

## Foreign Exchange Position

Positions as at: 26 June 2026

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	595,385.18	1,520,280.08	2,115,665.27
<b>Total</b>	<b>595,385.18</b>	<b>1,520,280.08</b>	<b>2,115,665.27</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	99,966	328,932	428,898
<b>Total</b>	<b>99,966</b>	<b>328,932</b>	<b>428,898</b>

### 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	160,773.17	89,659.65	314,818.95	834,120.17	15,386.74	44,306.50	605,925.84	50,674.25	2,115,665.27
<b>Total</b>	<b>160,773.17</b>	<b>89,659.65</b>	<b>314,818.95</b>	<b>834,120.17</b>	<b>15,386.74</b>	<b>44,306.50</b>	<b>605,925.84</b>	<b>50,674.25</b>	<b>2,115,665.27</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,398	32,232	81,719	160,151	4,239	17,585	121,037	5,538	428,898
<b>Total</b>	<b>6,398</b>	<b>32,232</b>	<b>81,719</b>	<b>160,151</b>	<b>4,239</b>	<b>17,585</b>	<b>121,037</b>	<b>5,538</b>	<b>428,898</b>

### 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	1,700,628.81	209,413.57	101,689.85	59,982.53	30,433.99	12,104.63	1,411.89	2,115,665.27
<b>Total</b>	<b>1,700,628.81</b>	<b>209,413.57</b>	<b>101,689.85</b>	<b>59,982.53</b>	<b>30,433.99</b>	<b>12,104.63</b>	<b>1,411.89</b>	<b>2,115,665.27</b>

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	403,250	11,586	6,922	3,602	2,431	1,010	98	428,898
<b>Total</b>	<b>403,250</b>	<b>11,586</b>	<b>6,922</b>	<b>3,602</b>	<b>2,431</b>	<b>1,010</b>	<b>98</b>	<b>428,898</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	64.6	Afghani
ALL	82.75	Lek
AMD	366.93	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1479	Argentine Peso
AUD	1.4486	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7216	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	122.75	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2967.81	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

26 June 2026

BND	1.2966	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1954	Brazilian Real
BSD	1	Bahamian Dollar
BTN	94.665	Ngultrum
BWP	12.8866	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.4232	Canadian Dollar
CDF	2248.5	Congolese Franc
CHF	0.812	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	918.61	Chilean Peso
CNY	6.8106	Yuan Renminbi
COP	3440.58	Colombian Peso
COU	0.1209	Unidad de Valor Real
CRC	452.1	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	97.06	Cape Verde Escudo
CZK	21.314	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5807	Danish Krone
DOP	58.5	Dominican Peso
DZD	132.823	Algerian Dinar
EGP	49.56	Egyptian Pound
ERN	15	Nakfa
ETB	158.289	Ethiopian Birr
EUR	0.8803	Euro
FJD	2.2168	Fiji Dollar
FKP	0.76	Falkland Islands Pound
GBP	0.7593	Pound Sterling
GEL	2.616	Lari
GHS	11.2	Cedi
GIP	0.7599	Gibraltar Pound
GMD	74	Dalasi
GNF	8725	Guinea Franc
GTQ	7.62	Quetzal
GYD	207.99	Guyana Dollar
HKD	7.8403	Hong Kong Dollar
HNL	26.6655	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.4	Gourde
HUF	312.78	Forint
IDR	17925	Rupiah
ILS	2.9775	New Israeli Sheqel
INR	94.665	Indian Rupee

## Foreign Exchange Position

Positions as at:

26 June 2026

IQD	1309.52	Iraqi Dinar
IRR	1374105	Iranian Rial
ISK	126.8	Iceland Krona
JMD	157.04	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	161.77	Yen
KES	129.35	Kenyan Shilling
KGS	87.45	Som
KHR	4014.981	Riel
KMF	434.37	Comoro Franc
KPW	130	North Korean Won
KRW	1542.22	Won
KWD	0.3078	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	486.3	Tenge
LAK	22094.8	Kip
LBP	89500	Lebanese Pound
LKR	336.5	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	16.532	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.4196	Libyan Dinar
MAD	9.4119	Moroccan Dirham
MDL	17.5225	Moldovan Leu
MGA	4210	Malagasy Ariary
MKD	54.12	Denar
MMK	2093.7	Kyat
MNT	3573	Tugrik
MOP	8.076	Pataca
MRO	356	Ouguiya
MUR	48.06	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.595	Mexican Peso
MXV	1.996	Mexican Unidad de Inversion (UDI)
MYR	4.135	Malaysian Ringgit
MZN	63.18	Metical
NAD	16.557	Namibia Dollar
NGN	1374.2	Naira
NIO	36.6	Cordoba Oro
NOK	9.8371	Norwegian Krone
NPR	151.46	Nepalese Rupee
NZD	1.7693	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.4184	Nuevo Sol

## Foreign Exchange Position

Positions as at:

26 June 2026

PGK	4.3725	Kina
PHP	60.876	Philippine Peso
PKR	277.8	Pakistan Rupee
PLN	3.766	Zloty
PYG	6108.32	Guarani
QAR	3.6412	Qatari Rial
RON	4.6062	Leu
RSD	103.24	Serbian Dinar
RUB	74.8955	Russian Ruble
RWF	1459.2	Rwanda Franc
SAR	3.7543	Saudi Riyal
SBD	7.8186	Solomon Islands Dollar
SCR	13.812	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.7326	Swedish Krona
SGD	1.2966	Singapore Dollar
SHP	0.761	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.417	Surinam Dollar
SSP	4631.3461	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	110.52	Syrian Pound
SZL	16.5353	Lilangeni
THB	33.4	Baht
TJS	9.22	Somoni
TMT	3.495	New Manat
TND	2.9453	Tunisian Dinar
TOP	2.3507	Pa'anga
TRY	46.4894	Turkish Lira
TTD	6.7575	Trinidad and Tobago Dollar
TWD	31.738	New Taiwan Dollar
TZS	2597	Tanzanian Shilling
UAH	44.8804	Hryvnia
UGX	3702.86	Uganda Shilling
USD	1	US Dollar
UYU	40.07	Peso Uruguayo
UZS	12007.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26330	Dong
VUV	117.9	Vatu
WST	2.702	Tala
XAF	577.43	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	575.36	CFA Franc BCEAO
XPF	104.74	CFP Franc

## Foreign Exchange Position

Positions as at:

26 June 2026

YER	238.1 Yemeni Rial
ZAR	16.5482 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

## Interest Rate Position

Positions as at: 26 June 2026

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	632,135.82	68,718.46	700,854.28
Floating vs. Fixed	11,383,602.71	2,344,619.80	13,728,222.50
Overnight Index Swap	7,299,424.36	2,162,993.96	9,462,418.32
<b>Total</b>	<b>19,315,162.89</b>	<b>4,576,332.21</b>	<b>23,891,495.10</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,929	1,369	13,298
Floating vs. Fixed	292,715	82,527	375,242
Overnight Index Swap	208,340	40,455	248,794
<b>Total</b>	<b>512,984</b>	<b>124,350</b>	<b>637,334</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,092.75	307.04	1,134.30	11.78	25,260.76	189,593.80	450,453.85	700,854.28
Floating vs. Fixed	691,347.92	6,197,529.73	131,690.06	6,286.87	188,616.86	2,663,961.74	3,848,789.34	13,728,222.50
Overnight Index Swap	5,280,657.38	40,723.12	88,786.53	174,036.71	1,933,596.47	2,267.74	1,942,350.38	9,462,418.32
<b>Total</b>	<b>6,006,098.04</b>	<b>6,238,559.88</b>	<b>221,610.89</b>	<b>180,335.36</b>	<b>2,147,474.08</b>	<b>2,855,823.28</b>	<b>6,241,593.57</b>	<b>23,891,495.10</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	822	5	45	2	597	5,585	6,243	13,298
Floating vs. Fixed	18,507	141,146	4,634	139	2,135	89,478	119,204	375,242
Overnight Index Swap	143,559	965	1,917	2,867	29,671	109	69,708	248,794
<b>Total</b>	<b>162,888</b>	<b>142,116</b>	<b>6,595</b>	<b>3,008</b>	<b>32,402</b>	<b>95,171</b>	<b>195,154</b>	<b>637,334</b>

### 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	242,567.49	173,130.65	188,909.63	70,419.48	14,744.80	5,974.19	5,108.04	700,854.28
Floating vs. Fixed	5,862,643.85	2,577,567.27	4,252,405.77	861,314.22	88,996.47	33,787.34	51,507.59	13,728,222.50
Overnight Index Swap	4,420,714.06	1,492,003.26	2,033,947.25	1,019,051.21	162,348.38	168,107.36	166,246.79	9,462,418.32
<b>Total</b>	<b>10,525,925.40</b>	<b>4,242,701.18</b>	<b>6,475,262.65</b>	<b>1,950,784.91</b>	<b>266,089.65</b>	<b>207,868.89</b>	<b>222,862.43</b>	<b>23,891,495.10</b>

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	3,340	3,069	3,903	1,846	604	282	256	13,298
Floating vs. Fixed	88,984	66,122	156,555	52,584	6,276	2,301	2,422	375,242
Overnight Index Swap	50,743	38,607	86,077	50,429	7,533	6,110	9,296	248,794
<b>Total</b>	<b>143,066</b>	<b>107,797</b>	<b>246,534</b>	<b>104,858</b>	<b>14,413</b>	<b>8,693</b>	<b>11,974</b>	<b>637,334</b>

### Foreign Exchange Rate

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## Interest Rate Position

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ALL	82.75 Lek
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ANG	1.7845 Netherlands Antillean Guilder
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DJF	177.6 Djibouti Franc
DKK	6.5807 Danish Krone
DOP	58.5 Dominican Peso
DZD	132.823 Algerian Dinar
EGP	49.56 Egyptian Pound
ERN	15 Nakfa

## Interest Rate Position

Positions as at:

26 June 2026

ETB	158.289	Ethiopian Birr
EUR	0.8803	Euro
FJD	2.2168	Fiji Dollar
FKP	0.76	Falkland Islands Pound
GBP	0.7593	Pound Sterling
GEL	2.616	Lari
GHS	11.2	Cedi
GIP	0.7599	Gibraltar Pound
GMD	74	Dalasi
GNF	8725	Guinea Franc
GTQ	7.62	Quetzal
GYD	207.99	Guyana Dollar
HKD	7.8403	Hong Kong Dollar
HNL	26.6655	Lempira
HRK	7.0385	Croatian Kuna
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HUF	312.78	Forint
IDR	17925	Rupiah
ILS	2.9775	New Israeli Sheqel
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IRR	1374105	Iranian Rial
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LAK	22094.8	Kip
LBP	89500	Lebanese Pound
LKR	336.5	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	16.532	Loti
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LVL	0.5078	Latvian Lats
LYD	6.4196	Libyan Dinar

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Positions as at:

26 June 2026

MAD	9.4119 Moroccan Dirham
MDL	17.5225 Moldovan Leu
MGA	4210 Malagasy Ariary
MKD	54.12 Denar
MMK	2093.7 Kyat
MNT	3573 Tugrik
MOP	8.076 Pataca
MRO	356 Ouguiya
MUR	48.06 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.595 Mexican Peso
MXV	1.996 Mexican Unidad de Inversion (UDI)
MYR	4.135 Malaysian Ringgit
MZN	63.18 Metical
NAD	16.557 Namibia Dollar
NGN	1374.2 Naira
NIO	36.6 Cordoba Oro
NOK	9.8371 Norwegian Krone
NPR	151.46 Nepalese Rupee
NZD	1.7693 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.4184 Nuevo Sol
PGK	4.3725 Kina
PHP	60.876 Philippine Peso
PKR	277.8 Pakistan Rupee
PLN	3.766 Zloty
PYG	6108.32 Guarani
QAR	3.6412 Qatari Rial
RON	4.6062 Leu
RSD	103.24 Serbian Dinar
RUB	74.8955 Russian Ruble
RWF	1459.2 Rwanda Franc
SAR	3.7543 Saudi Riyal
SBD	7.8186 Solomon Islands Dollar
SCR	13.812 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.7326 Swedish Krona
SGD	1.2966 Singapore Dollar
SHP	0.761 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

26 June 2026

SRD	37.417 Surinam Dollar
SSP	4631.3461 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	110.52 Syrian Pound
SZL	16.5353 Lilangeni
THB	33.4 Baht
TJS	9.22 Somoni
TMT	3.495 New Manat
TND	2.9453 Tunisian Dinar
TOP	2.3507 Pa'anga
TRY	46.4894 Turkish Lira
TTD	6.7575 Trinidad and Tobago Dollar
TWD	31.738 New Taiwan Dollar
TZS	2597 Tanzanian Shilling
UAH	44.8804 Hryvnia
UGX	3702.86 Uganda Shilling
USD	1 US Dollar
UYU	40.07 Peso Uruguayo
UZS	12007.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26330 Dong
VUV	117.9 Vatu
WST	2.702 Tala
XAF	577.43 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	575.36 CFA Franc BCEAO
XPF	104.74 CFP Franc
YER	238.1 Yemeni Rial
ZAR	16.5482 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

22 June 2026 to

26 June 2026

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	266,345.15	374,561.63	640,906.78
Total	266,345.15	374,561.63	640,906.78

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	47,938	74,731	122,669
Total	47,938	74,731	122,669

### 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	35,619.20	26,630.04	76,645.79	305,783.13	4,624.57	13,465.20	162,929.73	15,209.13	640,906.78
Total	35,619.20	26,630.04	76,645.79	305,783.13	4,624.57	13,465.20	162,929.73	15,209.13	640,906.78

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,457	8,003	21,545	51,587	1,375	5,327	32,635	742	122,669
Total	1,457	8,003	21,545	51,587	1,375	5,327	32,635	742	122,669

### 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	559,455.44	43,979.25	17,650.30	9,248.51	10,360.65	179.54	33.10	640,906.78
Total	559,455.44	43,979.25	17,650.30	9,248.51	10,360.65	179.54	33.10	640,906.78

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	118,341	2,934	782	284	303	21	5	122,669
Total	118,341	2,934	782	284	303	21	5	122,669

## Interest Rate Turnover

Turnover for the period:

22 June 2026 to

26 June 2026

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,949.65	3,757.07	10,706.71
Floating vs. Fixed	912,158.87	239,936.92	1,152,095.78
Overnight Index Swap	726,217.31	171,702.04	897,919.35
<b>Total</b>	<b>1,645,325.82</b>	<b>415,396.02</b>	<b>2,060,721.84</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	111	49	160
Floating vs. Fixed	16,691	5,348	22,039
Overnight Index Swap	11,485	1,871	13,355
<b>Total</b>	<b>28,286</b>	<b>7,268</b>	<b>35,554</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0.40	0.00	0.00	0.00	0.00	2,163.93	8,542.39	10,706.71
Floating vs. Fixed	266,625.63	294,852.72	4,184.04	0.00	12,723.45	186,296.98	387,412.96	1,152,095.78
Overnight Index Swap	238,295.30	2,729.10	15,210.19	9,700.33	278,507.18	0.00	353,477.25	897,919.35
<b>Total</b>	<b>504,921.33</b>	<b>297,581.82</b>	<b>19,394.22</b>	<b>9,700.33</b>	<b>291,230.63</b>	<b>188,460.90</b>	<b>749,432.60</b>	<b>2,060,721.84</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1	0	0	0	0	44	115	160
Floating vs. Fixed	505	6,799	182	0	46	5,038	9,470	22,039
Overnight Index Swap	3,418	52	74	235	4,011	0	5,566	13,355
<b>Total</b>	<b>3,924</b>	<b>6,851</b>	<b>255</b>	<b>235</b>	<b>4,057</b>	<b>5,082</b>	<b>15,150</b>	<b>35,554</b>

### 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	1,468.35	2,904.37	2,253.73	2,915.78	977.78	54.32	132.37	10,706.71
Floating vs. Fixed	522,718.61	186,978.69	268,200.48	148,879.50	23,278.58	1,195.36	844.57	1,152,095.78
Overnight Index Swap	506,675.44	114,262.39	157,589.95	90,926.43	22,093.45	1,817.13	4,554.55	897,919.35
<b>Total</b>	<b>1,030,862.41</b>	<b>304,145.45</b>	<b>428,044.16</b>	<b>242,721.71</b>	<b>46,349.81</b>	<b>3,066.81</b>	<b>5,531.49</b>	<b>2,060,721.84</b>

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	26	25	29	49	22	3	6	160
Floating vs. Fixed	2,619	2,451	7,559	7,401	1,759	146	106	22,039
Overnight Index Swap	2,459	1,972	4,018	3,144	1,284	102	378	13,355
<b>Total</b>	<b>5,104</b>	<b>4,448</b>	<b>11,605</b>	<b>10,594</b>	<b>3,065</b>	<b>250</b>	<b>490</b>	<b>35,554</b>