

Foreign Exchange Position

Positions as at: 14 August 2026

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	645,551.71	1,731,609.04	2,377,160.75
Total	645,551.71	1,731,609.04	2,377,160.75

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	93,189	372,417	465,606
Total	93,189	372,417	465,606

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	148,303.56	94,177.20	294,520.16	1,009,979.56	14,893.26	48,863.10	706,536.33	59,887.57	2,377,160.75
Total	148,303.56	94,177.20	294,520.16	1,009,979.56	14,893.26	48,863.10	706,536.33	59,887.57	2,377,160.75

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,006	35,773	77,762	172,309	4,852	19,227	143,144	5,535	465,606
Total	7,006	35,773	77,762	172,309	4,852	19,227	143,144	5,535	465,606

By Product and Residual Maturity

Outstanding Notional (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	1,897,715.76	273,245.31	101,382.76	65,263.11	26,104.38	12,142.02	1,307.41	2,377,160.75
Total	1,897,715.76	273,245.31	101,382.76	65,263.11	26,104.38	12,142.02	1,307.41	2,377,160.75

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	436,509	16,086	5,660	3,911	2,349	1,008	83	465,606
Total	436,509	16,086	5,660	3,911	2,349	1,008	83	465,606

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	64.88	Afghani
ALL	80.25	Lek
AMD	364.91	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1492.25	Argentine Peso
AUD	1.4156	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6968	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	123	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2977.81	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

14 August 2026

BND	1.2802	Brunei Dollar
BOB	11.65	Boliviano
BRL	5.1779	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.33	Ngultrum
BWP	14.0449	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3939	Canadian Dollar
CDF	2280	Congolese Franc
CHF	0.8133	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	914.46	Chilean Peso
CNY	6.7433	Yuan Renminbi
COP	3140.5	Colombian Peso
COU	0.1337	Unidad de Valor Real
CRC	445.92	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.67	Cape Verde Escudo
CZK	21.012	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4861	Danish Krone
DOP	58.34	Dominican Peso
DZD	132.6185	Algerian Dinar
EGP	50.17	Egyptian Pound
ERN	15	Nakfa
ETB	160.1533	Ethiopian Birr
EUR	0.8675	Euro
FJD	2.1915	Fiji Dollar
FKP	0.7411	Falkland Islands Pound
GBP	0.7408	Pound Sterling
GEL	2.587	Lari
GHS	11.15	Cedi
GIP	0.741	Gibraltar Pound
GMD	74.55	Dalasi
GNF	8769	Guinea Franc
GTQ	7.618	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.8468	Hong Kong Dollar
HNL	26.7682	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	316.11	Forint
IDR	17865	Rupiah
ILS	2.9827	New Israeli Sheqel
INR	95.33	Indian Rupee

Foreign Exchange Position

Positions as at:	14 August 2026
IQD	1309.5 Iraqi Dinar
IRR	1374055 Iranian Rial
ISK	123.06 Iceland Krona
JMD	157.31 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	159.41 Yen
KES	129.1 Kenyan Shilling
KGS	87.45 Som
KHR	4041 Riel
KMF	425.96 Comoro Franc
KPW	130 North Korean Won
KRW	1417.99 Won
KWD	0.3072 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	465.21 Tenge
LAK	22454 Kip
LBP	89500 Lebanese Pound
LKR	334.05 Sri Lanka Rupee
LRD	180 Liberian Dollar
LSL	16.1242 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	6.3665 Libyan Dinar
MAD	9.2966 Moroccan Dirham
MDL	17.17 Moldovan Leu
MGA	4307.47 Malagasy Ariary
MKD	53.04 Denar
MMK	2093.7 Kyat
MNT	3595 Tugrik
MOP	8.083 Pataca
MRO	356 Ouguiya
MUR	46.92 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.05 Mexican Peso
MXV	1.9364 Mexican Unidad de Inversion (UDI)
MYR	4.083 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.143 Namibia Dollar
NGN	1361.38 Naira
NIO	36.6 Cordoba Oro
NOK	9.4874 Norwegian Krone
NPR	152.53 Nepalese Rupee
NZD	1.7068 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3588 Nuevo Sol

Foreign Exchange Position

Positions as at:	14 August 2026
PGK	4.2589 Kina
PHP	61.212 Philippine Peso
PKR	277.3 Pakistan Rupee
PLN	3.7321 Zloty
PYG	5964.97 Guarani
QAR	3.6455 Qatari Rial
RON	4.5437 Leu
RSD	101.72 Serbian Dinar
RUB	82.7 Russian Ruble
RWF	1465 Rwanda Franc
SAR	3.7544 Saudi Riyal
SBD	7.734 Solomon Islands Dollar
SCR	13.9161 Seychelles Rupee
SDG	598.5502 Sudanese Pound
SEK	9.5748 Swedish Krona
SGD	1.2802 Singapore Dollar
SHP	0.7415 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling
SRD	37.555 Surinam Dollar
SSP	5578.0641 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	121.5 Syrian Pound
SZL	16.1273 Lilangeni
THB	33.09 Baht
TJS	9.2 Somoni
TMT	3.495 New Manat
TND	2.936 Tunisian Dinar
TOP	2.301 Pa'anga
TRY	47.7592 Turkish Lira
TTD	6.7362 Trinidad and Tobago Dollar
TWD	32.217 New Taiwan Dollar
TZS	2635 Tanzanian Shilling
UAH	44.7054 Hryvnia
UGX	3705.38 Uganda Shilling
USD	1 US Dollar
UYU	40 Peso Uruguayo
UZS	11928 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26049 Dong
VUV	116.6 Vatu
WST	2.6261 Tala
XAF	569.06 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	565 CFA Franc BCEAO
XPF	103.23 CFP Franc

Foreign Exchange Position

Positions as at: 14 August 2026

YER	236.89	Yemeni Rial
ZAR	16.1439	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 14 August 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	643,580.20	68,740.46	712,320.66
Floating vs. Fixed	11,592,459.16	2,478,438.49	14,070,897.65
Overnight Index Swap	7,643,705.70	2,287,945.00	9,931,650.70
Total	19,879,745.06	4,835,123.95	24,714,869.01

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,684	1,320	13,004
Floating vs. Fixed	295,922	83,276	379,198
Overnight Index Swap	212,421	42,553	254,974
Total	520,026	127,149	647,175

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	33,457.37	310.10	1,092.83	12.08	24,911.34	177,297.17	475,239.78	712,320.66
Floating vs. Fixed	753,048.71	6,339,697.48	114,722.34	6,279.07	228,695.76	2,630,966.04	3,997,488.25	14,070,897.65
Overnight Index Swap	5,168,804.01	45,860.92	74,847.34	162,348.75	2,086,972.83	2,071.10	2,390,745.75	9,931,650.70
Total	5,955,310.08	6,385,868.50	190,662.50	168,639.90	2,340,579.93	2,810,334.31	6,863,473.78	24,714,869.01

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	804	5	43	2	587	5,229	6,334	13,004
Floating vs. Fixed	18,566	144,268	4,017	134	2,137	88,617	121,459	379,198
Overnight Index Swap	141,240	1,048	1,981	2,587	29,083	103	78,934	254,974
Total	160,609	145,321	6,040	2,723	31,807	93,949	206,727	647,175

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	256,145.33	164,408.48	192,185.29	73,317.86	14,975.35	6,190.99	5,097.37	712,320.66
Floating vs. Fixed	5,976,715.00	2,629,356.15	4,361,319.54	921,332.48	95,389.14	35,442.54	51,342.80	14,070,897.65
Overnight Index Swap	4,736,242.84	1,539,999.36	2,095,305.47	1,064,311.45	171,272.52	170,567.24	153,951.82	9,931,650.70
Total	10,969,103.17	4,333,763.98	6,648,810.30	2,058,961.79	281,637.00	212,200.77	210,392.00	24,714,869.01

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	3,346	2,829	3,827	1,869	596	288	249	13,004
Floating vs. Fixed	89,448	65,638	156,836	56,263	6,404	2,314	2,296	379,198
Overnight Index Swap	51,191	39,682	89,860	51,631	7,663	6,124	8,825	254,974
Total	143,985	108,149	250,523	109,762	14,662	8,725	11,370	647,175

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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ALL	80.25	Lek
AMD	364.91	Armenian Dram
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KZT	465.21	Tenge
LAK	22454	Kip
LBP	89500	Lebanese Pound
LKR	334.05	Sri Lanka Rupee
LRD	180	Liberian Dollar
LSL	16.1242	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3665	Libyan Dinar

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MAD	9.2966 Moroccan Dirham
MDL	17.17 Moldovan Leu
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MKD	53.04 Denar
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MNT	3595 Tugrik
MOP	8.083 Pataca
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MUR	46.92 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.05 Mexican Peso
MXV	1.9364 Mexican Unidad de Inversion (UDI)
MYR	4.083 Malaysian Ringgit
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PAB	1 Balboa
PEN	3.3588 Nuevo Sol
PGK	4.2589 Kina
PHP	61.212 Philippine Peso
PKR	277.3 Pakistan Rupee
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PYG	5964.97 Guarani
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RUB	82.7 Russian Ruble
RWF	1465 Rwanda Franc
SAR	3.7544 Saudi Riyal
SBD	7.734 Solomon Islands Dollar
SCR	13.9161 Seychelles Rupee
SDG	598.5502 Sudanese Pound
SEK	9.5748 Swedish Krona
SGD	1.2802 Singapore Dollar
SHP	0.7415 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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SRD	37.555 Surinam Dollar
SSP	5578.0641 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	121.5 Syrian Pound
SZL	16.1273 Lilangeni
THB	33.09 Baht
TJS	9.2 Somoni
TMT	3.495 New Manat
TND	2.936 Tunisian Dinar
TOP	2.301 Pa'anga
TRY	47.7592 Turkish Lira
TTD	6.7362 Trinidad and Tobago Dollar
TWD	32.217 New Taiwan Dollar
TZS	2635 Tanzanian Shilling
UAH	44.7054 Hryvnia
UGX	3705.38 Uganda Shilling
USD	1 US Dollar
UYU	40 Peso Uruguayo
UZS	11928 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26049 Dong
VUV	116.6 Vatu
WST	2.6261 Tala
XAF	569.06 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	565 CFA Franc BCEAO
XPF	103.23 CFP Franc
YER	236.89 Yemeni Rial
ZAR	16.1439 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 10 August 2026 to 14 August 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	228,221.29	292,550.60	520,771.89
Total	228,221.29	292,550.60	520,771.89

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	35,810	55,156	90,966
Total	35,810	55,156	90,966

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	16,627.23	21,586.18	53,234.81	203,611.35	3,258.94	10,564.11	192,924.54	18,964.73	520,771.89
Total	16,627.23	21,586.18	53,234.81	203,611.35	3,258.94	10,564.11	192,924.54	18,964.73	520,771.89

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	871	6,069	16,308	31,750	713	4,000	30,586	671	90,966
Total	871	6,069	16,308	31,750	713	4,000	30,586	671	90,966

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	463,320.65	39,049.22	10,143.96	2,843.66	5,272.14	142.26	0.00	520,771.89
Total	463,320.65	39,049.22	10,143.96	2,843.66	5,272.14	142.26	0.00	520,771.89

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	88,583	1,484	380	191	308	22	0	90,966
Total	88,583	1,484	380	191	308	22	0	90,966

Interest Rate Turnover

Turnover for the period: 10 August 2026 to 14 August 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,654.70	1,470.54	7,125.23
Floating vs. Fixed	653,997.03	146,963.55	800,960.58
Overnight Index Swap	684,693.15	141,807.88	826,501.03
Total	1,344,344.87	290,241.97	1,634,586.84

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	79	26	105
Floating vs. Fixed	15,103	3,423	18,526
Overnight Index Swap	9,083	1,179	10,262
Total	24,265	4,628	28,893

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	13.05	0.00	0.00	0.00	0.00	917.71	6,194.47	7,125.23
Floating vs. Fixed	68,694.25	205,397.02	1,236.04	0.00	39,873.49	193,658.57	292,101.21	800,960.58
Overnight Index Swap	233,756.36	4,356.71	3,647.94	896.87	206,951.94	64.99	376,826.22	826,501.03
Total	302,463.66	209,753.72	4,883.98	896.87	246,825.43	194,641.28	675,121.90	1,634,586.84

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1	0	0	0	0	20	84	105
Floating vs. Fixed	309	4,731	48	0	59	5,531	7,849	18,526
Overnight Index Swap	3,035	57	34	24	2,019	6	5,088	10,262
Total	3,345	4,788	82	24	2,078	5,557	13,021	28,893

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	20.63	994.09	3,320.86	1,623.15	1,166.50	0.00	0.00	7,125.23
Floating vs. Fixed	386,273.46	123,864.94	174,017.24	96,676.43	19,657.00	140.41	331.10	800,960.58
Overnight Index Swap	428,120.66	138,354.15	148,986.69	74,850.61	27,554.30	2,200.17	6,434.46	826,501.03
Total	814,414.75	263,213.18	326,324.79	173,150.19	48,377.79	2,340.58	6,765.55	1,634,586.84

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	1	6	43	23	33	0	0	105
Floating vs. Fixed	2,640	1,787	6,402	6,158	1,429	41	70	18,526
Overnight Index Swap	1,253	1,368	3,185	2,833	1,068	103	455	10,262
Total	3,894	3,160	9,629	9,014	2,529	144	524	28,893