

Foreign Exchange Position

Positions as at: 07 August 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	624,797.06	1,673,462.88	2,298,259.94
Total	624,797.06	1,673,462.88	2,298,259.94

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	94,420	378,157	472,577
Total	94,420	378,157	472,577

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	147,465.93	92,711.94	293,202.39	972,302.63	15,938.72	47,992.04	678,174.71	50,471.58	2,298,259.94
Total	147,465.93	92,711.94	293,202.39	972,302.63	15,938.72	47,992.04	678,174.71	50,471.58	2,298,259.94

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,961	36,337	76,074	182,904	4,792	18,770	141,551	5,190	472,577
Total	6,961	36,337	76,074	182,904	4,792	18,770	141,551	5,190	472,577

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	1,832,239.36	262,155.39	98,335.98	65,377.74	26,712.73	12,130.34	1,308.40	2,298,259.94
Total	1,832,239.36	262,155.39	98,335.98	65,377.74	26,712.73	12,130.34	1,308.40	2,298,259.94

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	443,894	15,847	5,537	3,866	2,350	1,001	83	472,577
Total	443,894	15,847	5,537	3,866	2,350	1,001	83	472,577

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	65.68	Afghani
ALL	80.4	Lek
AMD	365.14	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.584	Kwanza
ARS	1496	Argentine Peso
AUD	1.4166	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6926	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	123.6	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2976.79	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

07 August 2026

BND	1.2808	Brunei Dollar
BOB	12.02	Boliviano
BRL	5.1203	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.1175	Ngultrum
BWP	13.8889	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4008	Canadian Dollar
CDF	2280	Congolese Franc
CHF	0.8068	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	913.01	Chilean Peso
CNY	6.7497	Yuan Renminbi
COP	3176	Colombian Peso
COU	0.1301	Unidad de Valor Real
CRC	449.84	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.43	Cape Verde Escudo
CZK	20.919	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4701	Danish Krone
DOP	58.08	Dominican Peso
DZD	132.542	Algerian Dinar
EGP	49.75	Egyptian Pound
ERN	15	Nakfa
ETB	159.967	Ethiopian Birr
EUR	0.8654	Euro
FJD	2.1834	Fiji Dollar
FKP	0.7423	Falkland Islands Pound
GBP	0.7424	Pound Sterling
GEL	2.585	Lari
GHS	11.7	Cedi
GIP	0.7423	Gibraltar Pound
GMD	74.4	Dalasi
GNF	8768	Guinea Franc
GTQ	7.62	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8438	Hong Kong Dollar
HNL	26.7562	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.45	Gourde
HUF	312.78	Forint
IDR	17925	Rupiah
ILS	3.0055	New Israeli Sheqel
INR	95.11	Indian Rupee

Foreign Exchange Position

Positions as at:	07 August 2026
IQD	1309.55 Iraqi Dinar
IRR	1374055 Iranian Rial
ISK	122.59 Iceland Krona
JMD	157.61 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	157.74 Yen
KES	129.25 Kenyan Shilling
KGS	87.45 Som
KHR	4048 Riel
KMF	426.04 Comoro Franc
KPW	130 North Korean Won
KRW	1421.09 Won
KWD	0.307 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	469.72 Tenge
LAK	22487 Kip
LBP	89500 Lebanese Pound
LKR	335.55 Sri Lanka Rupee
LRD	178 Liberian Dollar
LSL	16.3193 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	6.3489 Libyan Dinar
MAD	9.3081 Moroccan Dirham
MDL	17.27 Moldovan Leu
MGA	4303.58 Malagasy Ariary
MKD	53.07 Denar
MMK	2093.7 Kyat
MNT	3594 Tugrik
MOP	8.079 Pataca
MRO	356 Ouguiya
MUR	46.83 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.21 Mexican Peso
MXV	1.9589 Mexican Unidad de Inversion (UDI)
MYR	4.09 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.3193 Namibia Dollar
NGN	1359.03 Naira
NIO	36.6 Cordoba Oro
NOK	9.5199 Norwegian Krone
NPR	152.19 Nepalese Rupee
NZD	1.6984 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3853 Nuevo Sol

Foreign Exchange Position

Positions as at:		07 August 2026
PGK	4.2535	Kina
PHP	60.684	Philippine Peso
PKR	277.3	Pakistan Rupee
PLN	3.7215	Zloty
PYG	5947.2	Guarani
QAR	3.6455	Qatari Rial
RON	4.5382	Leu
RSD	101.48	Serbian Dinar
RUB	80.9705	Russian Ruble
RWF	1463.84	Rwanda Franc
SAR	3.7555	Saudi Riyal
SBD	7.8003	Solomon Islands Dollar
SCR	14.3593	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.4842	Swedish Krona
SGD	1.2808	Singapore Dollar
SHP	0.743	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.4	Surinam Dollar
SSP	5012.6468	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.52	Syrian Pound
SZL	16.3193	Lilangeni
THB	33.11	Baht
TJS	9.22	Somoni
TMT	3.495	New Manat
TND	2.9008	Tunisian Dinar
TOP	2.3288	Pa'anga
TRY	47.5677	Turkish Lira
TTD	6.7149	Trinidad and Tobago Dollar
TWD	32.262	New Taiwan Dollar
TZS	2635	Tanzanian Shilling
UAH	44.699	Hryvnia
UGX	3727.48	Uganda Shilling
USD	1	US Dollar
UYU	40.26	Peso Uruguayo
UZS	11881.72	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26249	Dong
VUV	116.8	Vatu
WST	2.656	Tala
XAF	567.68	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	565	CFA Franc BCEAO
XPF	102.97	CFP Franc

Foreign Exchange Position

Positions as at: 07 August 2026

YER	238.08	Yemeni Rial
ZAR	16.313	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 07 August 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	650,039.72	68,741.67	718,781.39
Floating vs. Fixed	12,119,824.03	2,471,248.62	14,591,072.65
Overnight Index Swap	8,374,111.92	2,429,824.07	10,803,935.99
Total	21,143,975.67	4,969,814.35	26,113,790.02

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,837	1,323	13,160
Floating vs. Fixed	306,142	83,157	389,299
Overnight Index Swap	223,420	45,416	268,836
Total	541,399	129,896	671,295

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	33,577.32	309.81	1,153.25	12.05	25,187.76	183,243.68	475,297.52	718,781.39
Floating vs. Fixed	735,471.23	6,403,066.50	141,920.36	6,265.54	204,596.25	2,785,534.30	4,314,218.46	14,591,072.65
Overnight Index Swap	5,662,631.88	45,218.88	151,244.56	181,673.17	2,230,335.56	2,039.38	2,530,792.56	10,803,935.99
Total	6,431,680.43	6,448,595.19	294,318.17	187,950.76	2,460,119.57	2,970,817.36	7,320,308.55	26,113,790.02

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	807	5	44	2	588	5,392	6,323	13,160
Floating vs. Fixed	18,516	145,708	5,021	134	2,103	91,118	126,701	389,299
Overnight Index Swap	148,251	1,033	2,152	3,215	31,861	100	82,227	268,836
Total	167,573	146,745	7,216	3,351	34,551	96,610	215,250	671,295

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	254,388.57	173,256.99	191,427.14	73,762.72	14,660.58	6,189.27	5,096.12	718,781.39
Floating vs. Fixed	6,142,812.35	2,768,192.07	4,513,066.86	975,438.02	100,475.55	36,809.61	54,278.19	14,591,072.65
Overnight Index Swap	5,128,558.67	1,719,515.41	2,266,321.46	1,142,247.54	191,902.84	181,586.59	173,803.49	10,803,935.99
Total	11,525,759.59	4,660,964.47	6,970,815.46	2,191,448.28	307,038.96	224,585.46	233,177.80	26,113,790.02

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	3,320	3,014	3,819	1,882	589	288	249	13,160
Floating vs. Fixed	91,373	67,713	160,428	58,145	6,659	2,376	2,605	389,299
Overnight Index Swap	53,926	41,816	93,674	54,664	8,313	6,569	9,876	268,836
Total	148,619	112,543	257,921	114,691	15,561	9,232	12,730	671,295

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at: 07 August 2026

AFN	65.68	Afghani
ALL	80.4	Lek
AMD	365.14	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.584	Kwanza
ARS	1496	Argentine Peso
AUD	1.4166	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6926	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	123.6	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2976.79	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.2808	Brunei Dollar
BOB	12.02	Boliviano
BRL	5.1203	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.1175	Ngultrum
BWP	13.8889	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.4008	Canadian Dollar
CDF	2280	Congolese Franc
CHF	0.8068	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	913.01	Chilean Peso
CNY	6.7497	Yuan Renminbi
COP	3176	Colombian Peso
COU	0.1301	Unidad de Valor Real
CRC	449.84	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.43	Cape Verde Escudo
CZK	20.919	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4701	Danish Krone
DOP	58.08	Dominican Peso
DZD	132.542	Algerian Dinar
EGP	49.75	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at: 07 August 2026

ETB	159.967	Ethiopian Birr
EUR	0.8654	Euro
FJD	2.1834	Fiji Dollar
FKP	0.7423	Falkland Islands Pound
GBP	0.7424	Pound Sterling
GEL	2.585	Lari
GHS	11.7	Cedi
GIP	0.7423	Gibraltar Pound
GMD	74.4	Dalasi
GNF	8768	Guinea Franc
GTQ	7.62	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8438	Hong Kong Dollar
HNL	26.7562	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.45	Gourde
HUF	312.78	Forint
IDR	17925	Rupiah
ILS	3.0055	New Israeli Sheqel
INR	95.11	Indian Rupee
IQD	1309.55	Iraqi Dinar
IRR	1374055	Iranian Rial
ISK	122.59	Iceland Krona
JMD	157.61	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	157.74	Yen
KES	129.25	Kenyan Shilling
KGS	87.45	Som
KHR	4048	Riel
KMF	426.04	Comoro Franc
KPW	130	North Korean Won
KRW	1421.09	Won
KWD	0.307	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	469.72	Tenge
LAK	22487	Kip
LBP	89500	Lebanese Pound
LKR	335.55	Sri Lanka Rupee
LRD	178	Liberian Dollar
LSL	16.3193	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3489	Libyan Dinar

Interest Rate Position

Positions as at: 07 August 2026

MAD	9.3081 Moroccan Dirham
MDL	17.27 Moldovan Leu
MGA	4303.58 Malagasy Ariary
MKD	53.07 Denar
MMK	2093.7 Kyat
MNT	3594 Tugrik
MOP	8.079 Pataca
MRO	356 Ouguiya
MUR	46.83 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.21 Mexican Peso
MXV	1.9589 Mexican Unidad de Inversion (UDI)
MYR	4.09 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.3193 Namibia Dollar
NGN	1359.03 Naira
NIO	36.6 Cordoba Oro
NOK	9.5199 Norwegian Krone
NPR	152.19 Nepalese Rupee
NZD	1.6984 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3853 Nuevo Sol
PGK	4.2535 Kina
PHP	60.684 Philippine Peso
PKR	277.3 Pakistan Rupee
PLN	3.7215 Zloty
PYG	5947.2 Guarani
QAR	3.6455 Qatari Rial
RON	4.5382 Leu
RSD	101.48 Serbian Dinar
RUB	80.9705 Russian Ruble
RWF	1463.84 Rwanda Franc
SAR	3.7555 Saudi Riyal
SBD	7.8003 Solomon Islands Dollar
SCR	14.3593 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.4842 Swedish Krona
SGD	1.2808 Singapore Dollar
SHP	0.743 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

07 August 2026

SRD	37.4	Surinam Dollar
SSP	5012.6468	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.52	Syrian Pound
SZL	16.3193	Lilangeni
THB	33.11	Baht
TJS	9.22	Somoni
TMT	3.495	New Manat
TND	2.9008	Tunisian Dinar
TOP	2.3288	Pa'anga
TRY	47.5677	Turkish Lira
TTD	6.7149	Trinidad and Tobago Dollar
TWD	32.262	New Taiwan Dollar
TZS	2635	Tanzanian Shilling
UAH	44.699	Hryvnia
UGX	3727.48	Uganda Shilling
USD	1	US Dollar
UYU	40.26	Peso Uruguayo
UZS	11881.72	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26249	Dong
VUV	116.8	Vatu
WST	2.656	Tala
XAF	567.68	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	565	CFA Franc BCEAO
XPF	102.97	CFP Franc
YER	238.08	Yemeni Rial
ZAR	16.313	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 03 August 2026 to 07 August 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	240,813.84	287,613.93	528,427.77
Total	240,813.84	287,613.93	528,427.77

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,080	74,148	119,228
Total	45,080	74,148	119,228

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	28,204.38	18,882.01	61,761.08	161,123.17	3,431.82	12,491.50	237,374.70	5,159.12	528,427.77
Total	28,204.38	18,882.01	61,761.08	161,123.17	3,431.82	12,491.50	237,374.70	5,159.12	528,427.77

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,773	7,688	21,277	40,401	749	4,521	42,044	777	119,228
Total	1,773	7,688	21,277	40,401	749	4,521	42,044	777	119,228

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	459,514.50	43,902.81	13,139.33	4,376.37	7,049.63	435.13	10.00	528,427.77
Total	459,514.50	43,902.81	13,139.33	4,376.37	7,049.63	435.13	10.00	528,427.77

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	115,685	2,352	546	229	379	37	1	119,228
Total	115,685	2,352	546	229	379	37	1	119,228

Interest Rate Turnover

Turnover for the period: 03 August 2026 to 07 August 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,975.84	2,506.20	16,482.04
Floating vs. Fixed	840,312.68	151,794.23	992,106.92
Overnight Index Swap	1,422,102.54	399,732.57	1,821,835.11
Total	2,276,391.06	554,033.00	2,830,424.06

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	75	22	97
Floating vs. Fixed	15,092	3,615	18,707
Overnight Index Swap	22,070	6,092	28,162
Total	37,236	9,729	46,965

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	743.01	15,739.02	16,482.04
Floating vs. Fixed	173,837.23	227,896.99	2,627.65	0.00	72,079.74	243,207.68	272,457.63	992,106.92
Overnight Index Swap	297,487.30	2,834.15	34,208.87	5,982.45	278,557.41	12.75	1,202,752.18	1,821,835.11
Total	471,324.53	230,731.14	36,836.52	5,982.45	350,637.15	243,963.45	1,490,948.83	2,830,424.06

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	15	82	97
Floating vs. Fixed	247	5,736	85	0	53	5,129	7,458	18,707
Overnight Index Swap	3,727	42	104	61	1,359	2	22,868	28,162
Total	3,973	5,778	189	61	1,412	5,146	30,407	46,965

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	10,599.10	523.59	3,920.88	1,386.29	52.17	0.00	0.00	16,482.04
Floating vs. Fixed	499,422.70	163,115.59	214,769.38	95,481.94	17,266.36	1,067.95	983.00	992,106.92
Overnight Index Swap	856,082.22	339,350.79	369,949.66	192,348.76	46,916.07	10,046.08	7,141.53	1,821,835.11
Total	1,366,104.02	502,989.97	588,639.92	289,216.99	64,234.60	11,114.04	8,124.53	2,830,424.06

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	35	7	32	21	3	0	0	97
Floating vs. Fixed	3,048	2,205	6,592	5,518	1,182	92	71	18,707
Overnight Index Swap	3,557	3,925	9,830	8,261	1,679	502	411	28,162
Total	6,640	6,136	16,453	13,799	2,864	593	482	46,965