

Foreign Exchange Position

Positions as at: 24 July 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	608,679.60	1,575,597.71	2,184,277.30
Total	608,679.60	1,575,597.71	2,184,277.30

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	89,657	336,963	426,620
Total	89,657	336,963	426,620

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	157,231.78	86,068.88	284,461.04	935,544.61	15,541.34	45,630.01	604,967.18	54,832.46	2,184,277.30
Total	157,231.78	86,068.88	284,461.04	935,544.61	15,541.34	45,630.01	604,967.18	54,832.46	2,184,277.30

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,092	32,137	67,314	168,565	4,686	17,011	124,153	5,664	426,620
Total	7,092	32,137	67,314	168,565	4,686	17,011	124,153	5,664	426,620

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	1,747,567.14	235,662.99	98,507.27	63,562.87	25,769.72	11,918.52	1,288.79	2,184,277.30
Total	1,747,567.14	235,662.99	98,507.27	63,562.87	25,769.72	11,918.52	1,288.79	2,184,277.30

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	399,697	12,933	6,951	3,698	2,258	994	89	426,620
Total	399,697	12,933	6,951	3,698	2,258	994	89	426,620

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	65.83	Afghani
ALL	81.77	Lek
AMD	365.89	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.629	Kwanza
ARS	1482.25	Argentine Peso
AUD	1.4288	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7136	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	123	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2974.72	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

24 July 2026

BND	1.2908	Brunei Dollar
BOB	10.95	Boliviano
BRL	5.054	Brazilian Real
BSD	1	Bahamian Dollar
BTN	96.565	Ngultrum
BWP	12.8535	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4087	Canadian Dollar
CDF	2263	Congolese Franc
CHF	0.8141	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	935.15	Chilean Peso
CNY	6.7725	Yuan Renminbi
COP	3198	Colombian Peso
COU	0.1285	Unidad de Valor Real
CRC	447.35	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.61	Cape Verde Escudo
CZK	21.174	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5503	Danish Krone
DOP	58.34	Dominican Peso
DZD	132.548	Algerian Dinar
EGP	51.25	Egyptian Pound
ERN	15	Nakfa
ETB	159.78	Ethiopian Birr
EUR	0.8762	Euro
FJD	2.2267	Fiji Dollar
FKP	0.7478	Falkland Islands Pound
GBP	0.7474	Pound Sterling
GEL	2.602	Lari
GHS	11.6	Cedi
GIP	0.7477	Gibraltar Pound
GMD	74.33	Dalasi
GNF	8748	Guinea Franc
GTQ	7.619	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.8407	Hong Kong Dollar
HNL	26.7208	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	318.45	Forint
IDR	17875	Rupiah
ILS	3.0623	New Israeli Sheqel
INR	96.56	Indian Rupee

Foreign Exchange Position

Positions as at:

24 July 2026

IQD	1309.52	Iraqi Dinar
IRR	1374995	Iranian Rial
ISK	125.51	Iceland Krona
JMD	157.51	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	163.13	Yen
KES	129.4	Kenyan Shilling
KGS	87.45	Som
KHR	4035	Riel
KMF	430.97	Comoro Franc
KPW	130	North Korean Won
KRW	1477.12	Won
KWD	0.3077	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	467.36	Tenge
LAK	22535	Kip
LBP	89500	Lebanese Pound
LKR	336	Sri Lanka Rupee
LRD	180	Liberian Dollar
LSL	16.376	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3897	Libyan Dinar
MAD	9.3829	Moroccan Dirham
MDL	17.42	Moldovan Leu
MGA	4296.33	Malagasy Ariary
MKD	53.71	Denar
MMK	2093.7	Kyat
MNT	3586	Tugrik
MOP	8.076	Pataca
MRO	356	Ouguiya
MUR	47.14	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.374	Mexican Peso
MXV	1.9754	Mexican Unidad de Inversion (UDI)
MYR	4.084	Malaysian Ringgit
MZN	63.24	Metical
NAD	16.386	Namibia Dollar
NGN	1371.38	Naira
NIO	36.6	Cordoba Oro
NOK	9.5869	Norwegian Krone
NPR	154.5	Nepalese Rupee
NZD	1.7179	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.399	Nuevo Sol

Foreign Exchange Position

Positions as at:

24 July 2026

PGK	4.3917	Kina
PHP	61.717	Philippine Peso
PKR	277.5	Pakistan Rupee
PLN	3.7884	Zloty
PYG	6049.27	Guarani
QAR	3.6414	Qatari Rial
RON	4.5862	Leu
RSD	102.78	Serbian Dinar
RUB	77.9705	Russian Ruble
RWF	1462.68	Rwanda Franc
SAR	3.7538	Saudi Riyal
SBD	7.8493	Solomon Islands Dollar
SCR	14.3881	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.691	Swedish Krona
SGD	1.2908	Singapore Dollar
SHP	0.7487	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.552	Surinam Dollar
SSP	4827.4288	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.55	Syrian Pound
SZL	16.3778	Lilangeni
THB	33.75	Baht
TJS	9.18	Somoni
TMT	3.495	New Manat
TND	2.9462	Tunisian Dinar
TOP	2.3245	Pa'anga
TRY	47.2082	Turkish Lira
TTD	6.7469	Trinidad and Tobago Dollar
TWD	32.385	New Taiwan Dollar
TZS	2625	Tanzanian Shilling
UAH	44.8016	Hryvnia
UGX	3698.81	Uganda Shilling
USD	1	US Dollar
UYU	40.14	Peso Uruguayo
UZS	12043.84	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26312	Dong
VUV	117.12	Vatu
WST	2.6695	Tala
XAF	574.75	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	571.25	CFA Franc BCEAO
XPF	104.24	CFP Franc

Foreign Exchange Position

Positions as at: 24 July 2026

YER	237.85	Yemeni Rial
ZAR	16.3859	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 24 July 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	647,762.06	67,797.65	715,559.71
Floating vs. Fixed	11,724,761.63	2,415,194.15	14,139,955.78
Overnight Index Swap	7,859,261.18	2,137,416.92	9,996,678.10
Total	20,231,784.87	4,620,408.72	24,852,193.58

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,884	1,321	13,205
Floating vs. Fixed	301,689	82,794	384,482
Overnight Index Swap	217,044	40,593	257,637
Total	530,616	124,708	655,323

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,225.32	308.77	1,139.04	11.97	24,780.44	184,916.73	470,177.44	715,559.71
Floating vs. Fixed	635,654.04	6,378,724.08	137,906.44	6,234.33	171,222.89	2,700,718.11	4,109,495.90	14,139,955.78
Overnight Index Swap	5,474,693.02	44,110.57	112,546.72	192,557.00	2,104,281.76	2,051.03	2,066,438.00	9,996,678.10
Total	6,144,572.38	6,423,143.42	251,592.20	198,803.30	2,300,285.08	2,887,685.87	6,646,111.34	24,852,193.58

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	818	5	44	2	592	5,437	6,308	13,205
Floating vs. Fixed	18,500	145,944	4,933	135	2,089	89,585	123,297	384,482
Overnight Index Swap	146,529	1,008	2,045	3,121	31,008	100	73,827	257,637
Total	165,846	146,957	7,021	3,258	33,689	95,122	203,431	655,323

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	253,945.97	174,468.09	188,235.74	73,167.96	14,542.89	6,141.20	5,057.86	715,559.71
Floating vs. Fixed	5,925,578.45	2,679,182.34	4,427,168.11	924,453.95	94,215.90	35,621.55	53,735.48	14,139,955.78
Overnight Index Swap	4,782,431.52	1,547,472.60	2,098,045.83	1,057,088.83	173,012.41	172,037.51	166,589.41	9,996,678.10
Total	10,961,955.93	4,401,123.03	6,713,449.68	2,054,710.73	281,771.20	213,800.26	225,382.76	24,852,193.58

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	3,325	3,052	3,822	1,879	591	288	249	13,205
Floating vs. Fixed	90,527	67,002	159,585	56,074	6,381	2,341	2,573	384,482
Overnight Index Swap	52,202	40,027	89,673	51,926	7,887	6,276	9,648	257,637
Total	146,054	110,081	253,079	109,878	14,859	8,904	12,470	655,323

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	65.83	Afghani
ALL	81.77	Lek
AMD	365.89	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.629	Kwanza
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DZD	132.548	Algerian Dinar
EGP	51.25	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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24 July 2026

ETB	159.78	Ethiopian Birr
EUR	0.8762	Euro
FJD	2.2267	Fiji Dollar
FKP	0.7478	Falkland Islands Pound
GBP	0.7474	Pound Sterling
GEL	2.602	Lari
GHS	11.6	Cedi
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GTQ	7.619	Quetzal
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KWD	0.3077	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	467.36	Tenge
LAK	22535	Kip
LBP	89500	Lebanese Pound
LKR	336	Sri Lanka Rupee
LRD	180	Liberian Dollar
LSL	16.376	Loti
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LVL	0.5078	Latvian Lats
LYD	6.3897	Libyan Dinar

Interest Rate Position

Positions as at:

24 July 2026

MAD	9.3829 Moroccan Dirham
MDL	17.42 Moldovan Leu
MGA	4296.33 Malagasy Ariary
MKD	53.71 Denar
MMK	2093.7 Kyat
MNT	3586 Tugrik
MOP	8.076 Pataca
MRO	356 Ouguiya
MUR	47.14 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.374 Mexican Peso
MXV	1.9754 Mexican Unidad de Inversion (UDI)
MYR	4.084 Malaysian Ringgit
MZN	63.24 Metical
NAD	16.386 Namibia Dollar
NGN	1371.38 Naira
NIO	36.6 Cordoba Oro
NOK	9.5869 Norwegian Krone
NPR	154.5 Nepalese Rupee
NZD	1.7179 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.399 Nuevo Sol
PGK	4.3917 Kina
PHP	61.717 Philippine Peso
PKR	277.5 Pakistan Rupee
PLN	3.7884 Zloty
PYG	6049.27 Guarani
QAR	3.6414 Qatari Rial
RON	4.5862 Leu
RSD	102.78 Serbian Dinar
RUB	77.9705 Russian Ruble
RWF	1462.68 Rwanda Franc
SAR	3.7538 Saudi Riyal
SBD	7.8493 Solomon Islands Dollar
SCR	14.3881 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.691 Swedish Krona
SGD	1.2908 Singapore Dollar
SHP	0.7487 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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Positions as at:

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SRD	37.552 Surinam Dollar
SSP	4827.4288 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	121.55 Syrian Pound
SZL	16.3778 Lilangeni
THB	33.75 Baht
TJS	9.18 Somoni
TMT	3.495 New Manat
TND	2.9462 Tunisian Dinar
TOP	2.3245 Pa'anga
TRY	47.2082 Turkish Lira
TTD	6.7469 Trinidad and Tobago Dollar
TWD	32.385 New Taiwan Dollar
TZS	2625 Tanzanian Shilling
UAH	44.8016 Hryvnia
UGX	3698.81 Uganda Shilling
USD	1 US Dollar
UYU	40.14 Peso Uruguayo
UZS	12043.84 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26312 Dong
VUV	117.12 Vatu
WST	2.6695 Tala
XAF	574.75 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	571.25 CFA Franc BCEAO
XPF	104.24 CFP Franc
YER	237.85 Yemeni Rial
ZAR	16.3859 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 20 July 2026 to 24 July 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	237,341.51	289,320.18	526,661.69
Total	237,341.51	289,320.18	526,661.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	42,346	68,372	110,718
Total	42,346	68,372	110,718

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	17,789.22	26,330.65	75,708.88	218,320.49	2,537.30	13,334.77	159,386.24	13,254.14	526,661.69
Total	17,789.22	26,330.65	75,708.88	218,320.49	2,537.30	13,334.77	159,386.24	13,254.14	526,661.69

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,154	8,576	22,325	39,349	689	4,504	33,278	844	110,718
Total	1,154	8,576	22,325	39,349	689	4,504	33,278	844	110,718

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	466,727.74	33,859.43	13,715.85	7,018.90	5,122.41	217.36	0.00	526,661.69
Total	466,727.74	33,859.43	13,715.85	7,018.90	5,122.41	217.36	0.00	526,661.69

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	107,532	1,885	628	363	286	24	0	110,718
Total	107,532	1,885	628	363	286	24	0	110,718

Interest Rate Turnover

Turnover for the period: 20 July 2026 to 24 July 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,190.44	876.18	16,066.62
Floating vs. Fixed	768,395.91	218,905.62	987,301.53
Overnight Index Swap	946,240.38	272,112.25	1,218,352.63
Total	1,729,826.74	491,894.05	2,221,720.78

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	80	14	94
Floating vs. Fixed	17,273	4,972	22,245
Overnight Index Swap	10,449	1,465	11,914
Total	27,802	6,451	34,252

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	150.00	0.00	0.00	0.00	0.00	1,142.29	14,774.33	16,066.62
Floating vs. Fixed	160,517.38	233,934.76	1,795.98	0.00	14,612.67	259,026.87	317,413.87	987,301.53
Overnight Index Swap	502,410.16	7,636.13	12,877.27	11,365.88	389,679.63	103.31	294,280.26	1,218,352.63
Total	663,077.54	241,570.89	14,673.25	11,365.88	404,292.30	260,272.47	626,468.46	2,221,720.78

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1	0	0	0	0	36	57	94
Floating vs. Fixed	386	5,838	97	0	37	7,103	8,786	22,245
Overnight Index Swap	4,417	64	51	84	1,446	6	5,847	11,914
Total	4,803	5,901	148	84	1,483	7,145	14,689	34,252

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	12,607.59	1,420.27	1,701.99	139.47	197.30	0.00	0.00	16,066.62
Floating vs. Fixed	441,516.35	146,379.05	284,467.70	96,803.30	16,937.73	514.87	682.52	987,301.53
Overnight Index Swap	854,503.48	110,102.24	119,948.82	109,778.22	18,170.35	1,008.05	4,841.48	1,218,352.63
Total	1,308,627.42	257,901.56	406,118.51	206,720.99	35,305.38	1,522.92	5,524.00	2,221,720.78

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	45	16	24	4	6	0	0	94
Floating vs. Fixed	3,268	2,817	8,570	6,087	1,364	48	92	22,245
Overnight Index Swap	1,629	1,462	3,763	3,708	923	63	367	11,914
Total	4,941	4,295	12,357	9,799	2,293	111	459	34,252