

Foreign Exchange Position

Positions as at: 31 July 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	636,645.74	1,674,747.84	2,311,393.58
Total	636,645.74	1,674,747.84	2,311,393.58

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	97,023	365,125	462,148
Total	97,023	365,125	462,148

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	161,307.30	95,591.33	295,228.59	991,593.17	16,621.19	48,170.33	637,632.71	65,248.96	2,311,393.58
Total	161,307.30	95,591.33	295,228.59	991,593.17	16,621.19	48,170.33	637,632.71	65,248.96	2,311,393.58

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,216	35,564	72,337	184,418	4,953	18,409	133,482	5,770	462,148
Total	7,216	35,564	72,337	184,418	4,953	18,409	133,482	5,770	462,148

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	1,865,081.57	249,232.01	94,715.37	64,097.69	24,610.93	12,316.63	1,339.36	2,311,393.58
Total	1,865,081.57	249,232.01	94,715.37	64,097.69	24,610.93	12,316.63	1,339.36	2,311,393.58

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	434,596	15,020	5,460	3,758	2,237	983	95	462,148
Total	434,596	15,020	5,460	3,758	2,237	983	95	462,148

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	65.76	Afghani
ALL	81.87	Lek
AMD	365.2	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.716	Kwanza
ARS	1495	Argentine Peso
AUD	1.4378	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7048	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.95	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2968.88	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

31 July 2026

BND	1.2887	Brunei Dollar
BOB	11.7	Boliviano
BRL	5.1173	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.6475	Ngultrum
BWP	13.0208	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4044	Canadian Dollar
CDF	2275	Congolese Franc
CHF	0.8136	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	932.73	Chilean Peso
CNY	6.7661	Yuan Renminbi
COP	3183.5	Colombian Peso
COU	0.1299	Unidad de Valor Real
CRC	449.3	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.12	Cape Verde Escudo
CZK	21.069	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5182	Danish Krone
DOP	57.81	Dominican Peso
DZD	132.344	Algerian Dinar
EGP	50.62	Egyptian Pound
ERN	15	Nakfa
ETB	159.759	Ethiopian Birr
EUR	0.8718	Euro
FJD	2.2031	Fiji Dollar
FKP	0.7517	Falkland Islands Pound
GBP	0.7477	Pound Sterling
GEL	2.59	Lari
GHS	11.65	Cedi
GIP	0.7517	Gibraltar Pound
GMD	74.4	Dalasi
GNF	8757	Guinea Franc
GTQ	7.62	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8421	Hong Kong Dollar
HNL	26.7366	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	316.74	Forint
IDR	18045	Rupiah
ILS	3.0756	New Israeli Sheqel
INR	95.6475	Indian Rupee

Foreign Exchange Position

Positions as at:

31 July 2026

IQD	1309.5	Iraqi Dinar
IRR	1375055	Iranian Rial
ISK	124.2	Iceland Krona
JMD	157.15	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	163.38	Yen
KES	129.3	Kenyan Shilling
KGS	87.45	Som
KHR	4032.4635	Riel
KMF	432.33	Comoro Franc
KPW	130	North Korean Won
KRW	1442.09	Won
KWD	0.3078	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	476.3	Tenge
LAK	22555	Kip
LBP	89500	Lebanese Pound
LKR	335.9	Sri Lanka Rupee
LRD	180	Liberian Dollar
LSL	16.6557	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3842	Libyan Dinar
MAD	9.3835	Moroccan Dirham
MDL	17.5624	Moldovan Leu
MGA	4314.09	Malagasy Ariary
MKD	53.79	Denar
MMK	2093.7	Kyat
MNT	3593	Tugrik
MOP	8.07	Pataca
MRO	356	Ouguiya
MUR	47.23	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.4307	Mexican Peso
MXV	1.9825	Mexican Unidad de Inversion (UDI)
MYR	4.087	Malaysian Ringgit
MZN	63.19	Metical
NAD	16.6557	Namibia Dollar
NGN	1365.04	Naira
NIO	36.6	Cordoba Oro
NOK	9.5854	Norwegian Krone
NPR	153.46	Nepalese Rupee
NZD	1.725	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.4005	Nuevo Sol

Foreign Exchange Position

Positions as at:

31 July 2026

PGK	4.3917	Kina
PHP	61.373	Philippine Peso
PKR	277.5	Pakistan Rupee
PLN	3.7707	Zloty
PYG	5964.91	Guarani
QAR	3.6455	Qatari Rial
RON	4.5652	Leu
RSD	102.28	Serbian Dinar
RUB	79.8455	Russian Ruble
RWF	1460.1	Rwanda Franc
SAR	3.7543	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	13.6861	Seychelles Rupee
SDG	598.5502	Sudanese Pound
SEK	9.6428	Swedish Krona
SGD	1.2887	Singapore Dollar
SHP	0.7489	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.756	Surinam Dollar
SSP	4932.1386	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	121.5	Syrian Pound
SZL	16.6503	Lilangeni
THB	33.48	Baht
TJS	9.2	Somoni
TMT	3.495	New Manat
TND	2.9505	Tunisian Dinar
TOP	2.3408	Pa'anga
TRY	47.3764	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	32.345	New Taiwan Dollar
TZS	2602	Tanzanian Shilling
UAH	44.8801	Hryvnia
UGX	3752.57	Uganda Shilling
USD	1	US Dollar
UYU	40.12	Peso Uruguayo
UZS	12007.9	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26321	Dong
VUV	117.6	Vatu
WST	2.6781	Tala
XAF	574.1	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	572.36	CFA Franc BCEAO
XPF	103.71	CFP Franc

Foreign Exchange Position

Positions as at:

31 July 2026

YER	238.19	Yemeni Rial
ZAR	16.6446	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 31 July 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	642,212.81	67,685.34	709,898.15
Floating vs. Fixed	11,859,324.37	2,436,718.49	14,296,042.86
Overnight Index Swap	8,029,587.08	2,142,149.56	10,171,736.64
Total	20,531,124.26	4,646,553.38	25,177,677.65

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,844	1,323	13,167
Floating vs. Fixed	304,607	82,948	387,555
Overnight Index Swap	219,903	40,725	260,627
Total	536,353	124,996	661,349

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	33,972.32	309.06	1,144.79	11.97	24,318.26	183,543.02	466,598.74	709,898.15
Floating vs. Fixed	674,317.72	6,412,365.51	139,320.90	6,221.12	149,856.74	2,734,974.53	4,178,986.34	14,296,042.86
Overnight Index Swap	5,621,788.69	44,742.74	117,924.64	178,164.78	2,083,666.21	2,033.45	2,123,416.13	10,171,736.64
Total	6,330,078.72	6,457,417.30	258,390.33	184,397.88	2,257,841.21	2,920,551.00	6,769,001.20	25,177,677.65

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	811	5	44	2	588	5,401	6,317	13,167
Floating vs. Fixed	18,504	146,847	4,988	134	2,076	90,189	124,818	387,555
Overnight Index Swap	147,859	1,021	2,079	3,187	31,417	99	74,967	260,627
Total	167,173	147,872	7,110	3,323	34,081	95,689	206,101	661,349

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	251,813.47	171,857.44	187,335.50	73,293.83	14,454.49	6,110.10	5,033.31	709,898.15
Floating vs. Fixed	5,986,419.60	2,717,543.47	4,463,154.20	942,693.68	96,621.37	36,093.90	53,516.64	14,296,042.86
Overnight Index Swap	4,819,266.85	1,603,147.08	2,141,845.73	1,080,713.14	179,349.92	175,664.87	171,749.05	10,171,736.64
Total	11,057,499.93	4,492,547.99	6,792,335.42	2,096,700.65	290,425.78	217,868.88	230,299.00	25,177,677.65

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	3,310	3,026	3,817	1,888	590	288	249	13,167
Floating vs. Fixed	91,031	67,546	160,378	57,174	6,490	2,361	2,576	387,555
Overnight Index Swap	52,607	40,362	90,622	52,707	8,142	6,383	9,807	260,627
Total	146,948	110,933	254,816	111,768	15,222	9,031	12,632	661,349

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

Interest Rate Position

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31 July 2026

AFN	65.76	Afghani
ALL	81.87	Lek
AMD	365.2	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.716	Kwanza
ARS	1495	Argentine Peso
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DJF	177.6	Djibouti Franc
DKK	6.5182	Danish Krone
DOP	57.81	Dominican Peso
DZD	132.344	Algerian Dinar
EGP	50.62	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

31 July 2026

ETB	159.759	Ethiopian Birr
EUR	0.8718	Euro
FJD	2.2031	Fiji Dollar
FKP	0.7517	Falkland Islands Pound
GBP	0.7477	Pound Sterling
GEL	2.59	Lari
GHS	11.65	Cedi
GIP	0.7517	Gibraltar Pound
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GTQ	7.62	Quetzal
GYD	207.98	Guyana Dollar
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HRK	7.0385	Croatian Kuna
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IDR	18045	Rupiah
ILS	3.0756	New Israeli Sheqel
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IRR	1375055	Iranian Rial
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JMD	157.15	Jamaican Dollar
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KGS	87.45	Som
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KYD	0.8275	Cayman Islands Dollar
KZT	476.3	Tenge
LAK	22555	Kip
LBP	89500	Lebanese Pound
LKR	335.9	Sri Lanka Rupee
LRD	180	Liberian Dollar
LSL	16.6557	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3842	Libyan Dinar

Interest Rate Position

Positions as at:

31 July 2026

MAD	9.3835 Moroccan Dirham
MDL	17.5624 Moldovan Leu
MGA	4314.09 Malagasy Ariary
MKD	53.79 Denar
MMK	2093.7 Kyat
MNT	3593 Tugrik
MOP	8.07 Pataca
MRO	356 Ouguiya
MUR	47.23 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.4307 Mexican Peso
MXV	1.9825 Mexican Unidad de Inversion (UDI)
MYR	4.087 Malaysian Ringgit
MZN	63.19 Metical
NAD	16.6557 Namibia Dollar
NGN	1365.04 Naira
NIO	36.6 Cordoba Oro
NOK	9.5854 Norwegian Krone
NPR	153.46 Nepalese Rupee
NZD	1.725 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.4005 Nuevo Sol
PGK	4.3917 Kina
PHP	61.373 Philippine Peso
PKR	277.5 Pakistan Rupee
PLN	3.7707 Zloty
PYG	5964.91 Guarani
QAR	3.6455 Qatari Rial
RON	4.5652 Leu
RSD	102.28 Serbian Dinar
RUB	79.8455 Russian Ruble
RWF	1460.1 Rwanda Franc
SAR	3.7543 Saudi Riyal
SBD	7.8125 Solomon Islands Dollar
SCR	13.6861 Seychelles Rupee
SDG	598.5502 Sudanese Pound
SEK	9.6428 Swedish Krona
SGD	1.2887 Singapore Dollar
SHP	0.7489 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

31 July 2026

SRD	37.756 Surinam Dollar
SSP	4932.1386 South Sudanese Pound
STD	21005 Dobra
SVC	8.7411 El Salvador Colon
SYP	121.5 Syrian Pound
SZL	16.6503 Lilangeni
THB	33.48 Baht
TJS	9.2 Somoni
TMT	3.495 New Manat
TND	2.9505 Tunisian Dinar
TOP	2.3408 Pa'anga
TRY	47.3764 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	32.345 New Taiwan Dollar
TZS	2602 Tanzanian Shilling
UAH	44.8801 Hryvnia
UGX	3752.57 Uganda Shilling
USD	1 US Dollar
UYU	40.12 Peso Uruguayo
UZS	12007.9 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26321 Dong
VUV	117.6 Vatu
WST	2.6781 Tala
XAF	574.1 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	572.36 CFA Franc BCEAO
XPF	103.71 CFP Franc
YER	238.19 Yemeni Rial
ZAR	16.6446 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 27 July 2026 to 31 July 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	266,624.79	360,475.19	627,099.98
Total	266,624.79	360,475.19	627,099.98

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	48,711	79,198	127,909
Total	48,711	79,198	127,909

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	29,793.65	50,201.48	77,074.59	245,464.49	4,267.11	12,103.63	186,343.82	21,851.21	627,099.98
Total	29,793.65	50,201.48	77,074.59	245,464.49	4,267.11	12,103.63	186,343.82	21,851.21	627,099.98

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,332	9,885	23,163	51,392	1,043	4,817	35,479	799	127,909
Total	1,332	9,885	23,163	51,392	1,043	4,817	35,479	799	127,909

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	561,606.55	44,026.90	12,137.47	4,284.39	3,827.42	1,155.01	62.24	627,099.98
Total	561,606.55	44,026.90	12,137.47	4,284.39	3,827.42	1,155.01	62.24	627,099.98

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	124,522	2,243	535	279	252	70	9	127,909
Total	124,522	2,243	535	279	252	70	9	127,909

Interest Rate Turnover

Turnover for the period: 27 July 2026 to 31 July 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,859.09	2,498.93	7,358.03
Floating vs. Fixed	675,629.04	174,314.43	849,943.46
Overnight Index Swap	921,134.11	239,458.04	1,160,592.16
Total	1,601,622.25	416,271.40	2,017,893.65

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	99	40	139
Floating vs. Fixed	14,092	3,851	17,943
Overnight Index Swap	9,931	1,528	11,459
Total	24,121	5,419	29,540

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	2,971.92	4,386.11	7,358.03
Floating vs. Fixed	178,030.92	183,931.15	1,249.86	0.00	13,135.92	202,238.95	271,356.66	849,943.46
Overnight Index Swap	427,615.11	2,034.39	7,736.31	4,044.62	395,518.14	0.00	323,643.59	1,160,592.16
Total	605,646.03	185,965.54	8,986.17	4,044.62	408,654.06	205,210.87	599,386.35	2,017,893.65

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	83	56	139
Floating vs. Fixed	324	4,483	106	0	22	5,133	7,876	17,943
Overnight Index Swap	4,299	40	52	153	1,595	0	5,321	11,459
Total	4,623	4,522	158	153	1,617	5,216	13,252	29,540

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	2,666.14	1,186.06	1,932.79	1,436.96	136.08	0.00	0.00	7,358.03
Floating vs. Fixed	388,290.47	141,291.48	205,415.76	97,596.29	16,481.72	364.22	503.51	849,943.46
Overnight Index Swap	770,389.90	125,325.37	142,288.64	83,501.97	26,135.85	3,905.63	9,044.79	1,160,592.16
Total	1,161,346.51	267,802.91	349,637.20	182,535.23	42,753.66	4,269.85	9,548.30	2,017,893.65

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	29	32	43	30	5	0	0	139
Floating vs. Fixed	2,588	2,273	5,816	5,908	1,243	50	65	17,943
Overnight Index Swap	1,631	1,348	3,270	3,516	1,157	110	428	11,459
Total	4,248	3,653	9,129	9,454	2,405	160	493	29,540