

Foreign Exchange Position

Positions as at: 03 October 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	434,038.82	1,111,156.70	1,545,195.52
Total	434,038.82	1,111,156.70	1,545,195.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	64,447	190,755	255,202
Total	64,447	190,755	255,202

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	157,171.42	71,830.55	220,580.89	368,327.01	16,965.56	32,255.34	629,361.03	48,703.73	1,545,195.52
Total	157,171.42	71,830.55	220,580.89	368,327.01	16,965.56	32,255.34	629,361.03	48,703.73	1,545,195.52

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,543	21,750	56,058	65,763	3,841	10,205	86,358	4,685	255,202
Total	6,543	21,750	56,058	65,763	3,841	10,205	86,358	4,685	255,202

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	1,170,709.56	192,871.14	93,206.03	49,840.49	24,997.89	12,591.02	979.39	1,545,195.52
Total	1,170,709.56	192,871.14	93,206.03	49,840.49	24,997.89	12,591.02	979.39	1,545,195.52

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	229,954	12,597	5,387	3,315	2,730	1,146	73	255,202
Total	229,954	12,597	5,387	3,315	2,730	1,146	73	255,202

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	67.47	Afghani
ALL	82.2	Lek
AMD	381.74	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.978	Kwanza
ARS	1422	Argentine Peso
AUD	1.5119	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6669	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.2	Taka
BGN	1.6671	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2932.76	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

03 October 2025

BND	1.2876	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.3286	Brazilian Real
BSD	1	Bahamian Dollar
BTN	88.698	Ngultrum
BWP	13.7931	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3934	Canadian Dollar
CDF	2540	Congolese Franc
CHF	0.7969	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	959.12	Chilean Peso
CNY	7.119	Yuan Renminbi
COP	3877.5	Colombian Peso
COU	0.1006	Unidad de Valor Real
CRC	500.55	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.98	Cape Verde Escudo
CZK	20.659	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.3634	Danish Krone
DOP	62.25	Dominican Peso
DZD	129.243	Algerian Dinar
EGP	47.8	Egyptian Pound
ERN	15	Nakfa
ETB	144.3545	Ethiopian Birr
EUR	0.8524	Euro
FJD	2.2247	Fiji Dollar
FKP	0.7422	Falkland Islands Pound
GBP	0.7419	Pound Sterling
GEL	2.696	Lari
GHS	12.5	Cedi
GIP	0.7422	Gibraltar Pound
GMD	73.3	Dalasi
GNF	8649	Guinea Franc
GTQ	7.655	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7818	Hong Kong Dollar
HNL	26.1172	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.4851	Gourde
HUF	331.52	Forint
IDR	16600	Rupiah
ILS	3.3152	New Israeli Sheqel
INR	88.654	Indian Rupee

Foreign Exchange Position

Positions as at:

03 October 2025

IQD	1309.45	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	121.43	Iceland Krona
JMD	159	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	147.05	Yen
KES	129	Kenyan Shilling
KGS	87	Som
KHR	3993	Riel
KMF	420	Comoro Franc
KPW	130	North Korean Won
KRW	1402.69	Won
KWD	0.3055	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	546.73	Tenge
LAK	21560	Kip
LBP	89500	Lebanese Pound
LKR	302.4	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	17.2339	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.3887	Libyan Dinar
MAD	9.0749	Moroccan Dirham
MDL	16.55	Moldovan Leu
MGA	4398.6	Malagasy Ariary
MKD	52.31	Denar
MMK	2093.7	Kyat
MNT	3593	Tugrik
MOP	8.015	Pataca
MRO	356	Ouguiya
MUR	45.43	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	18.3698	Mexican Peso
MXV	2.1483	Mexican Unidad de Inversion (UDI)
MYR	4.205	Malaysian Ringgit
MZN	63.27	Metical
NAD	17.225	Namibia Dollar
NGN	1480.12	Naira
NIO	36.6	Cordoba Oro
NOK	9.9074	Norwegian Krone
NPR	141.9	Nepalese Rupee
NZD	1.7185	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.475	Nuevo Sol

Foreign Exchange Position

Positions as at:

03 October 2025

PGK	4.0437	Kina
PHP	58.122	Philippine Peso
PKR	282.25	Pakistan Rupee
PLN	3.6308	Zloty
PYG	6963	Guarani
QAR	3.6268	Qatari Rial
RON	4.3311	Leu
RSD	99.78	Serbian Dinar
RUB	82.4955	Russian Ruble
RWF	1443.07	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.9114	Solomon Islands Dollar
SCR	14.5443	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.3663	Swedish Krona
SGD	1.2876	Singapore Dollar
SHP	0.742	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	38.125	Surinam Dollar
SSP	4505.05	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	13000	Syrian Pound
SZL	17.2339	Lilangeni
THB	32.42	Baht
TJS	9.25	Somoni
TMT	3.4945	New Manat
TND	2.8937	Tunisian Dinar
TOP	2.3261	Pa'anga
TRY	41.5252	Turkish Lira
TTD	6.7554	Trinidad and Tobago Dollar
TWD	30.402	New Taiwan Dollar
TZS	2430	Tanzanian Shilling
UAH	41.2224	Hryvnia
UGX	3455	Uganda Shilling
USD	1	US Dollar
UYU	39.85	Peso Uruguayo
UZS	12079.1	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26405	Dong
VUV	117.3	Vatu
WST	2.6774	Tala
XAF	555.86	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	554	CFA Franc BCEAO
XPF	101.41	CFP Franc

Foreign Exchange Position

Positions as at:

03 October 2025

YER	238.95	Yemeni Rial
ZAR	17.2245	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

03 October 2025

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	795,446.38	153,934.77	949,381.14
Floating vs. Fixed	10,212,042.11	2,509,445.70	12,721,487.81
Overnight Index Swap	8,534,957.99	4,327,275.46	12,862,233.45
Total	19,542,446.48	6,990,655.93	26,533,102.41

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,311	2,360	16,671
Floating vs. Fixed	271,860	78,056	349,915
Overnight Index Swap	219,100	53,587	272,686
Total	505,270	134,002	639,272

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	106,925.73	2,149.91	13,163.37	31.73	22,216.73	237,566.10	567,327.58	949,381.14
Floating vs. Fixed	504,598.00	6,205,740.13	475,967.39	7,666.18	116,269.54	2,336,135.63	3,075,110.93	12,721,487.81
Overnight Index Swap	5,257,268.45	6,743.92	184,494.62	135,715.23	5,083,396.70	3,260.92	2,191,353.61	12,862,233.45
Total	5,868,792.18	6,214,633.96	673,625.38	143,413.14	5,221,882.98	2,576,962.66	5,833,792.12	26,533,102.41

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,392	35	109	7	552	7,052	7,525	16,671
Floating vs. Fixed	14,069	125,348	22,315	230	2,136	78,648	107,171	349,915
Overnight Index Swap	156,734	209	3,441	2,212	40,851	118	69,123	272,686
Total	172,194	125,592	25,864	2,449	43,538	85,818	183,818	639,272

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	400,629.23	175,929.29	235,673.40	93,842.61	22,465.19	10,106.25	10,735.17	949,381.14
Floating vs. Fixed	5,837,090.91	2,101,235.25	3,776,572.41	809,803.04	99,618.27	42,723.75	54,444.18	12,721,487.81
Overnight Index Swap	7,204,954.82	1,788,875.28	2,149,986.78	1,138,638.98	171,403.92	201,460.18	206,913.49	12,862,233.45
Total	13,442,674.97	4,066,039.82	6,162,232.59	2,042,284.63	293,487.38	254,290.18	272,092.84	26,533,102.41

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	4,045	3,195	5,286	2,390	791	458	507	16,671
Floating vs. Fixed	88,571	55,384	137,190	53,060	7,281	3,518	4,913	349,915
Overnight Index Swap	52,784	41,130	95,291	56,904	7,532	7,334	11,712	272,686
Total	145,400	99,708	237,767	112,353	15,603	11,310	17,132	639,272

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	67.47	Afghani
ALL	82.2	Lek
AMD	381.74	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.978	Kwanza
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EGP	47.8	Egyptian Pound
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KWD	0.3055	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	546.73	Tenge
LAK	21560	Kip
LBP	89500	Lebanese Pound
LKR	302.4	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	17.2339	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.3887	Libyan Dinar

Interest Rate Position

Positions as at:

03 October 2025

MAD	9.0749 Moroccan Dirham
MDL	16.55 Moldovan Leu
MGA	4398.6 Malagasy Ariary
MKD	52.31 Denar
MMK	2093.7 Kyat
MNT	3593 Tugrik
MOP	8.015 Pataca
MRO	356 Ouguiya
MUR	45.43 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	18.3698 Mexican Peso
MXV	2.1483 Mexican Unidad de Inversion (UDI)
MYR	4.205 Malaysian Ringgit
MZN	63.27 Metical
NAD	17.225 Namibia Dollar
NGN	1480.12 Naira
NIO	36.6 Cordoba Oro
NOK	9.9074 Norwegian Krone
NPR	141.9 Nepalese Rupee
NZD	1.7185 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.475 Nuevo Sol
PGK	4.0437 Kina
PHP	58.122 Philippine Peso
PKR	282.25 Pakistan Rupee
PLN	3.6308 Zloty
PYG	6963 Guarani
QAR	3.6268 Qatari Rial
RON	4.3311 Leu
RSD	99.78 Serbian Dinar
RUB	82.4955 Russian Ruble
RWF	1443.07 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.9114 Solomon Islands Dollar
SCR	14.5443 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.3663 Swedish Krona
SGD	1.2876 Singapore Dollar
SHP	0.742 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

03 October 2025

SRD	38.125 Surinam Dollar
SSP	4505.05 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	13000 Syrian Pound
SZL	17.2339 Lilangeni
THB	32.42 Baht
TJS	9.25 Somoni
TMT	3.4945 New Manat
TND	2.8937 Tunisian Dinar
TOP	2.3261 Pa'anga
TRY	41.5252 Turkish Lira
TTD	6.7554 Trinidad and Tobago Dollar
TWD	30.402 New Taiwan Dollar
TZS	2430 Tanzanian Shilling
UAH	41.2224 Hryvnia
UGX	3455 Uganda Shilling
USD	1 US Dollar
UYU	39.85 Peso Uruguayo
UZS	12079.1 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26405 Dong
VUV	117.3 Vatu
WST	2.6774 Tala
XAF	555.86 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	554 CFA Franc BCEAO
XPF	101.41 CFP Franc
YER	238.95 Yemeni Rial
ZAR	17.2245 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 29 September 2025 to

03 October 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	119,586.40	180,412.10	299,998.50
Total	119,586.40	180,412.10	299,998.50

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	29,648	35,346	64,994
Total	29,648	35,346	64,994

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	21,505.10	19,862.76	48,771.55	90,474.17	2,570.02	7,182.51	101,239.14	8,393.25	299,998.50
Total	21,505.10	19,862.76	48,771.55	90,474.17	2,570.02	7,182.51	101,239.14	8,393.25	299,998.50

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	981	7,664	15,606	18,442	599	2,714	17,651	1,338	64,994
Total	981	7,664	15,606	18,442	599	2,714	17,651	1,338	64,994

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	253,400.85	31,279.97	9,462.34	3,971.26	1,657.00	227.07	0.00	299,998.50
Total	253,400.85	31,279.97	9,462.34	3,971.26	1,657.00	227.07	0.00	299,998.50

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	62,968	1,340	364	159	130	34	0	64,994
Total	62,968	1,340	364	159	130	34	0	64,994

Interest Rate Turnover

Turnover for the period:

29 September 2025 to

03 October 2025

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,463.03	5,381.65	12,844.68
Floating vs. Fixed	689,008.07	90,558.67	779,566.74
Overnight Index Swap	949,505.57	446,404.89	1,395,910.46
Total	1,645,976.67	542,345.21	2,188,321.88

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	103	93	196
Floating vs. Fixed	18,007	2,451	20,457
Overnight Index Swap	11,121	2,427	13,548
Total	29,230	4,971	34,201

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,166.88	2,149.79	363.62	0.00	0.00	3,988.36	5,176.04	12,844.68
Floating vs. Fixed	5,278.14	355,675.61	5,983.75	108.87	6,535.21	116,988.27	288,996.90	779,566.74
Overnight Index Swap	298,603.24	629.29	2,409.12	4,509.66	642,721.41	6.43	447,031.33	1,395,910.46
Total	305,048.25	358,454.68	8,756.49	4,618.53	649,256.62	120,983.06	741,204.26	2,188,321.88

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	27	35	4	0	0	76	54	196
Floating vs. Fixed	199	7,554	241	5	13	3,621	8,827	20,457
Overnight Index Swap	5,188	17	72	148	3,481	1	4,641	13,548
Total	5,414	7,606	317	153	3,494	3,697	13,522	34,201

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	6,609.35	2,355.79	2,827.61	943.85	43.14	64.93	0.00	12,844.68
Floating vs. Fixed	306,613.52	133,169.93	242,204.04	83,905.87	9,695.23	1,002.08	2,976.08	779,566.74
Overnight Index Swap	958,735.33	181,334.72	144,203.37	85,203.47	11,004.23	3,727.98	11,701.37	1,395,910.46
Total	1,271,958.20	316,860.44	389,235.02	170,053.19	20,742.59	4,794.99	14,677.45	2,188,321.88

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	32	55	21	4	5	0	196
Floating vs. Fixed	4,026	2,842	7,660	4,985	686	106	153	20,457
Overnight Index Swap	2,635	1,846	3,926	3,306	667	390	780	13,548
Total	6,740	4,720	11,640	8,312	1,357	501	933	34,201