

Foreign Exchange Position

Positions as at: 03 July 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	584,418.83	1,499,092.58	2,083,511.41
Total	584,418.83	1,499,092.58	2,083,511.41

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	91,629	322,856	414,485
Total	91,629	322,856	414,485

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	152,082.22	87,487.64	275,196.59	858,120.02	17,288.14	46,345.06	602,075.16	44,916.58	2,083,511.41
Total	152,082.22	87,487.64	275,196.59	858,120.02	17,288.14	46,345.06	602,075.16	44,916.58	2,083,511.41

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,224	32,323	67,074	162,890	4,846	18,205	117,878	5,045	414,485
Total	6,224	32,323	67,074	162,890	4,846	18,205	117,878	5,045	414,485

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	1,676,981.72	200,252.22	104,609.58	61,010.38	27,357.22	11,920.80	1,379.49	2,083,511.41
Total	1,676,981.72	200,252.22	104,609.58	61,010.38	27,357.22	11,920.80	1,379.49	2,083,511.41

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	389,286	11,147	7,097	3,486	2,383	993	95	414,485
Total	389,286	11,147	7,097	3,486	2,383	993	95	414,485

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	64.99	Afghani
ALL	82	Lek
AMD	366.89	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.57	Kwanza
ARS	1483.5	Argentine Peso
AUD	1.4451	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7121	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.7	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2971.62	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

03 July 2026

BND	1.2933	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.161	Brazilian Real
BSD	1	Bahamian Dollar
BTN	94.66	Ngultrum
BWP	13.9665	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4195	Canadian Dollar
CDF	2277	Congolese Franc
CHF	0.8081	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	922.9	Chilean Peso
CNY	6.7851	Yuan Renminbi
COP	3403.67	Colombian Peso
COU	0.1204	Unidad de Valor Real
CRC	450.24	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.53	Cape Verde Escudo
CZK	21.239	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5438	Danish Krone
DOP	59.19	Dominican Peso
DZD	132.9062	Algerian Dinar
EGP	49.08	Egyptian Pound
ERN	15	Nakfa
ETB	158.1832	Ethiopian Birr
EUR	0.8755	Euro
FJD	2.2153	Fiji Dollar
FKP	0.7544	Falkland Islands Pound
GBP	0.7538	Pound Sterling
GEL	2.607	Lari
GHS	11.3	Cedi
GIP	0.7543	Gibraltar Pound
GMD	74.05	Dalasi
GNF	8733	Guinea Franc
GTQ	7.615	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.8427	Hong Kong Dollar
HNL	26.6649	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.4	Gourde
HUF	311.12	Forint
IDR	17875	Rupiah
ILS	2.9746	New Israeli Sheqel
INR	94.66	Indian Rupee

Foreign Exchange Position

Positions as at:

03 July 2026

IQD	1309.5	Iraqi Dinar
IRR	1374998	Iranian Rial
ISK	125.76	Iceland Krona
JMD	156.41	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	162.54	Yen
KES	129.35	Kenyan Shilling
KGS	87.45	Som
KHR	4021	Riel
KMF	431.72	Comoro Franc
KPW	130	North Korean Won
KRW	1547.33	Won
KWD	0.3078	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	479.2	Tenge
LAK	22315	Kip
LBP	89500	Lebanese Pound
LKR	336	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	16.3921	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3968	Libyan Dinar
MAD	9.3825	Moroccan Dirham
MDL	17.5	Moldovan Leu
MGA	4256.4	Malagasy Ariary
MKD	53.81	Denar
MMK	2093.7	Kyat
MNT	3580	Tugrik
MOP	8.078	Pataca
MRO	356	Ouguiya
MUR	47.04	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.4833	Mexican Peso
MXV	1.9824	Mexican Unidad de Inversion (UDI)
MYR	4.082	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.386	Namibia Dollar
NGN	1378.95	Naira
NIO	36.6	Cordoba Oro
NOK	9.9006	Norwegian Krone
NPR	151.46	Nepalese Rupee
NZD	1.7609	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.4163	Nuevo Sol

Foreign Exchange Position

Positions as at:

03 July 2026

PGK	4.3764	Kina
PHP	61.32	Philippine Peso
PKR	277.8	Pakistan Rupee
PLN	3.7615	Zloty
PYG	6063	Guarani
QAR	3.6412	Qatari Rial
RON	4.5858	Leu
RSD	102.65	Serbian Dinar
RUB	78.6955	Russian Ruble
RWF	1460.79	Rwanda Franc
SAR	3.757	Saudi Riyal
SBD	7.8186	Solomon Islands Dollar
SCR	13.7533	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.6986	Swedish Krona
SGD	1.2933	Singapore Dollar
SHP	0.7547	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.344	Surinam Dollar
SSP	4636.5784	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	110.5	Syrian Pound
SZL	16.3728	Lilangeni
THB	33.2	Baht
TJS	9.2	Somoni
TMT	3.495	New Manat
TND	2.9288	Tunisian Dinar
TOP	2.3568	Pa'anga
TRY	46.644	Turkish Lira
TTD	6.7517	Trinidad and Tobago Dollar
TWD	31.778	New Taiwan Dollar
TZS	2610	Tanzanian Shilling
UAH	44.56	Hryvnia
UGX	3665.48	Uganda Shilling
USD	1	US Dollar
UYU	40.18	Peso Uruguayo
UZS	12004.27	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26255	Dong
VUV	118.05	Vatu
WST	2.7071	Tala
XAF	574.24	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	571.75	CFA Franc BCEAO
XPF	104.16	CFP Franc

Foreign Exchange Position

Positions as at: 03 July 2026

YER	238.29	Yemeni Rial
ZAR	16.3884	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 03 July 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	638,523.86	68,934.55	707,458.41
Floating vs. Fixed	11,527,653.69	2,362,047.93	13,889,701.63
Overnight Index Swap	7,324,911.49	2,163,270.77	9,488,182.26
Total	19,491,089.04	4,594,253.25	24,085,342.29

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,934	1,355	13,289
Floating vs. Fixed	295,697	82,496	378,193
Overnight Index Swap	209,034	40,561	249,595
Total	516,665	124,411	641,076

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,078.38	308.19	1,139.95	11.87	25,141.09	187,896.44	458,882.49	707,458.41
Floating vs. Fixed	737,211.72	6,276,860.52	135,139.93	6,326.75	169,820.32	2,669,387.79	3,894,954.59	13,889,701.63
Overnight Index Swap	5,245,960.88	43,333.02	96,435.04	177,543.71	1,951,506.73	2,267.05	1,971,135.82	9,488,182.26
Total	6,017,250.98	6,320,501.73	232,714.93	183,882.34	2,146,468.14	2,859,551.28	6,324,972.90	24,085,342.29

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	819	5	44	2	597	5,528	6,295	13,289
Floating vs. Fixed	18,515	143,069	4,744	137	2,083	89,731	119,915	378,193
Overnight Index Swap	143,723	995	1,946	2,923	30,278	109	69,622	249,595
Total	163,056	144,069	6,733	3,062	32,958	95,367	195,831	641,076

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	247,762.31	173,114.70	189,312.40	71,559.55	14,624.10	6,031.41	5,053.93	707,458.41
Floating vs. Fixed	5,922,733.23	2,609,524.49	4,298,960.76	883,282.73	88,141.17	34,709.68	52,349.56	13,889,701.63
Overnight Index Swap	4,417,671.60	1,497,095.58	2,045,294.22	1,027,141.07	164,280.19	168,520.10	168,179.51	9,488,182.26
Total	10,588,167.14	4,279,734.77	6,533,567.38	1,981,983.35	267,045.46	209,261.19	225,583.00	24,085,342.29

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	3,349	3,039	3,901	1,862	603	285	252	13,289
Floating vs. Fixed	89,390	66,480	157,545	53,855	6,132	2,320	2,472	378,193
Overnight Index Swap	50,937	38,832	86,186	50,559	7,498	6,125	9,459	249,595
Total	143,675	108,350	247,631	106,275	14,233	8,730	12,182	641,076

Foreign Exchange Rate

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AED	3.6726	UAE Dirham

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AFN	64.99	Afghani
ALL	82	Lek
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ETB	158.1832	Ethiopian Birr
EUR	0.8755	Euro
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GHS	11.3	Cedi
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IRR	1374998	Iranian Rial
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KHR	4021	Riel
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KYD	0.8275	Cayman Islands Dollar
KZT	479.2	Tenge
LAK	22315	Kip
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LKR	336	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	16.3921	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3968	Libyan Dinar

Interest Rate Position

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03 July 2026

MAD	9.3825 Moroccan Dirham
MDL	17.5 Moldovan Leu
MGA	4256.4 Malagasy Ariary
MKD	53.81 Denar
MMK	2093.7 Kyat
MNT	3580 Tugrik
MOP	8.078 Pataca
MRO	356 Ouguiya
MUR	47.04 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.4833 Mexican Peso
MXV	1.9824 Mexican Unidad de Inversion (UDI)
MYR	4.082 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.386 Namibia Dollar
NGN	1378.95 Naira
NIO	36.6 Cordoba Oro
NOK	9.9006 Norwegian Krone
NPR	151.46 Nepalese Rupee
NZD	1.7609 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.4163 Nuevo Sol
PGK	4.3764 Kina
PHP	61.32 Philippine Peso
PKR	277.8 Pakistan Rupee
PLN	3.7615 Zloty
PYG	6063 Guarani
QAR	3.6412 Qatari Rial
RON	4.5858 Leu
RSD	102.65 Serbian Dinar
RUB	78.6955 Russian Ruble
RWF	1460.79 Rwanda Franc
SAR	3.757 Saudi Riyal
SBD	7.8186 Solomon Islands Dollar
SCR	13.7533 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.6986 Swedish Krona
SGD	1.2933 Singapore Dollar
SHP	0.7547 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

03 July 2026

SRD	37.344 Surinam Dollar
SSP	4636.5784 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	110.5 Syrian Pound
SZL	16.3728 Lilangeni
THB	33.2 Baht
TJS	9.2 Somoni
TMT	3.495 New Manat
TND	2.9288 Tunisian Dinar
TOP	2.3568 Pa'anga
TRY	46.644 Turkish Lira
TTD	6.7517 Trinidad and Tobago Dollar
TWD	31.778 New Taiwan Dollar
TZS	2610 Tanzanian Shilling
UAH	44.56 Hryvnia
UGX	3665.48 Uganda Shilling
USD	1 US Dollar
UYU	40.18 Peso Uruguayo
UZS	12004.27 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26255 Dong
VUV	118.05 Vatu
WST	2.7071 Tala
XAF	574.24 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	571.75 CFA Franc BCEAO
XPF	104.16 CFP Franc
YER	238.29 Yemeni Rial
ZAR	16.3884 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 29 June 2026 to 03 July 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	229,082.48	286,179.69	515,262.17
Total	229,082.48	286,179.69	515,262.17

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	44,771	69,772	114,543
Total	44,771	69,772	114,543

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	32,922.46	18,719.88	60,220.93	224,728.05	5,555.90	12,533.53	151,392.80	9,188.63	515,262.17
Total	32,922.46	18,719.88	60,220.93	224,728.05	5,555.90	12,533.53	151,392.80	9,188.63	515,262.17

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,589	7,126	16,543	50,503	1,551	4,307	31,947	980	114,543
Total	1,589	7,126	16,543	50,503	1,551	4,307	31,947	980	114,543

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	460,977.77	32,827.00	11,154.25	4,195.82	5,992.90	114.43	0.00	515,262.17
Total	460,977.77	32,827.00	11,154.25	4,195.82	5,992.90	114.43	0.00	515,262.17

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	112,156	1,470	408	223	259	28	0	114,543
Total	112,156	1,470	408	223	259	28	0	114,543

Interest Rate Turnover

Turnover for the period: 29 June 2026 to 03 July 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,795.21	5,332.96	17,128.16
Floating vs. Fixed	625,209.21	189,746.65	814,955.86
Overnight Index Swap	454,515.60	121,206.31	575,721.91
Total	1,091,520.02	316,285.91	1,407,805.93

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	96	31	127
Floating vs. Fixed	14,158	4,645	18,802
Overnight Index Swap	8,569	1,789	10,358
Total	22,823	6,464	29,287

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0.00	0.00	0.00	0.00	0.00	716.63	16,411.54	17,128.16
Floating vs. Fixed	145,173.46	255,972.35	4,300.99	2.23	4,591.26	152,512.60	252,402.97	814,955.86
Overnight Index Swap	140,991.48	4,085.67	13,636.48	4,446.76	172,244.06	0.00	240,317.45	575,721.91
Total	286,164.94	260,058.03	17,937.47	4,448.99	176,835.32	153,229.22	509,131.95	1,407,805.93

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	13	114	127
Floating vs. Fixed	251	6,943	175	2	15	3,921	7,497	18,802
Overnight Index Swap	2,392	63	58	87	4,404	0	3,355	10,358
Total	2,642	7,006	232	89	4,419	3,934	10,966	29,287

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	4,988.37	5,433.84	4,352.95	1,767.49	483.10	102.42	0.00	17,128.16
Floating vs. Fixed	355,749.30	126,389.06	191,648.37	122,469.20	15,621.86	1,538.04	1,540.02	814,955.86
Overnight Index Swap	290,855.40	85,905.31	91,483.29	70,101.40	26,307.55	2,402.10	8,666.85	575,721.91
Total	651,593.07	217,728.21	287,484.62	194,338.09	42,412.51	4,042.56	10,206.87	1,407,805.93

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	23	16	43	29	12	4	0	127
Floating vs. Fixed	2,621	1,992	6,382	6,313	1,268	103	124	18,802
Overnight Index Swap	1,438	1,919	2,507	2,462	1,072	140	821	10,358
Total	4,082	3,927	8,932	8,804	2,352	247	945	29,287