

Foreign Exchange Position

Positions as at: 10 July 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	609,580.27	1,566,720.49	2,176,300.76
Total	609,580.27	1,566,720.49	2,176,300.76

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	93,324	319,793	413,117
Total	93,324	319,793	413,117

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	160,123.21	86,952.31	274,128.55	917,785.18	16,240.69	44,227.89	622,025.06	54,817.88	2,176,300.76
Total	160,123.21	86,952.31	274,128.55	917,785.18	16,240.69	44,227.89	622,025.06	54,817.88	2,176,300.76

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,868	32,206	62,599	165,010	4,643	17,675	118,874	5,243	413,117
Total	6,868	32,206	62,599	165,010	4,643	17,675	118,874	5,243	413,117

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	1,756,633.34	217,520.16	100,685.47	61,764.93	26,552.43	11,855.34	1,289.10	2,176,300.76
Total	1,756,633.34	217,520.16	100,685.47	61,764.93	26,552.43	11,855.34	1,289.10	2,176,300.76

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	387,274	11,934	6,967	3,472	2,387	995	89	413,117
Total	387,274	11,934	6,967	3,472	2,387	995	89	413,117

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	66.32	Afghani
ALL	82	Lek
AMD	366.29	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.843	Kwanza
ARS	1487	Argentine Peso
AUD	1.4428	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7127	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.75	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2972.65	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

10 July 2026

BND	1.2935	Brunei Dollar
BOB	9.85	Boliviano
BRL	5.1502	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.555	Ngultrum
BWP	12.837	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4171	Canadian Dollar
CDF	2270	Congolese Franc
CHF	0.808	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	933.78	Chilean Peso
CNY	6.8025	Yuan Renminbi
COP	3339.74	Colombian Peso
COU	0.1245	Unidad de Valor Real
CRC	449.87	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.56	Cape Verde Escudo
CZK	21.243	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5474	Danish Krone
DOP	58.61	Dominican Peso
DZD	132.9053	Algerian Dinar
EGP	49.57	Egyptian Pound
ERN	15	Nakfa
ETB	158.1855	Ethiopian Birr
EUR	0.8758	Euro
FJD	2.2129	Fiji Dollar
FKP	0.7464	Falkland Islands Pound
GBP	0.7467	Pound Sterling
GEL	2.601	Lari
GHS	11.4	Cedi
GIP	0.7463	Gibraltar Pound
GMD	74.05	Dalasi
GNF	8741	Guinea Franc
GTQ	7.62	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.8392	Hong Kong Dollar
HNL	26.6939	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.55	Gourde
HUF	314.92	Forint
IDR	17990	Rupiah
ILS	3.0369	New Israeli Sheqel
INR	95.55	Indian Rupee

Foreign Exchange Position

Positions as at:

10 July 2026

IQD	1309.53	Iraqi Dinar
IRR	1374122	Iranian Rial
ISK	125.28	Iceland Krona
JMD	158.21	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	162.58	Yen
KES	129.15	Kenyan Shilling
KGS	87.45	Som
KHR	4031	Riel
KMF	431.57	Comoro Franc
KPW	130	North Korean Won
KRW	1504.85	Won
KWD	0.3077	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	468.69	Tenge
LAK	22453	Kip
LBP	89500	Lebanese Pound
LKR	335.5	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	16.4133	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3883	Libyan Dinar
MAD	9.3605	Moroccan Dirham
MDL	17.4	Moldovan Leu
MGA	4200	Malagasy Ariary
MKD	53.71	Denar
MMK	2093.7	Kyat
MNT	3583	Tugrik
MOP	8.074	Pataca
MRO	356	Ouguiya
MUR	47.03	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.5761	Mexican Peso
MXV	1.995	Mexican Unidad de Inversion (UDI)
MYR	4.074	Malaysian Ringgit
MZN	63.24	Metical
NAD	16.41	Namibia Dollar
NGN	1375.83	Naira
NIO	36.6	Cordoba Oro
NOK	9.7575	Norwegian Krone
NPR	152.89	Nepalese Rupee
NZD	1.7538	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.406	Nuevo Sol

Foreign Exchange Position

Positions as at:

10 July 2026

PGK	4.2517	Kina
PHP	61.498	Philippine Peso
PKR	277.8	Pakistan Rupee
PLN	3.771	Zloty
PYG	6079.48	Guarani
QAR	3.6452	Qatari Rial
RON	4.5819	Leu
RSD	102.68	Serbian Dinar
RUB	76.7955	Russian Ruble
RWF	1461.38	Rwanda Franc
SAR	3.755	Saudi Riyal
SBD	7.7882	Solomon Islands Dollar
SCR	14.41	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.6916	Swedish Krona
SGD	1.2935	Singapore Dollar
SHP	0.7479	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.595	Surinam Dollar
SSP	4694.2674	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.5	Syrian Pound
SZL	16.4103	Lilangeni
THB	33.44	Baht
TJS	9.24	Somoni
TMT	3.495	New Manat
TND	2.9385	Tunisian Dinar
TOP	2.3507	Pa'anga
TRY	46.841	Turkish Lira
TTD	6.7458	Trinidad and Tobago Dollar
TWD	32.034	New Taiwan Dollar
TZS	2610	Tanzanian Shilling
UAH	44.4817	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	40.19	Peso Uruguayo
UZS	11999.75	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26294	Dong
VUV	117.9	Vatu
WST	2.6645	Tala
XAF	574.62	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	570.5	CFA Franc BCEAO
XPF	104.21	CFP Franc

Foreign Exchange Position

Positions as at:

10 July 2026

YER	238.2	Yemeni Rial
ZAR	16.4073	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 10 July 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	641,576.79	68,510.15	710,086.94
Floating vs. Fixed	11,646,044.54	2,396,096.76	14,042,141.31
Overnight Index Swap	7,508,305.47	2,176,914.68	9,685,220.15
Total	19,795,926.80	4,641,521.59	24,437,448.40

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,922	1,351	13,273
Floating vs. Fixed	299,098	83,296	382,393
Overnight Index Swap	212,295	40,836	253,131
Total	523,314	125,483	648,796

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,419.63	307.40	1,139.56	11.98	25,013.12	187,983.60	461,211.65	710,086.94
Floating vs. Fixed	723,472.12	6,330,291.20	136,398.11	6,399.07	175,330.29	2,689,356.52	3,980,894.00	14,042,141.31
Overnight Index Swap	5,333,403.76	44,140.96	105,986.85	183,664.88	2,042,557.89	2,038.45	1,973,427.36	9,685,220.15
Total	6,091,295.51	6,374,739.56	243,524.53	190,075.93	2,242,901.30	2,879,378.56	6,415,533.00	24,437,448.40

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	822	5	44	2	595	5,509	6,297	13,273
Floating vs. Fixed	18,534	145,139	4,830	136	2,082	90,910	120,764	382,393
Overnight Index Swap	144,850	1,008	2,006	3,025	31,322	105	70,818	253,131
Total	164,206	146,152	6,879	3,163	33,998	96,523	197,878	648,796

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	248,506.77	175,017.31	188,389.85	72,160.18	14,898.27	6,033.95	5,080.62	710,086.94
Floating vs. Fixed	5,983,407.42	2,641,064.07	4,339,114.73	899,910.72	90,623.77	35,034.03	52,986.57	14,042,141.31
Overnight Index Swap	4,508,350.58	1,522,346.40	2,087,718.65	1,052,388.05	172,480.87	171,798.41	170,137.18	9,685,220.15
Total	10,740,264.77	4,338,427.78	6,615,223.23	2,024,458.94	278,002.91	212,866.39	228,204.37	24,437,448.40

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	3,342	3,063	3,857	1,873	603	286	251	13,273
Floating vs. Fixed	90,323	66,772	159,123	54,988	6,354	2,322	2,513	382,393
Overnight Index Swap	51,272	39,161	87,570	51,481	7,779	6,294	9,574	253,131
Total	144,937	108,995	250,549	108,341	14,736	8,902	12,337	648,796

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at: 10 July 2026

AFN	66.32	Afghani
ALL	82	Lek
AMD	366.29	Armenian Dram
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AOA	912.843	Kwanza
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DKK	6.5474	Danish Krone
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DZD	132.9053	Algerian Dinar
EGP	49.57	Egyptian Pound
ERN	15	Nakfa

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ETB	158.1855	Ethiopian Birr
EUR	0.8758	Euro
FJD	2.2129	Fiji Dollar
FKP	0.7464	Falkland Islands Pound
GBP	0.7467	Pound Sterling
GEL	2.601	Lari
GHS	11.4	Cedi
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GMD	74.05	Dalasi
GNF	8741	Guinea Franc
GTQ	7.62	Quetzal
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IDR	17990	Rupiah
ILS	3.0369	New Israeli Sheqel
INR	95.55	Indian Rupee
IQD	1309.53	Iraqi Dinar
IRR	1374122	Iranian Rial
ISK	125.28	Iceland Krona
JMD	158.21	Jamaican Dollar
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LAK	22453	Kip
LBP	89500	Lebanese Pound
LKR	335.5	Sri Lanka Rupee
LRD	181	Liberian Dollar
LSL	16.4133	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3883	Libyan Dinar

Interest Rate Position

Positions as at:

10 July 2026

MAD	9.3605 Moroccan Dirham
MDL	17.4 Moldovan Leu
MGA	4200 Malagasy Ariary
MKD	53.71 Denar
MMK	2093.7 Kyat
MNT	3583 Tugrik
MOP	8.074 Pataca
MRO	356 Ouguiya
MUR	47.03 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.5761 Mexican Peso
MXV	1.995 Mexican Unidad de Inversion (UDI)
MYR	4.074 Malaysian Ringgit
MZN	63.24 Metical
NAD	16.41 Namibia Dollar
NGN	1375.83 Naira
NIO	36.6 Cordoba Oro
NOK	9.7575 Norwegian Krone
NPR	152.89 Nepalese Rupee
NZD	1.7538 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.406 Nuevo Sol
PGK	4.2517 Kina
PHP	61.498 Philippine Peso
PKR	277.8 Pakistan Rupee
PLN	3.771 Zloty
PYG	6079.48 Guarani
QAR	3.6452 Qatari Rial
RON	4.5819 Leu
RSD	102.68 Serbian Dinar
RUB	76.7955 Russian Ruble
RWF	1461.38 Rwanda Franc
SAR	3.755 Saudi Riyal
SBD	7.7882 Solomon Islands Dollar
SCR	14.41 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.6916 Swedish Krona
SGD	1.2935 Singapore Dollar
SHP	0.7479 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

10 July 2026

SRD	37.595	Surinam Dollar
SSP	4694.2674	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.5	Syrian Pound
SZL	16.4103	Lilangeni
THB	33.44	Baht
TJS	9.24	Somoni
TMT	3.495	New Manat
TND	2.9385	Tunisian Dinar
TOP	2.3507	Pa'anga
TRY	46.841	Turkish Lira
TTD	6.7458	Trinidad and Tobago Dollar
TWD	32.034	New Taiwan Dollar
TZS	2610	Tanzanian Shilling
UAH	44.4817	Hryvnia
UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	40.19	Peso Uruguayo
UZS	11999.75	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26294	Dong
VUV	117.9	Vatu
WST	2.6645	Tala
XAF	574.62	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	570.5	CFA Franc BCEAO
XPF	104.21	CFP Franc
YER	238.2	Yemeni Rial
ZAR	16.4073	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 06 July 2026 to 10 July 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	268,505.53	312,669.17	581,174.69
Total	268,505.53	312,669.17	581,174.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	48,597	71,128	119,724
Total	48,597	71,128	119,724

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	35,089.40	24,919.97	66,273.30	256,068.08	2,786.21	9,902.29	167,483.06	18,652.38	581,174.69
Total	35,089.40	24,919.97	66,273.30	256,068.08	2,786.21	9,902.29	167,483.06	18,652.38	581,174.69

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,929	7,969	15,835	56,720	886	3,652	32,083	652	119,724
Total	1,929	7,969	15,835	56,720	886	3,652	32,083	652	119,724

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	530,012.43	31,069.27	14,379.81	2,426.68	3,281.51	5.00	0.00	581,174.69
Total	530,012.43	31,069.27	14,379.81	2,426.68	3,281.51	5.00	0.00	581,174.69

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	117,463	1,491	483	128	148	12	0	119,724
Total	117,463	1,491	483	128	148	12	0	119,724

Interest Rate Turnover

Turnover for the period: 06 July 2026 to 10 July 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	9,234.62	3,865.64	13,100.25
Floating vs. Fixed	546,783.56	196,192.20	742,975.76
Overnight Index Swap	675,764.84	191,751.47	867,516.31
Total	1,231,783.01	391,809.30	1,623,592.32

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	93	34	127
Floating vs. Fixed	13,953	4,782	18,734
Overnight Index Swap	9,826	1,675	11,501
Total	23,871	6,491	30,362

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	691.65	0.00	0.00	0.00	4.74	2,699.26	9,704.61	13,100.25
Floating vs. Fixed	55,599.19	240,753.24	2,860.04	29.57	11,292.09	163,849.01	268,592.62	742,975.76
Overnight Index Swap	266,624.79	2,194.42	13,139.31	9,250.56	305,705.72	0.00	270,601.50	867,516.31
Total	322,915.63	242,947.66	15,999.35	9,280.13	317,002.55	166,548.27	548,898.73	1,623,592.32

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	9	0	0	0	1	58	59	127
Floating vs. Fixed	290	6,366	147	2	54	4,870	7,007	18,734
Overnight Index Swap	2,913	31	81	168	3,914	0	4,396	11,501
Total	3,212	6,397	228	170	3,968	4,928	11,461	30,362

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	2,386.18	3,154.81	4,132.34	1,929.81	1,397.10	0.00	100.00	13,100.25
Floating vs. Fixed	329,256.91	131,994.29	176,580.64	87,605.87	15,878.22	121.90	1,537.94	742,975.76
Overnight Index Swap	497,668.15	88,830.89	145,460.47	88,271.65	33,192.41	6,151.50	7,941.24	867,516.31
Total	829,311.23	223,980.00	326,173.45	177,807.33	50,467.73	6,273.40	9,579.18	1,623,592.32

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	18	20	48	24	15	0	2	127
Floating vs. Fixed	3,359	2,170	6,334	5,389	1,275	59	149	18,734
Overnight Index Swap	1,150	1,265	3,310	3,406	1,452	325	595	11,501
Total	4,526	3,454	9,692	8,819	2,742	383	746	30,362