

Foreign Exchange Position

Positions as at: 26 September 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	515,500.16	1,161,592.79	1,677,092.95
Total	515,500.16	1,161,592.79	1,677,092.95

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	75,065	196,922	271,987
Total	75,065	196,922	271,987

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	155,150.87	85,944.16	269,440.73	376,986.28	18,566.49	34,962.66	678,839.12	57,202.64	1,677,092.95
Total	155,150.87	85,944.16	269,440.73	376,986.28	18,566.49	34,962.66	678,839.12	57,202.64	1,677,092.95

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,175	23,319	62,109	66,764	4,044	11,163	93,527	4,887	271,987
Total	6,175	23,319	62,109	66,764	4,044	11,163	93,527	4,887	271,987

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	1,308,921.04	181,191.78	95,096.86	50,130.13	27,991.70	12,786.32	975.11	1,677,092.95
Total	1,308,921.04	181,191.78	95,096.86	50,130.13	27,991.70	12,786.32	975.11	1,677,092.95

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	246,729	12,251	5,509	3,343	2,915	1,168	73	271,987
Total	246,729	12,251	5,509	3,343	2,915	1,168	73	271,987

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	67.18	Afghani
ALL	81.78	Lek
AMD	381	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1337	Argentine Peso
AUD	1.5186	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6659	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.2	Taka
BGN	1.666	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2955.05	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at: 26 September 2025

BND	1.2884	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.3324	Brazilian Real
BSD	1	Bahamian Dollar
BTN	88.716	Ngultrum
BWP	12.3153	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3893	Canadian Dollar
CDF	2830	Congolese Franc
CHF	0.7949	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	952.63	Chilean Peso
CNY	7.1315	Yuan Renminbi
COP	3883.5	Colombian Peso
COU	0.1026	Unidad de Valor Real
CRC	501.51	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.92	Cape Verde Escudo
CZK	20.696	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.3583	Danish Krone
DOP	62.25	Dominican Peso
DZD	129.2494	Algerian Dinar
EGP	48.11	Egyptian Pound
ERN	15	Nakfa
ETB	144.5221	Ethiopian Birr
EUR	0.8518	Euro
FJD	2.2635	Fiji Dollar
FKP	0.7431	Falkland Islands Pound
GBP	0.7434	Pound Sterling
GEL	2.679	Lari
GHS	12.3	Cedi
GIP	0.743	Gibraltar Pound
GMD	73.3	Dalasi
GNF	8654	Guinea Franc
GTQ	7.653	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7786	Hong Kong Dollar
HNL	26.1112	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	333.28	Forint
IDR	16670	Rupiah
ILS	3.3485	New Israeli Sheqel
INR	88.757	Indian Rupee

Foreign Exchange Position

Positions as at:		26 September 2025
IQD	1309.55	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121	Iceland Krona
JMD	158	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	148.9	Yen
KES	128.9	Kenyan Shilling
KGS	87.45	Som
KHR	3991	Riel
KMF	419	Comoro Franc
KPW	130	North Korean Won
KRW	1404.76	Won
KWD	0.3053	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	542.06	Tenge
LAK	21525	Kip
LBP	89500	Lebanese Pound
LKR	302.4	Sri Lanka Rupee
LRD	179.5	Liberian Dollar
LSL	17.3189	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.38	Libyan Dinar
MAD	9.0543	Moroccan Dirham
MDL	16.53	Moldovan Leu
MGA	4395.79	Malagasy Ariary
MKD	52.22	Denar
MMK	2093.7	Kyat
MNT	3590	Tugrik
MOP	8.012	Pataca
MRO	356	Ouguiya
MUR	45.15	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.407	Mexican Peso
MXV	2.152	Mexican Unidad de Inversion (UDI)
MYR	4.205	Malaysian Ringgit
MZN	63.25	Metical
NAD	17.34	Namibia Dollar
NGN	1489.58	Naira
NIO	36.6	Cordoba Oro
NOK	9.9295	Norwegian Krone
NPR	141.9	Nepalese Rupee
NZD	1.7194	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.4996	Nuevo Sol

Foreign Exchange Position

Positions as at: 26 September 2025

PGK	4.0469	Kina
PHP	57.596	Philippine Peso
PKR	282.55	Pakistan Rupee
PLN	3.6332	Zloty
PYG	7049	Guarani
QAR	3.6357	Qatari Rial
RON	4.3231	Leu
RSD	99.69	Serbian Dinar
RUB	83.7455	Russian Ruble
RWF	1439	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	7.9554	Solomon Islands Dollar
SCR	14.2517	Seychelles Rupee
SDG	598.5502	Sudanese Pound
SEK	9.3905	Swedish Krona
SGD	1.2884	Singapore Dollar
SHP	0.7438	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	38.097	Surinam Dollar
SSP	4497.055	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.2915	Lilangeni
THB	32.09	Baht
TJS	9.32	Somoni
TMT	3.4945	New Manat
TND	2.8993	Tunisian Dinar
TOP	2.3507	Pa'anga
TRY	41.4485	Turkish Lira
TTD	6.7504	Trinidad and Tobago Dollar
TWD	30.36	New Taiwan Dollar
TZS	2430	Tanzanian Shilling
UAH	41.4506	Hryvnia
UGX	3487	Uganda Shilling
USD	1	US Dollar
UYU	39.89	Peso Uruguayo
UZS	12200	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26395	Dong
VUV	117.5	Vatu
WST	2.6178	Tala
XAF	558.78	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	553	CFA Franc BCEAO
XPF	101.35	CFP Franc

Foreign Exchange Position

Positions as at: 26 September 2025

YER	239	Yemeni Rial
ZAR	17.3317	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 26 September 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	1,024,314.02	291,384.41	1,315,698.43
Floating vs. Fixed	9,619,476.03	2,991,359.67	12,610,835.70
Overnight Index Swap	10,444,318.59	4,230,811.74	14,675,130.33
Total	21,088,108.64	7,513,555.82	28,601,664.46

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18,157	5,075	23,232
Floating vs. Fixed	270,869	85,655	356,523
Overnight Index Swap	260,007	49,923	309,930
Total	549,032	140,653	689,684

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	185,380.61	0.00	23,612.60	446.51	25,021.41	261,873.47	819,363.82	1,315,698.43
Floating vs. Fixed	605,186.22	5,563,695.68	505,957.77	8,148.85	126,064.08	2,476,197.89	3,325,585.21	12,610,835.70
Overnight Index Swap	6,653,404.73	5,981.91	199,751.64	187,286.81	4,939,850.08	3,180.78	2,685,674.38	14,675,130.33
Total	7,443,971.56	5,569,677.59	729,322.01	195,882.18	5,090,935.57	2,741,252.13	6,830,623.41	28,601,664.46

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,922	0	156	20	632	8,006	9,496	23,232
Floating vs. Fixed	15,719	120,775	22,894	243	2,714	81,980	112,199	356,523
Overnight Index Swap	180,899	199	3,852	2,591	43,051	100	79,238	309,930
Total	201,540	120,974	26,902	2,854	46,397	90,085	200,933	689,684

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	568,044.97	240,319.78	318,217.12	127,314.37	30,045.09	16,765.07	14,992.02	1,315,698.43
Floating vs. Fixed	5,638,191.12	2,198,750.61	3,705,923.65	858,048.34	106,390.93	48,659.67	54,871.39	12,610,835.70
Overnight Index Swap	7,909,790.24	2,124,720.60	2,581,469.44	1,352,296.22	203,029.94	241,757.91	262,065.98	14,675,130.33
Total	14,116,026.33	4,563,790.99	6,605,610.21	2,337,658.93	339,465.95	307,182.65	331,929.39	28,601,664.46

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	5,247	4,336	7,692	3,568	1,063	642	686	23,232
Floating vs. Fixed	85,984	57,628	140,504	55,785	7,734	3,745	5,146	356,523
Overnight Index Swap	56,863	47,166	109,591	66,381	8,513	8,085	13,333	309,930
Total	148,094	109,129	257,787	125,733	17,309	12,471	19,164	689,684

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at: 26 September 2025

AFN	67.18	Afghani
ALL	81.78	Lek
AMD	381	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1337	Argentine Peso
AUD	1.5186	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6659	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.2	Taka
BGN	1.666	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2955.05	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.2884	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.3324	Brazilian Real
BSD	1	Bahamian Dollar
BTN	88.716	Ngultrum
BWP	12.3153	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3893	Canadian Dollar
CDF	2830	Congolese Franc
CHF	0.7949	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	952.63	Chilean Peso
CNY	7.1315	Yuan Renminbi
COP	3883.5	Colombian Peso
COU	0.1026	Unidad de Valor Real
CRC	501.51	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.92	Cape Verde Escudo
CZK	20.696	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.3583	Danish Krone
DOP	62.25	Dominican Peso
DZD	129.2494	Algerian Dinar
EGP	48.11	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 26 September 2025

ETB	144.5221	Ethiopian Birr
EUR	0.8518	Euro
FJD	2.2635	Fiji Dollar
FKP	0.7431	Falkland Islands Pound
GBP	0.7434	Pound Sterling
GEL	2.679	Lari
GHS	12.3	Cedi
GIP	0.743	Gibraltar Pound
GMD	73.3	Dalasi
GNF	8654	Guinea Franc
GTQ	7.653	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7786	Hong Kong Dollar
HNL	26.1112	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	333.28	Forint
IDR	16670	Rupiah
ILS	3.3485	New Israeli Sheqel
INR	88.757	Indian Rupee
IQD	1309.55	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121	Iceland Krona
JMD	158	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	148.9	Yen
KES	128.9	Kenyan Shilling
KGS	87.45	Som
KHR	3991	Riel
KMF	419	Comoro Franc
KPW	130	North Korean Won
KRW	1404.76	Won
KWD	0.3053	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	542.06	Tenge
LAK	21525	Kip
LBP	89500	Lebanese Pound
LKR	302.4	Sri Lanka Rupee
LRD	179.5	Liberian Dollar
LSL	17.3189	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.38	Libyan Dinar

Interest Rate Position

Positions as at: 26 September 2025

MAD	9.0543 Moroccan Dirham
MDL	16.53 Moldovan Leu
MGA	4395.79 Malagasy Ariary
MKD	52.22 Denar
MMK	2093.7 Kyat
MNT	3590 Tugrik
MOP	8.012 Pataca
MRO	356 Ouguiya
MUR	45.15 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.407 Mexican Peso
MXV	2.152 Mexican Unidad de Inversion (UDI)
MYR	4.205 Malaysian Ringgit
MZN	63.25 Metical
NAD	17.34 Namibia Dollar
NGN	1489.58 Naira
NIO	36.6 Cordoba Oro
NOK	9.9295 Norwegian Krone
NPR	141.9 Nepalese Rupee
NZD	1.7194 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.4996 Nuevo Sol
PGK	4.0469 Kina
PHP	57.596 Philippine Peso
PKR	282.55 Pakistan Rupee
PLN	3.6332 Zloty
PYG	7049 Guarani
QAR	3.6357 Qatari Rial
RON	4.3231 Leu
RSD	99.69 Serbian Dinar
RUB	83.7455 Russian Ruble
RWF	1439 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.9554 Solomon Islands Dollar
SCR	14.2517 Seychelles Rupee
SDG	598.5502 Sudanese Pound
SEK	9.3905 Swedish Krona
SGD	1.2884 Singapore Dollar
SHP	0.7438 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:	26 September 2025
SRD	38.097 Surinam Dollar
SSP	4497.055 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.2915 Lilangeni
THB	32.09 Baht
TJS	9.32 Somoni
TMT	3.4945 New Manat
TND	2.8993 Tunisian Dinar
TOP	2.3507 Pa'anga
TRY	41.4485 Turkish Lira
TTD	6.7504 Trinidad and Tobago Dollar
TWD	30.36 New Taiwan Dollar
TZS	2430 Tanzanian Shilling
UAH	41.4506 Hryvnia
UGX	3487 Uganda Shilling
USD	1 US Dollar
UYU	39.89 Peso Uruguayo
UZS	12200 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26395 Dong
VUV	117.5 Vatu
WST	2.6178 Tala
XAF	558.78 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	553 CFA Franc BCEAO
XPF	101.35 CFP Franc
YER	239 Yemeni Rial
ZAR	17.3317 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 22 September 2025 to 26 September 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	149,867.81	227,840.74	377,708.55
Total	149,867.81	227,840.74	377,708.55

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,865	38,956	63,821
Total	24,865	38,956	63,821

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	23,712.62	25,258.04	75,486.40	86,543.27	2,705.13	8,128.54	146,206.81	9,667.75	377,708.55
Total	23,712.62	25,258.04	75,486.40	86,543.27	2,705.13	8,128.54	146,206.81	9,667.75	377,708.55

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	987	5,672	16,026	14,724	620	3,873	21,432	489	63,821
Total	987	5,672	16,026	14,724	620	3,873	21,432	489	63,821

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	328,766.92	32,632.91	6,938.41	3,462.23	5,543.98	364.09	0.00	377,708.55
Total	328,766.92	32,632.91	6,938.41	3,462.23	5,543.98	364.09	0.00	377,708.55

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	61,949	1,123	258	152	302	37	0	63,821
Total	61,949	1,123	258	152	302	37	0	63,821

Interest Rate Turnover

Turnover for the period: 22 September 2025 to 26 September 2025

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	20,245.76	149,795.93	170,041.69
Floating vs. Fixed	574,622.90	373,396.13	948,019.03
Overnight Index Swap	1,711,017.25	1,169,582.35	2,880,599.60
Total	2,305,885.90	1,692,774.41	3,998,660.31

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	152	668	820
Floating vs. Fixed	12,723	5,281	18,003
Overnight Index Swap	9,882	3,456	13,337
Total	22,756	9,404	32,160

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	13,784.77	0.00	10,142.85	0.00	27.08	3,034.19	143,052.80	170,041.69
Floating vs. Fixed	38,070.09	253,785.81	22,529.33	0.45	8,004.86	163,645.84	461,982.65	948,019.03
Overnight Index Swap	1,130,171.69	1,342.54	2,610.14	2,911.96	1,188,129.78	0.00	555,433.49	2,880,599.60
Total	1,182,026.55	255,128.35	35,282.31	2,912.41	1,196,161.72	166,680.03	1,160,468.94	3,998,660.31

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	142	0	61	0	2	118	497	820
Floating vs. Fixed	258	5,359	246	3	35	3,268	8,836	18,003
Overnight Index Swap	5,884	42	52	79	2,432	0	4,849	13,337
Total	6,284	5,401	358	82	2,469	3,386	14,181	32,160

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	109,183.23	22,147.70	16,707.66	13,287.00	3,089.63	3,807.59	1,818.88	170,041.69
Floating vs. Fixed	448,757.29	169,845.67	221,991.72	91,712.01	12,532.17	1,665.25	1,514.93	948,019.03
Overnight Index Swap	2,177,375.94	249,401.91	248,793.66	150,095.13	25,124.30	4,120.29	25,688.36	2,880,599.60
Total	2,735,316.46	441,395.27	487,493.04	255,094.14	40,746.11	9,593.12	29,022.17	3,998,660.31

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	105	94	161	200	86	47	128	820
Floating vs. Fixed	3,116	2,275	6,008	5,116	1,115	166	209	18,003
Overnight Index Swap	2,308	1,636	4,245	3,310	917	152	771	13,337
Total	5,528	4,004	10,413	8,625	2,118	364	1,108	32,160