

Foreign Exchange Position

Positions as at: 18 June 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	550,384.56	1,395,620.16	1,946,004.72
Total	550,384.56	1,395,620.16	1,946,004.72

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	95,625	316,127	411,752
Total	95,625	316,127	411,752

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	153,101.20	89,468.93	295,926.19	700,615.77	16,839.90	41,556.17	605,018.61	43,477.96	1,946,004.72
Total	153,101.20	89,468.93	295,926.19	700,615.77	16,839.90	41,556.17	605,018.61	43,477.96	1,946,004.72

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,021	32,665	77,021	149,550	3,946	16,412	120,628	5,511	411,752
Total	6,021	32,665	77,021	149,550	3,946	16,412	120,628	5,511	411,752

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	1,562,929.45	193,699.91	93,492.90	55,907.32	26,471.86	12,121.49	1,381.78	1,946,004.72
Total	1,562,929.45	193,699.91	93,492.90	55,907.32	26,471.86	12,121.49	1,381.78	1,946,004.72

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	386,782	11,476	6,427	3,517	2,436	1,021	93	411,752
Total	386,782	11,476	6,427	3,517	2,436	1,021	93	411,752

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	64.27	Afghani
ALL	81.51	Lek
AMD	367.21	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1436.5	Argentine Peso
AUD	1.4144	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6845	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.25	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2969.56	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

18 June 2026

BND	1.2819	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.089	Brazilian Real
BSD	1	Bahamian Dollar
BTN	94.56	Ngultrum
BWP	12.6904	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3994	Canadian Dollar
CDF	2287	Congolese Franc
CHF	0.7929	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	885.84	Chilean Peso
CNY	6.7562	Yuan Renminbi
COP	3423.41	Colombian Peso
COU	0.1191	Unidad de Valor Real
CRC	451.13	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.97	Cape Verde Escudo
CZK	20.797	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4386	Danish Krone
DOP	58.27	Dominican Peso
DZD	132.366	Algerian Dinar
EGP	50.07	Egyptian Pound
ERN	15	Nakfa
ETB	159.4177	Ethiopian Birr
EUR	0.8613	Euro
FJD	2.192	Fiji Dollar
FKP	0.7445	Falkland Islands Pound
GBP	0.7447	Pound Sterling
GEL	2.624	Lari
GHS	11.15	Cedi
GIP	0.7445	Gibraltar Pound
GMD	73.85	Dalasi
GNF	8719	Guinea Franc
GTQ	7.61	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8337	Hong Kong Dollar
HNL	26.6386	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.3	Gourde
HUF	300.71	Forint
IDR	17690	Rupiah
ILS	2.9203	New Israeli Sheqel
INR	94.55	Indian Rupee

Foreign Exchange Position

Positions as at:

18 June 2026

IQD	1309.5	Iraqi Dinar
IRR	1374995	Iranian Rial
ISK	124.25	Iceland Krona
JMD	157.05	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	160.45	Yen
KES	129.2	Kenyan Shilling
KGS	87.45	Som
KHR	4020	Riel
KMF	424.04	Comoro Franc
KPW	130	North Korean Won
KRW	1508.98	Won
KWD	0.3069	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	487.63	Tenge
LAK	21926	Kip
LBP	89500	Lebanese Pound
LKR	334	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	16.1697	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.359	Libyan Dinar
MAD	9.2393	Moroccan Dirham
MDL	17.28	Moldovan Leu
MGA	4175	Malagasy Ariary
MKD	52.98	Denar
MMK	2093.7	Kyat
MNT	3576	Tugrik
MOP	8.069	Pataca
MRO	356	Ouguiya
MUR	47.09	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.183	Mexican Peso
MXV	1.948	Mexican Unidad de Inversion (UDI)
MYR	4.065	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.19	Namibia Dollar
NGN	1357.06	Naira
NIO	36.6	Cordoba Oro
NOK	9.4725	Norwegian Krone
NPR	151.3	Nepalese Rupee
NZD	1.7144	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.4046	Nuevo Sol

Foreign Exchange Position

Positions as at:

18 June 2026

PGK	4.2194	Kina
PHP	60.247	Philippine Peso
PKR	278	Pakistan Rupee
PLN	3.65	Zloty
PYG	6110.26	Guarani
QAR	3.6382	Qatari Rial
RON	4.502	Leu
RSD	101.02	Serbian Dinar
RUB	72.4955	Russian Ruble
RWF	1459.8	Rwanda Franc
SAR	3.7526	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	14.5523	Seychelles Rupee
SDG	598.5502	Sudanese Pound
SEK	9.3652	Swedish Krona
SGD	1.2819	Singapore Dollar
SHP	0.7459	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.114	Surinam Dollar
SSP	4629.4978	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	110.5	Syrian Pound
SZL	16.1728	Lilangeni
THB	32.49	Baht
TJS	9.22	Somoni
TMT	3.495	New Manat
TND	2.907	Tunisian Dinar
TOP	2.2989	Pa'anga
TRY	46.2864	Turkish Lira
TTD	6.7556	Trinidad and Tobago Dollar
TWD	31.515	New Taiwan Dollar
TZS	2600	Tanzanian Shilling
UAH	44.8505	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	40.32	Peso Uruguayo
UZS	11975	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26240	Dong
VUV	116.7	Vatu
WST	2.6316	Tala
XAF	564.99	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	563	CFA Franc BCEAO
XPF	102.48	CFP Franc

Foreign Exchange Position

Positions as at:

18 June 2026

YER	238.29	Yemeni Rial
ZAR	16.1879	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 18 June 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	644,143.44	69,731.02	713,874.45
Floating vs. Fixed	11,326,266.26	2,365,805.91	13,692,072.17
Overnight Index Swap	7,169,660.15	2,161,812.66	9,331,472.80
Total	19,140,069.84	4,597,349.59	23,737,419.43

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,939	1,371	13,310
Floating vs. Fixed	290,126	82,528	372,654
Overnight Index Swap	204,651	40,421	245,072
Total	506,716	124,320	631,036

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,553.35	309.51	1,159.32	31.55	25,782.71	191,561.71	460,476.30	713,874.45
Floating vs. Fixed	638,787.03	6,194,920.29	132,123.71	6,810.28	179,336.19	2,672,817.68	3,867,277.00	13,692,072.17
Overnight Index Swap	5,282,826.48	39,994.21	78,854.04	170,551.51	1,883,211.49	2,269.66	1,873,765.42	9,331,472.80
Total	5,956,166.86	6,235,224.00	212,137.07	177,393.35	2,088,330.39	2,866,649.04	6,201,518.72	23,737,419.43

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	827	5	45	3	602	5,625	6,204	13,310
Floating vs. Fixed	18,399	139,267	4,532	145	2,124	89,408	118,780	372,654
Overnight Index Swap	142,559	951	1,875	2,707	28,837	109	68,036	245,072
Total	161,785	140,222	6,451	2,855	31,562	95,141	193,020	631,036

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	249,175.72	174,146.45	193,351.48	71,141.01	14,819.70	6,033.18	5,206.91	713,874.45
Floating vs. Fixed	5,873,447.10	2,526,744.92	4,280,383.49	839,029.29	87,274.44	33,555.25	51,637.69	13,692,072.17
Overnight Index Swap	4,356,775.52	1,460,549.45	2,015,188.32	1,002,357.43	161,313.73	168,296.41	166,991.95	9,331,472.80
Total	10,479,398.34	4,161,440.81	6,488,923.28	1,912,527.73	263,407.87	207,884.84	223,836.55	23,737,419.43

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	3,356	3,066	3,923	1,833	599	278	257	13,310
Floating vs. Fixed	89,307	63,107	157,851	51,544	6,238	2,212	2,397	372,654
Overnight Index Swap	50,071	37,915	85,002	49,491	7,304	6,049	9,241	245,072
Total	142,733	104,088	246,775	102,867	14,141	8,539	11,895	631,036

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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AFN	64.27	Afghani
ALL	81.51	Lek
AMD	367.21	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1436.5	Argentine Peso
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EGP	50.07	Egyptian Pound
ERN	15	Nakfa

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ETB	159.4177	Ethiopian Birr
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GEL	2.624	Lari
GHS	11.15	Cedi
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GMD	73.85	Dalasi
GNF	8719	Guinea Franc
GTQ	7.61	Quetzal
GYD	207.98	Guyana Dollar
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LKR	334	Sri Lanka Rupee
LRD	181	Liberian Dollar
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LVL	0.5078	Latvian Lats
LYD	6.359	Libyan Dinar

Interest Rate Position

Positions as at:

18 June 2026

MAD	9.2393 Moroccan Dirham
MDL	17.28 Moldovan Leu
MGA	4175 Malagasy Ariary
MKD	52.98 Denar
MMK	2093.7 Kyat
MNT	3576 Tugrik
MOP	8.069 Pataca
MRO	356 Ouguiya
MUR	47.09 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.183 Mexican Peso
MXV	1.948 Mexican Unidad de Inversion (UDI)
MYR	4.065 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.19 Namibia Dollar
NGN	1357.06 Naira
NIO	36.6 Cordoba Oro
NOK	9.4725 Norwegian Krone
NPR	151.3 Nepalese Rupee
NZD	1.7144 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.4046 Nuevo Sol
PGK	4.2194 Kina
PHP	60.247 Philippine Peso
PKR	278 Pakistan Rupee
PLN	3.65 Zloty
PYG	6110.26 Guarani
QAR	3.6382 Qatari Rial
RON	4.502 Leu
RSD	101.02 Serbian Dinar
RUB	72.4955 Russian Ruble
RWF	1459.8 Rwanda Franc
SAR	3.7526 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	14.5523 Seychelles Rupee
SDG	598.5502 Sudanese Pound
SEK	9.3652 Swedish Krona
SGD	1.2819 Singapore Dollar
SHP	0.7459 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

18 June 2026

SRD	37.114 Surinam Dollar
SSP	4629.4978 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	110.5 Syrian Pound
SZL	16.1728 Lilangeni
THB	32.49 Baht
TJS	9.22 Somoni
TMT	3.495 New Manat
TND	2.907 Tunisian Dinar
TOP	2.2989 Pa'anga
TRY	46.2864 Turkish Lira
TTD	6.7556 Trinidad and Tobago Dollar
TWD	31.515 New Taiwan Dollar
TZS	2600 Tanzanian Shilling
UAH	44.8505 Hryvnia
UGX	3675 Uganda Shilling
USD	1 US Dollar
UYU	40.32 Peso Uruguayo
UZS	11975 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26240 Dong
VUV	116.7 Vatu
WST	2.6316 Tala
XAF	564.99 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	563 CFA Franc BCEAO
XPF	102.48 CFP Franc
YER	238.29 Yemeni Rial
ZAR	16.1879 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

15 June 2026 to

18 June 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	165,937.01	234,798.54	400,735.56
Total	165,937.01	234,798.54	400,735.56

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	36,065	51,077	87,141
Total	36,065	51,077	87,141

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	24,832.67	15,809.46	54,932.36	149,101.15	2,491.09	9,894.35	134,225.77	9,448.70	400,735.56
Total	24,832.67	15,809.46	54,932.36	149,101.15	2,491.09	9,894.35	134,225.77	9,448.70	400,735.56

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	956	6,600	14,877	34,771	568	4,393	24,328	651	87,141
Total	956	6,600	14,877	34,771	568	4,393	24,328	651	87,141

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	337,341.40	38,144.19	16,441.22	4,663.02	3,972.37	173.35	0.00	400,735.56
Total	337,341.40	38,144.19	16,441.22	4,663.02	3,972.37	173.35	0.00	400,735.56

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	81,220	4,626	753	302	221	21	0	87,141
Total	81,220	4,626	753	302	221	21	0	87,141

Interest Rate Turnover

Turnover for the period:

15 June 2026 to

18 June 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,428.31	2,746.45	16,174.76
Floating vs. Fixed	935,344.79	259,343.37	1,194,688.16
Overnight Index Swap	717,518.56	132,715.53	850,234.08
Total	1,666,291.66	394,805.35	2,061,097.00

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	176	25	201
Floating vs. Fixed	17,308	5,443	22,750
Overnight Index Swap	7,879	1,386	9,265
Total	25,362	6,854	32,215

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	16.00	29.60	0.00	0.00	0.00	4,089.39	12,039.77	16,174.76
Floating vs. Fixed	265,226.82	338,138.99	7,789.13	0.00	13,558.78	222,451.65	347,522.79	1,194,688.16
Overnight Index Swap	372,936.13	1,635.07	4,306.98	7,112.15	218,668.82	43.65	245,531.28	850,234.08
Total	638,178.95	339,803.66	12,096.12	7,112.15	232,227.59	226,584.69	605,093.84	2,061,097.00

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2	2	0	0	0	114	83	201
Floating vs. Fixed	1,831	6,639	407	0	25	4,806	9,043	22,750
Overnight Index Swap	4,264	49	41	188	2,250	2	2,473	9,265
Total	6,097	6,690	448	188	2,274	4,922	11,598	32,215

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	3,742.27	6,692.95	4,599.68	669.83	470.02	0.00	0.00	16,174.76
Floating vs. Fixed	557,894.58	188,370.07	264,641.29	159,295.88	22,822.71	426.23	1,237.40	1,194,688.16
Overnight Index Swap	457,224.72	132,597.54	136,939.04	79,138.37	26,507.85	4,893.46	12,933.09	850,234.08
Total	1,018,861.58	327,660.57	406,180.01	239,104.08	49,800.58	5,319.70	14,170.49	2,061,097.00

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	52	24	89	22	14	0	0	201
Floating vs. Fixed	3,487	2,768	7,772	6,588	1,953	58	126	22,750
Overnight Index Swap	1,360	1,360	2,663	2,164	951	167	601	9,265
Total	4,899	4,152	10,524	8,773	2,918	225	727	32,215