

Foreign Exchange Position

Positions as at: 05 September 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	487,320.47	1,240,983.09	1,728,303.56
Total	487,320.47	1,240,983.09	1,728,303.56

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	66,798	221,834	288,632
Total	66,798	221,834	288,632

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	153,240.20	73,566.44	231,830.68	402,722.25	27,894.37	29,167.60	751,956.36	57,925.66	1,728,303.56
Total	153,240.20	73,566.44	231,830.68	402,722.25	27,894.37	29,167.60	751,956.36	57,925.66	1,728,303.56

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,753	29,862	56,603	68,795	6,703	10,127	105,133	4,656	288,632
Total	6,753	29,862	56,603	68,795	6,703	10,127	105,133	4,656	288,632

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	1,301,581.89	235,791.81	93,354.35	54,738.09	28,104.61	13,754.22	978.58	1,728,303.56
Total	1,301,581.89	235,791.81	93,354.35	54,738.09	28,104.61	13,754.22	978.58	1,728,303.56

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	258,033	17,166	5,740	3,424	2,952	1,243	74	288,632
Total	258,033	17,166	5,740	3,424	2,952	1,243	74	288,632

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	68.3	Afghani
ALL	83.25	Lek
AMD	381.65	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.955	Kwanza
ARS	1361	Argentine Peso
AUD	1.5279	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6771	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.7	Taka
BGN	1.6771	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2952.09	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 05 September 2025

BND	1.2873	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.4513	Brazilian Real
BSD	1	Bahamian Dollar
BTN	88.045	Ngultrum
BWP	14.2857	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3793	Canadian Dollar
CDF	2865	Congolese Franc
CHF	0.8039	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	968.68	Chilean Peso
CNY	7.1415	Yuan Renminbi
COP	4005.15	Colombian Peso
COU	0.098	Unidad de Valor Real
CRC	503.39	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.55	Cape Verde Escudo
CZK	20.921	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4007	Danish Krone
DOP	62.85	Dominican Peso
DZD	129.602	Algerian Dinar
EGP	48.49	Egyptian Pound
ERN	15	Nakfa
ETB	142.5469	Ethiopian Birr
EUR	0.8575	Euro
FJD	2.2366	Fiji Dollar
FKP	0.744	Falkland Islands Pound
GBP	0.7437	Pound Sterling
GEL	2.665	Lari
GHS	11.95	Cedi
GIP	0.7439	Gibraltar Pound
GMD	71.95	Dalasi
GNF	8636	Guinea Franc
GTQ	7.659	Quetzal
GYD	207.79	Guyana Dollar
HKD	7.7999	Hong Kong Dollar
HNL	25.9319	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.1839	Gourde
HUF	337.38	Forint
IDR	16410	Rupiah
ILS	3.3565	New Israeli Sheqel
INR	88.043	Indian Rupee

Foreign Exchange Position

Positions as at:		05 September 2025
IQD	1309.55	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.01	Iceland Krona
JMD	159.14	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	148.08	Yen
KES	129	Kenyan Shilling
KGS	87.3821	Som
KHR	4000	Riel
KMF	422.26	Comoro Franc
KPW	130	North Korean Won
KRW	1390.13	Won
KWD	0.3055	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	539.46	Tenge
LAK	21575	Kip
LBP	89500	Lebanese Pound
LKR	302	Sri Lanka Rupee
LRD	200	Liberian Dollar
LSL	17.6652	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4149	Libyan Dinar
MAD	9.0785	Moroccan Dirham
MDL	16.53	Moldovan Leu
MGA	4373.36	Malagasy Ariary
MKD	52.53	Denar
MMK	2093.7	Kyat
MNT	3594	Tugrik
MOP	8.034	Pataca
MRO	356	Ouguiya
MUR	46.05	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.681	Mexican Peso
MXV	2.1888	Mexican Unidad de Inversion (UDI)
MYR	4.225	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.6652	Namibia Dollar
NGN	1537.39	Naira
NIO	36.6	Cordoba Oro
NOK	10.0396	Norwegian Krone
NPR	140.91	Nepalese Rupee
NZD	1.701	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.5318	Nuevo Sol

Foreign Exchange Position

Positions as at: 05 September 2025

PGK	4.0241	Kina
PHP	57.201	Philippine Peso
PKR	283.2	Pakistan Rupee
PLN	3.6444	Zloty
PYG	7091	Guarani
QAR	3.6369	Qatari Rial
RON	4.3501	Leu
RSD	100.39	Serbian Dinar
RUB	80.9955	Russian Ruble
RWF	1440.83	Rwanda Franc
SAR	3.7521	Saudi Riyal
SBD	7.9239	Solomon Islands Dollar
SCR	14.1713	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	9.4199	Swedish Krona
SGD	1.2873	Singapore Dollar
SHP	0.7438	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	38.51	Surinam Dollar
SSP	4471.22	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.6652	Lilangeni
THB	32.26	Baht
TJS	9.42	Somoni
TMT	3.4945	New Manat
TND	2.9051	Tunisian Dinar
TOP	2.3229	Pa'anga
TRY	41.1338	Turkish Lira
TTD	6.7383	Trinidad and Tobago Dollar
TWD	30.722	New Taiwan Dollar
TZS	2470	Tanzanian Shilling
UAH	41.3	Hryvnia
UGX	3517	Uganda Shilling
USD	1	US Dollar
UYU	40.06	Peso Uruguayo
UZS	12369.55	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26365	Dong
VUV	116.8	Vatu
WST	2.6767	Tala
XAF	562.47	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	561.5	CFA Franc BCEAO
XPF	102.02	CFP Franc

Foreign Exchange Position

Positions as at: 05 September 2025

YER	239.52	Yemeni Rial
ZAR	17.6566	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 05 September 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	808,937.92	308,549.01	1,117,486.93
Floating vs. Fixed	9,849,586.57	3,165,658.71	13,015,245.28
Overnight Index Swap	7,853,888.89	4,443,774.23	12,297,663.12
Total	18,512,413.38	7,917,981.95	26,430,395.33

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,327	5,208	19,535
Floating vs. Fixed	282,573	91,480	374,053
Overnight Index Swap	204,822	49,365	254,186
Total	501,721	146,053	647,774

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	141,716.97	0.00	20,143.13	31.65	38,711.37	204,553.59	712,330.22	1,117,486.93
Floating vs. Fixed	759,156.01	5,359,403.17	482,311.15	9,268.62	59,821.76	2,620,437.48	3,724,847.09	13,015,245.28
Overnight Index Swap	5,261,854.52	5,596.16	208,489.74	136,277.17	4,775,425.44	2,274.54	1,907,745.55	12,297,663.12
Total	6,162,727.50	5,364,999.33	710,944.02	145,577.44	4,873,958.57	2,827,265.61	6,344,922.85	26,430,395.33

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,290	0	155	7	926	6,257	7,900	19,535
Floating vs. Fixed	17,801	116,168	22,292	271	2,816	85,224	129,482	374,053
Overnight Index Swap	141,093	179	3,478	2,225	38,261	74	68,876	254,186
Total	163,184	116,347	25,925	2,503	42,003	91,554	206,258	647,774

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	490,491.60	202,001.55	264,412.52	107,655.81	26,809.94	13,449.41	12,666.10	1,117,486.93
Floating vs. Fixed	5,699,832.47	2,272,314.06	3,759,159.91	1,024,458.33	131,484.75	59,904.86	68,090.92	13,015,245.28
Overnight Index Swap	6,758,907.41	1,741,845.48	2,108,552.02	1,115,609.23	176,436.08	192,302.15	204,010.75	12,297,663.12
Total	12,949,231.47	4,216,161.08	6,132,124.45	2,247,723.36	334,730.77	265,656.42	284,767.76	26,430,395.33

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	4,235	3,657	6,481	3,049	982	517	614	19,535
Floating vs. Fixed	88,780	62,066	140,358	64,142	9,362	4,016	5,330	374,053
Overnight Index Swap	47,811	37,654	89,655	53,423	7,733	6,808	11,103	254,186
Total	140,826	103,377	236,493	120,614	18,077	11,341	17,047	647,774

Foreign Exchange Rate

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AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	68.3	Afghani
ALL	83.25	Lek
AMD	381.65	Armenian Dram
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AOA	911.955	Kwanza
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DZD	129.602	Algerian Dinar
EGP	48.49	Egyptian Pound
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FJD	2.2366	Fiji Dollar
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GNF	8636	Guinea Franc
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LKR	302	Sri Lanka Rupee
LRD	200	Liberian Dollar
LSL	17.6652	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4149	Libyan Dinar

Interest Rate Position

Positions as at:

05 September 2025

MAD	9.0785	Moroccan Dirham
MDL	16.53	Moldovan Leu
MGA	4373.36	Malagasy Ariary
MKD	52.53	Denar
MMK	2093.7	Kyat
MNT	3594	Tugrik
MOP	8.034	Pataca
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MWK	1717.02	Kwacha
MXN	18.681	Mexican Peso
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NGN	1537.39	Naira
NIO	36.6	Cordoba Oro
NOK	10.0396	Norwegian Krone
NPR	140.91	Nepalese Rupee
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PEN	3.5318	Nuevo Sol
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RUB	80.9955	Russian Ruble
RWF	1440.83	Rwanda Franc
SAR	3.7521	Saudi Riyal
SBD	7.9239	Solomon Islands Dollar
SCR	14.1713	Seychelles Rupee
SDG	598.8002	Sudanese Pound
SEK	9.4199	Swedish Krona
SGD	1.2873	Singapore Dollar
SHP	0.7438	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

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SRD	38.51 Surinam Dollar
SSP	4471.22 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.6652 Lilangeni
THB	32.26 Baht
TJS	9.42 Somoni
TMT	3.4945 New Manat
TND	2.9051 Tunisian Dinar
TOP	2.3229 Pa'anga
TRY	41.1338 Turkish Lira
TTD	6.7383 Trinidad and Tobago Dollar
TWD	30.722 New Taiwan Dollar
TZS	2470 Tanzanian Shilling
UAH	41.3 Hryvnia
UGX	3517 Uganda Shilling
USD	1 US Dollar
UYU	40.06 Peso Uruguayo
UZS	12369.55 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26365 Dong
VUV	116.8 Vatu
WST	2.6767 Tala
XAF	562.47 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	561.5 CFA Franc BCEAO
XPF	102.02 CFP Franc
YER	239.52 Yemeni Rial
ZAR	17.6566 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 01 September 2025 to 05 September 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	168,193.21	210,080.66	378,273.88
Total	168,193.21	210,080.66	378,273.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,917	40,670	65,587
Total	24,917	40,670	65,587

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	18,874.32	31,132.32	51,522.31	116,954.83	6,048.84	9,161.27	129,652.10	14,927.89	378,273.88
Total	18,874.32	31,132.32	51,522.31	116,954.83	6,048.84	9,161.27	129,652.10	14,927.89	378,273.88

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,074	7,221	15,508	16,878	1,130	2,573	20,029	1,175	65,587
Total	1,074	7,221	15,508	16,878	1,130	2,573	20,029	1,175	65,587

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	318,577.64	48,279.20	3,522.01	3,637.67	3,318.42	828.43	110.51	378,273.88
Total	318,577.64	48,279.20	3,522.01	3,637.67	3,318.42	828.43	110.51	378,273.88

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	61,549	3,390	226	185	210	24	4	65,587
Total	61,549	3,390	226	185	210	24	4	65,587

Interest Rate Turnover

Turnover for the period: 01 September 2025 to 05 September 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	48,644.14	173,309.73	221,953.87
Floating vs. Fixed	483,164.79	493,493.18	976,657.97
Overnight Index Swap	923,124.99	594,182.56	1,517,307.55
Total	1,454,933.93	1,260,985.46	2,715,919.39

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	287	805	1,092
Floating vs. Fixed	11,835	5,666	17,501
Overnight Index Swap	8,954	2,722	11,676
Total	21,075	9,193	30,268

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6,913.08	0.00	6,426.53	0.00	0.00	4,490.87	204,123.39	221,953.87
Floating vs. Fixed	122,529.19	296,074.80	12,398.42	22.59	495.26	160,872.24	384,265.46	976,657.97
Overnight Index Swap	447,001.79	0.00	2,322.89	9,303.68	588,862.08	15.38	469,801.73	1,517,307.55
Total	576,444.06	296,074.80	21,147.83	9,326.27	589,357.34	165,378.50	1,058,190.59	2,715,919.39

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	127	0	40	0	0	130	795	1,092
Floating vs. Fixed	181	5,982	559	2	25	4,117	6,635	17,501
Overnight Index Swap	4,132	0	68	152	2,234	2	5,089	11,676
Total	4,440	5,982	667	154	2,259	4,248	12,519	30,268

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	159,046.37	21,904.29	20,866.43	13,149.37	2,425.81	3,351.26	1,210.36	221,953.87
Floating vs. Fixed	445,009.79	169,282.92	201,150.32	142,603.39	15,702.62	1,095.63	1,813.30	976,657.97
Overnight Index Swap	986,009.58	183,994.56	173,095.94	108,737.50	41,784.63	3,147.40	20,537.94	1,517,307.55
Total	1,590,065.74	375,181.77	395,112.68	264,490.26	59,913.06	7,594.29	23,561.59	2,715,919.39

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	143	162	266	236	93	55	138	1,092
Floating vs. Fixed	2,641	1,878	4,826	6,556	1,126	172	305	17,501
Overnight Index Swap	1,502	1,556	2,977	3,847	1,052	152	591	11,676
Total	4,285	3,595	8,068	10,638	2,270	379	1,034	30,268