total	7,565,649.51	5,228,622.85	730,081.31	142,945.61	4,728,583.10	2,707,313.72	6,152,782.46	27,255,978.55

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,340	0	218	7	938	6,264	8,046	19,813
Floating vs. Fixed	17,636	113,340	22,148	271	2,821	81,969	127,839	366,023
Overnight Index Swap	139,281	179	3,430	2,196	38,584	71	67,421	251,162
Total	161,257	113,519	25,796	2,474	42,343	88,303	203,306	636,998

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	479,950.93	200,716.61	261,974.52	107,304.94	26,017.76	13,333.60	12,642.51	1,101,940.88
Floating vs. Fixed	5,468,401.37	2,207,882.99	3,649,425.53	964,991.00	124,984.87	59,776.38	68,383.63	12,543,845.75
Overnight Index Swap	7,867,628.87	1,718,107.60	2,297,050.97	1,157,648.14	168,374.43	193,265.72	208,116.20	13,610,191.92
Total	13,815,981.17	4,126,707.19	6,208,451.02	2,229,944.09	319,377.06	266,375.69	289,142.34	27,255,978.55

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	4,271	3,639	6,531	3,136	1,011	547	678	19,813
Floating vs. Fixed	87,436	61,719	137,556	61,013	8,901	4,010	5,390	366,023
Overnight Index Swap	47,065	37,314	88,487	52,715	7,473	6,947	11,162	251,162
Total	138,772	102,672	232,573	116,864	17,385	11,504	17,230	636,998

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6721	UAE Dirham

Interest Rate Position

Positions as at:

22 August 2025

AFN	68.29	Afghani
ALL	83.05	Lek
AMD	382	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
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DKK	6.4057	Danish Krone
DOP	61.75	Dominican Peso
DZD	129.2375	Algerian Dinar
EGP	48.53	Egyptian Pound
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ETB	141.3777	Ethiopian Birr
EUR	0.8582	Euro
FJD	2.2437	Fiji Dollar
FKP	0.7424	Falkland Islands Pound
GBP	0.743	Pound Sterling
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GHS	10.9	Cedi
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GMD	72.75	Dalasi
GNF	8639	Guinea Franc
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KYD	0.8275	Cayman Islands Dollar
KZT	538	Tenge
LAK	21500	Kip
LBP	89500	Lebanese Pound
LKR	301.7	Sri Lanka Rupee
LRD	199	Liberian Dollar
LSL	17.673	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4	Libyan Dinar

Interest Rate Position

Positions as at:

22 August 2025

MAD	9.0184 Moroccan Dirham
MDL	16.6334 Moldovan Leu
MGA	4377.3 Malagasy Ariary
MKD	52.53 Denar
MMK	2093.7 Kyat
MNT	3580 Tugrik
MOP	8.047 Pataca
MRO	356 Ouguiya
MUR	45.79 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.7422 Mexican Peso
MXV	2.1981 Mexican Unidad de Inversion (UDI)
MYR	4.224 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.6732 Namibia Dollar
NGN	1534.8 Naira
NIO	36.6 Cordoba Oro
NOK	10.2281 Norwegian Krone
NPR	139.3 Nepalese Rupee
NZD	1.717 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.4857 Nuevo Sol
PGK	4.1597 Kina
PHP	57.07 Philippine Peso
PKR	283 Pakistan Rupee
PLN	3.6441 Zloty
PYG	7133 Guarani
QAR	3.6268 Qatari Rial
RON	4.3373 Leu
RSD	100.48 Serbian Dinar
RUB	80.4955 Russian Ruble
RWF	1439 Rwanda Franc
SAR	3.7526 Saudi Riyal
SBD	7.9808 Solomon Islands Dollar
SCR	14.4 Seychelles Rupee
SDG	598.6502 Sudanese Pound
SEK	9.587 Swedish Krona
SGD	1.2851 Singapore Dollar
SHP	0.7433 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

22 August 2025

SRD	37.25 Surinam Dollar
SSP	4467.4449 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.673 Lilangeni
THB	32.52 Baht
TJS	9.3 Somoni
TMT	3.4945 New Manat
TND	2.8748 Tunisian Dinar
TOP	2.3568 Pa'anga
TRY	40.9146 Turkish Lira
TTD	6.7265 Trinidad and Tobago Dollar
TWD	30.269 New Taiwan Dollar
TZS	2470 Tanzanian Shilling
UAH	41.22 Hryvnia
UGX	3560 Uganda Shilling
USD	1 US Dollar
UYU	40.19 Peso Uruguayo
UZS	12450 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26370 Dong
VUV	117.7 Vatu
WST	2.6667 Tala
XAF	562.96 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	560 CFA Franc BCEAO
XPF	102.11 CFP Franc
YER	239.85 Yemeni Rial
ZAR	17.659 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

18 August 2025 to

22 August 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	97,183.74	187,414.75	284,598.49
Total	97,183.74	187,414.75	284,598.49

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	18,826	36,754	55,580
Total	18,826	36,754	55,580

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	11,201.63	10,959.07	39,306.18	49,675.52	5,497.01	5,185.96	144,318.96	18,454.17	284,598.49
Total	11,201.63	10,959.07	39,306.18	49,675.52	5,497.01	5,185.96	144,318.96	18,454.17	284,598.49

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	514	4,758	11,432	13,683	1,128	2,007	21,362	698	55,580
Total	514	4,758	11,432	13,683	1,128	2,007	21,362	698	55,580

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	253,122.83	17,261.52	7,806.62	2,026.08	4,038.34	335.09	8.00	284,598.49
Total	253,122.83	17,261.52	7,806.62	2,026.08	4,038.34	335.09	8.00	284,598.49

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	53,162	1,485	570	137	197	25	4	55,580
Total	53,162	1,485	570	137	197	25	4	55,580

Interest Rate Turnover

Turnover for the period:

18 August 2025 to

22 August 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,507.62	85,575.39	103,083.01
Floating vs. Fixed	492,568.16	271,920.98	764,489.15
Overnight Index Swap	742,179.34	3,233,403.51	3,975,582.85
Total	1,252,255.12	3,590,899.89	4,843,155.01

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	135	741	876
Floating vs. Fixed	11,377	5,062	16,438
Overnight Index Swap	6,605	2,249	8,854
Total	18,116	8,051	26,167

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	5,670.84	0.00	3,083.87	0.00	0.00	4,092.36	90,235.94	103,083.01
Floating vs. Fixed	17,543.77	234,912.28	6,446.65	0.42	499.40	207,493.58	297,593.04	764,489.15
Overnight Index Swap	3,522,533.02	38.97	1,778.64	11,422.11	204,880.24	12.80	234,917.07	3,975,582.85
Total	3,545,747.63	234,951.25	11,309.17	11,422.53	205,379.64	211,598.74	622,746.04	4,843,155.01

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	190	0	80	0	0	110	496	876
Floating vs. Fixed	258	5,997	604	3	17	4,398	5,163	16,438
Overnight Index Swap	3,794	2	50	149	1,513	1	3,346	8,854
Total	4,241	5,999	733	152	1,530	4,508	9,004	26,167

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	56,114.74	19,310.71	12,566.07	10,146.42	1,058.57	2,768.75	1,117.76	103,083.01
Floating vs. Fixed	316,427.26	145,804.31	184,776.41	99,518.91	15,850.91	681.22	1,430.14	764,489.15
Overnight Index Swap	3,123,735.79	95,985.84	537,592.13	178,038.07	14,664.08	2,558.80	23,008.15	3,975,582.85
Total	3,496,277.78	261,100.86	734,934.60	287,703.40	31,573.55	6,008.78	25,556.04	4,843,155.01

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	142	108	206	197	72	41	110	876
Floating vs. Fixed	2,804	2,079	5,395	4,710	1,044	119	290	16,438
Overnight Index Swap	1,342	1,181	2,562	2,721	459	140	451	8,854
Total	4,288	3,367	8,162	7,628	1,574	299	851	26,167