

Foreign Exchange Position

Positions as at: 17 July 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	604,902.03	1,548,349.93	2,153,251.97
Total	604,902.03	1,548,349.93	2,153,251.97

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	93,482	323,901	417,383
Total	93,482	323,901	417,383

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	164,131.82	83,004.04	273,172.26	932,673.07	16,572.51	42,975.54	593,468.94	47,253.77	2,153,251.97
Total	164,131.82	83,004.04	273,172.26	932,673.07	16,572.51	42,975.54	593,468.94	47,253.77	2,153,251.97

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,984	31,679	62,504	170,908	4,718	16,824	118,352	5,415	417,383
Total	6,984	31,679	62,504	170,908	4,718	16,824	118,352	5,415	417,383

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	1,729,228.52	222,058.87	101,564.60	60,855.46	26,348.45	11,906.51	1,289.55	2,153,251.97
Total	1,729,228.52	222,058.87	101,564.60	60,855.46	26,348.45	11,906.51	1,289.55	2,153,251.97

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	391,126	12,385	6,953	3,463	2,372	996	89	417,383
Total	391,126	12,385	6,953	3,463	2,372	996	89	417,383

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham
AFN	65.86	Afghani
ALL	81.29	Lek
AMD	366.25	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.629	Kwanza
ARS	1475.5	Argentine Peso
AUD	1.4271	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7057	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.85	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2967	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

17 July 2026

BND	1.2883	Brunei Dollar
BOB	10.65	Boliviano
BRL	5.0784	Brazilian Real
BSD	1	Bahamian Dollar
BTN	96.255	Ngultrum
BWP	12.7877	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4041	Canadian Dollar
CDF	2266	Congolese Franc
CHF	0.805	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	925.31	Chilean Peso
CNY	6.7682	Yuan Renminbi
COP	3216	Colombian Peso
COU	0.1278	Unidad de Valor Real
CRC	448.84	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.17	Cape Verde Escudo
CZK	21.095	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5204	Danish Krone
DOP	58.21	Dominican Peso
DZD	132.334	Algerian Dinar
EGP	50.48	Egyptian Pound
ERN	15	Nakfa
ETB	159.9945	Ethiopian Birr
EUR	0.8723	Euro
FJD	2.1983	Fiji Dollar
FKP	0.7381	Falkland Islands Pound
GBP	0.7385	Pound Sterling
GEL	2.597	Lari
GHS	11.5	Cedi
GIP	0.738	Gibraltar Pound
GMD	74.15	Dalasi
GNF	8741	Guinea Franc
GTQ	7.616	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8388	Hong Kong Dollar
HNL	26.7045	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.4	Gourde
HUF	313.09	Forint
IDR	18060	Rupiah
ILS	2.9901	New Israeli Sheqel
INR	96.25	Indian Rupee

Foreign Exchange Position

Positions as at:

17 July 2026

IQD	1309.5	Iraqi Dinar
IRR	1374555	Iranian Rial
ISK	124.78	Iceland Krona
JMD	157.71	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	162.18	Yen
KES	129.2	Kenyan Shilling
KGS	87.4498	Som
KHR	4020.5	Riel
KMF	428	Comoro Franc
KPW	130	North Korean Won
KRW	1485.04	Won
KWD	0.3076	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	469.37	Tenge
LAK	22465	Kip
LBP	89500	Lebanese Pound
LKR	336.2	Sri Lanka Rupee
LRD	180	Liberian Dollar
LSL	16.3249	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.379	Libyan Dinar
MAD	9.3377	Moroccan Dirham
MDL	17.5	Moldovan Leu
MGA	4286.89	Malagasy Ariary
MKD	53.66	Denar
MMK	2093.7	Kyat
MNT	3584	Tugrik
MOP	8.074	Pataca
MRO	356	Ouguiya
MUR	46.97	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.375	Mexican Peso
MXV	1.9732	Mexican Unidad de Inversion (UDI)
MYR	4.076	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.321	Namibia Dollar
NGN	1377.74	Naira
NIO	36.6	Cordoba Oro
NOK	9.6444	Norwegian Krone
NPR	154.01	Nepalese Rupee
NZD	1.7088	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3809	Nuevo Sol

Foreign Exchange Position

Positions as at:

17 July 2026

PGK	4.2391	Kina
PHP	61.642	Philippine Peso
PKR	277.7	Pakistan Rupee
PLN	3.7674	Zloty
PYG	6057.47	Guarani
QAR	3.644	Qatari Rial
RON	4.5674	Leu
RSD	102.29	Serbian Dinar
RUB	77.4955	Russian Ruble
RWF	1461	Rwanda Franc
SAR	3.7548	Saudi Riyal
SBD	7.77	Solomon Islands Dollar
SCR	13.9478	Seychelles Rupee
SDG	598.5502	Sudanese Pound
SEK	9.5802	Swedish Krona
SGD	1.2883	Singapore Dollar
SHP	0.7391	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.565	Surinam Dollar
SSP	4762.24	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	121.55	Syrian Pound
SZL	16.324	Lilangeni
THB	33.56	Baht
TJS	9.18	Somoni
TMT	3.495	New Manat
TND	2.9475	Tunisian Dinar
TOP	2.3111	Pa'anga
TRY	47.034	Turkish Lira
TTD	6.7599	Trinidad and Tobago Dollar
TWD	32.133	New Taiwan Dollar
TZS	2615	Tanzanian Shilling
UAH	44.6204	Hryvnia
UGX	3690	Uganda Shilling
USD	1	US Dollar
UYU	40.15	Peso Uruguayo
UZS	12040	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26254	Dong
VUV	118	Vatu
WST	2.6309	Tala
XAF	572.19	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	570.75	CFA Franc BCEAO
XPF	103.79	CFP Franc

Foreign Exchange Position

Positions as at:

17 July 2026

YER	238.25	Yemeni Rial
ZAR	16.3148	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 17 July 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	648,356.83	68,681.03	717,037.86
Floating vs. Fixed	11,692,338.86	2,423,273.14	14,115,611.99
Overnight Index Swap	7,568,827.84	2,152,614.90	9,721,442.74
Total	19,909,523.53	4,644,569.07	24,554,092.60

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,927	1,343	13,270
Floating vs. Fixed	302,901	83,853	386,754
Overnight Index Swap	213,797	40,670	254,467
Total	528,625	125,866	654,491

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,285.32	308.96	1,144.13	12.12	24,925.60	187,217.12	469,144.62	717,037.86
Floating vs. Fixed	634,470.75	6,399,909.17	137,961.13	6,309.46	165,601.94	2,718,229.01	4,053,130.55	14,115,611.99
Overnight Index Swap	5,383,000.99	44,406.02	102,460.47	189,858.53	1,985,422.49	2,038.50	2,014,255.74	9,721,442.74
Total	6,051,757.05	6,444,624.16	241,565.73	196,180.11	2,175,950.03	2,907,484.63	6,536,530.90	24,554,092.60

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	821	5	44	2	592	5,493	6,315	13,270
Floating vs. Fixed	18,530	146,484	4,915	135	2,064	91,927	122,700	386,754
Overnight Index Swap	145,531	1,009	2,012	3,078	30,550	101	72,188	254,467
Total	164,882	147,497	6,970	3,215	33,206	97,520	201,203	654,491

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	252,759.84	176,015.03	188,866.28	73,419.76	14,765.61	6,088.03	5,123.31	717,037.86
Floating vs. Fixed	5,926,931.44	2,671,248.06	4,412,702.65	922,494.91	93,205.39	35,481.70	53,547.85	14,115,611.99
Overnight Index Swap	4,562,399.67	1,534,310.19	2,077,123.11	1,032,215.61	173,188.44	171,945.42	170,260.29	9,721,442.74
Total	10,742,090.95	4,381,573.28	6,678,692.04	2,028,130.28	281,159.44	213,515.15	228,931.46	24,554,092.60

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	3,339	3,069	3,845	1,882	599	286	251	13,270
Floating vs. Fixed	90,622	67,106	160,718	56,746	6,674	2,331	2,558	386,754
Overnight Index Swap	51,626	39,562	88,378	51,329	7,759	6,225	9,589	254,467
Total	145,587	109,737	252,941	109,957	15,032	8,842	12,397	654,491

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6726	UAE Dirham

Interest Rate Position

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AFN	65.86	Afghani
ALL	81.29	Lek
AMD	366.25	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.629	Kwanza
ARS	1475.5	Argentine Peso
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DJF	177.6	Djibouti Franc
DKK	6.5204	Danish Krone
DOP	58.21	Dominican Peso
DZD	132.334	Algerian Dinar
EGP	50.48	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

17 July 2026

ETB	159.9945	Ethiopian Birr
EUR	0.8723	Euro
FJD	2.1983	Fiji Dollar
FKP	0.7381	Falkland Islands Pound
GBP	0.7385	Pound Sterling
GEL	2.597	Lari
GHS	11.5	Cedi
GIP	0.738	Gibraltar Pound
GMD	74.15	Dalasi
GNF	8741	Guinea Franc
GTQ	7.616	Quetzal
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IDR	18060	Rupiah
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JOD	0.708	Jordanian Dinar
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KWD	0.3076	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	469.37	Tenge
LAK	22465	Kip
LBP	89500	Lebanese Pound
LKR	336.2	Sri Lanka Rupee
LRD	180	Liberian Dollar
LSL	16.3249	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.379	Libyan Dinar

Interest Rate Position

Positions as at:

17 July 2026

MAD	9.3377 Moroccan Dirham
MDL	17.5 Moldovan Leu
MGA	4286.89 Malagasy Ariary
MKD	53.66 Denar
MMK	2093.7 Kyat
MNT	3584 Tugrik
MOP	8.074 Pataca
MRO	356 Ouguiya
MUR	46.97 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.375 Mexican Peso
MXV	1.9732 Mexican Unidad de Inversion (UDI)
MYR	4.076 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.321 Namibia Dollar
NGN	1377.74 Naira
NIO	36.6 Cordoba Oro
NOK	9.6444 Norwegian Krone
NPR	154.01 Nepalese Rupee
NZD	1.7088 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3809 Nuevo Sol
PGK	4.2391 Kina
PHP	61.642 Philippine Peso
PKR	277.7 Pakistan Rupee
PLN	3.7674 Zloty
PYG	6057.47 Guarani
QAR	3.644 Qatari Rial
RON	4.5674 Leu
RSD	102.29 Serbian Dinar
RUB	77.4955 Russian Ruble
RWF	1461 Rwanda Franc
SAR	3.7548 Saudi Riyal
SBD	7.77 Solomon Islands Dollar
SCR	13.9478 Seychelles Rupee
SDG	598.5502 Sudanese Pound
SEK	9.5802 Swedish Krona
SGD	1.2883 Singapore Dollar
SHP	0.7391 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

17 July 2026

SRD	37.565	Surinam Dollar
SSP	4762.24	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	121.55	Syrian Pound
SZL	16.324	Lilangeni
THB	33.56	Baht
TJS	9.18	Somoni
TMT	3.495	New Manat
TND	2.9475	Tunisian Dinar
TOP	2.3111	Pa'anga
TRY	47.034	Turkish Lira
TTD	6.7599	Trinidad and Tobago Dollar
TWD	32.133	New Taiwan Dollar
TZS	2615	Tanzanian Shilling
UAH	44.6204	Hryvnia
UGX	3690	Uganda Shilling
USD	1	US Dollar
UYU	40.15	Peso Uruguayo
UZS	12040	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26254	Dong
VUV	118	Vatu
WST	2.6309	Tala
XAF	572.19	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	570.75	CFA Franc BCEAO
XPF	103.79	CFP Franc
YER	238.25	Yemeni Rial
ZAR	16.3148	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 13 July 2026 to 17 July 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	257,264.07	281,770.16	539,034.23
Total	257,264.07	281,770.16	539,034.23

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	49,148	66,763	115,911
Total	49,148	66,763	115,911

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	33,290.89	18,483.50	66,152.04	225,458.22	4,124.14	9,650.20	172,735.89	9,139.35	539,034.23
Total	33,290.89	18,483.50	66,152.04	225,458.22	4,124.14	9,650.20	172,735.89	9,139.35	539,034.23

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,379	7,489	19,425	46,836	1,085	3,660	35,364	674	115,911
Total	1,379	7,489	19,425	46,836	1,085	3,660	35,364	674	115,911

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	474,888.63	32,966.10	19,874.58	5,416.13	5,581.19	307.60	0.00	539,034.23
Total	474,888.63	32,966.10	19,874.58	5,416.13	5,581.19	307.60	0.00	539,034.23

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	113,220	1,587	612	209	268	16	0	115,911
Total	113,220	1,587	612	209	268	16	0	115,911

Interest Rate Turnover

Turnover for the period: 13 July 2026 to 17 July 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,794.92	726.42	11,521.34
Floating vs. Fixed	705,127.02	179,236.43	884,363.45
Overnight Index Swap	637,845.64	140,845.87	778,691.50
Total	1,353,767.57	320,808.71	1,674,576.29

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	102	6	108
Floating vs. Fixed	16,271	5,083	21,353
Overnight Index Swap	11,853	1,519	13,372
Total	28,225	6,608	34,833

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	2,272.20	9,249.13	11,521.34
Floating vs. Fixed	241,477.82	227,899.72	1,878.02	0.00	10,705.94	175,359.99	227,041.96	884,363.45
Overnight Index Swap	358,396.31	1,634.93	5,656.78	9,169.55	174,449.44	0.00	229,384.49	778,691.50
Total	599,874.13	229,534.65	7,534.80	9,169.55	185,155.37	177,632.20	465,675.58	1,674,576.29

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	45	64	108
Floating vs. Fixed	366	5,923	155	0	35	5,248	9,627	21,353
Overnight Index Swap	4,585	25	38	98	3,224	1	5,402	13,372
Total	4,951	5,948	193	98	3,259	5,294	15,092	34,833

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	6,004.05	3,195.31	1,271.80	979.72	70.46	0.00	0.00	11,521.34
Floating vs. Fixed	443,800.93	129,177.72	207,417.66	87,012.53	16,018.04	349.14	587.43	884,363.45
Overnight Index Swap	386,177.01	123,760.56	160,719.69	66,107.32	32,037.34	3,248.72	6,640.84	778,691.50
Total	835,981.99	256,133.59	369,409.16	154,099.57	48,125.84	3,597.86	7,228.27	1,674,576.29

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	34	27	25	20	2	0	0	108
Floating vs. Fixed	2,556	2,138	7,789	7,180	1,544	62	85	21,353
Overnight Index Swap	1,548	1,524	4,495	3,571	1,473	199	564	13,372
Total	4,138	3,689	12,309	10,771	3,018	261	648	34,833