

Foreign Exchange Position

Positions as at: 21 August 2026

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	641,247.59	1,708,616.67	2,349,864.26
Total	641,247.59	1,708,616.67	2,349,864.26

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	91,493	369,973	461,466
Total	91,493	369,973	461,466

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	152,313.90	91,483.94	302,606.23	990,753.00	14,806.34	52,328.90	689,151.92	56,420.02	2,349,864.26
Total	152,313.90	91,483.94	302,606.23	990,753.00	14,806.34	52,328.90	689,151.92	56,420.02	2,349,864.26

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	7,147	35,158	80,088	165,077	4,698	20,615	142,982	5,702	461,466
Total	7,147	35,158	80,088	165,077	4,698	20,615	142,982	5,702	461,466

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	1,857,791.14	281,603.59	104,230.14	67,065.71	25,851.65	11,998.20	1,323.82	2,349,864.26
Total	1,857,791.14	281,603.59	104,230.14	67,065.71	25,851.65	11,998.20	1,323.82	2,349,864.26

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	431,447	16,636	5,920	3,962	2,415	1,001	85	461,466
Total	431,447	16,636	5,920	3,962	2,415	1,001	85	461,466

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	64.89	Afghani
ALL	78.8	Lek
AMD	363.96	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.799	Kwanza
ARS	1497	Argentine Peso
AUD	1.4031	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6747	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.1	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2978.83	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

21 August 2026

BND	1.2708	Brunei Dollar
BOB	11.46	Boliviano
BRL	5.1749	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.7525	Ngultrum
BWP	12.7714	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3806	Canadian Dollar
CDF	2285	Congolese Franc
CHF	0.7973	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	920.75	Chilean Peso
CNY	6.7295	Yuan Renminbi
COP	3049.41	Colombian Peso
COU	0.1347	Unidad de Valor Real
CRC	444.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.85	Cape Verde Escudo
CZK	20.689	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4013	Danish Krone
DOP	58.75	Dominican Peso
DZD	132.5707	Algerian Dinar
EGP	50.6	Egyptian Pound
ERN	15	Nakfa
ETB	161.0118	Ethiopian Birr
EUR	0.8562	Euro
FJD	2.1725	Fiji Dollar
FKP	0.7356	Falkland Islands Pound
GBP	0.7347	Pound Sterling
GEL	2.576	Lari
GHS	11	Cedi
GIP	0.7356	Gibraltar Pound
GMD	74.6	Dalasi
GNF	8773	Guinea Franc
GTQ	7.621	Quetzal
GYD	207.79	Guyana Dollar
HKD	7.841	Hong Kong Dollar
HNL	26.807	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.45	Gourde
HUF	311.19	Forint
IDR	17825	Rupiah
ILS	2.9719	New Israeli Sheqel
INR	95.7525	Indian Rupee

Foreign Exchange Position

Positions as at:	21 August 2026
IQD	1309.52 Iraqi Dinar
IRR	1374050 Iranian Rial
ISK	121.64 Iceland Krona
JMD	157.31 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	158.16 Yen
KES	129.4 Kenyan Shilling
KGS	87.45 Som
KHR	4038 Riel
KMF	422.64 Comoro Franc
KPW	130 North Korean Won
KRW	1387.97 Won
KWD	0.3071 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	461.15 Tenge
LAK	22419 Kip
LBP	89500 Lebanese Pound
LKR	331.05 Sri Lanka Rupee
LRD	180 Liberian Dollar
LSL	16.0976 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	6.3523 Libyan Dinar
MAD	9.2497 Moroccan Dirham
MDL	17.08 Moldovan Leu
MGA	4290.79 Malagasy Ariary
MKD	52.77 Denar
MMK	2093.7 Kyat
MNT	3595 Tugrik
MOP	8.076 Pataca
MRO	356 Ouguiya
MUR	46.83 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	16.9391 Mexican Peso
MXV	1.9244 Mexican Unidad de Inversion (UDI)
MYR	4.053 Malaysian Ringgit
MZN	63.22 Metical
NAD	16.0976 Namibia Dollar
NGN	1348.67 Naira
NIO	36.6 Cordoba Oro
NOK	9.3248 Norwegian Krone
NPR	153.2 Nepalese Rupee
NZD	1.6846 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3667 Nuevo Sol

Foreign Exchange Position

Positions as at:

21 August 2026

PGK	4.4111	Kina
PHP	61.779	Philippine Peso
PKR	277.22	Pakistan Rupee
PLN	3.6927	Zloty
PYG	6018.6	Guarani
QAR	3.6414	Qatari Rial
RON	4.4882	Leu
RSD	100.39	Serbian Dinar
RUB	84.95	Russian Ruble
RWF	1464.83	Rwanda Franc
SAR	3.7546	Saudi Riyal
SBD	7.7882	Solomon Islands Dollar
SCR	14.4338	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.4346	Swedish Krona
SGD	1.2711	Singapore Dollar
SHP	0.7354	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.64	Surinam Dollar
SSP	5585.3429	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	121.52	Syrian Pound
SZL	16.0853	Lilangeni
THB	32.91	Baht
TJS	9.2	Somoni
TMT	3.495	New Manat
TND	2.8848	Tunisian Dinar
TOP	2.2983	Pa'anga
TRY	47.9261	Turkish Lira
TTD	6.7286	Trinidad and Tobago Dollar
TWD	31.84	New Taiwan Dollar
TZS	2620	Tanzanian Shilling
UAH	44.681	Hryvnia
UGX	3715.14	Uganda Shilling
USD	1	US Dollar
UYU	40.03	Peso Uruguayo
UZS	11789.88	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26179	Dong
VUV	116.47	Vatu
WST	2.656	Tala
XAF	563.41	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	562.25	CFA Franc BCEAO
XPF	101.88	CFP Franc

Foreign Exchange Position

Positions as at: 21 August 2026

YER	236.82	Yemeni Rial
ZAR	16.087	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 21 August 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	646,671.43	68,724.77	715,396.20
Floating vs. Fixed	11,951,352.39	2,656,120.74	14,607,473.13
Overnight Index Swap	7,824,406.02	2,301,285.73	10,125,691.75
Total	20,422,429.85	5,026,131.24	25,448,561.09

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,654	1,318	12,972
Floating vs. Fixed	298,155	87,570	385,725
Overnight Index Swap	214,525	42,722	257,247
Total	524,334	131,610	655,944

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	33,309.87	310.74	1,107.25	12.18	24,999.85	176,298.31	479,358.01	715,396.20
Floating vs. Fixed	823,436.10	6,428,070.63	116,710.13	10,779.28	255,746.07	2,641,837.11	4,330,893.81	14,607,473.13
Overnight Index Swap	5,256,080.60	46,017.38	76,174.08	164,096.41	2,153,071.24	2,066.25	2,428,185.79	10,125,691.75
Total	6,112,826.56	6,474,398.75	193,991.46	174,887.87	2,433,817.17	2,820,201.67	7,238,437.60	25,448,561.09

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	802	5	43	2	585	5,203	6,333	12,972
Floating vs. Fixed	18,225	143,860	4,063	143	2,164	88,631	128,639	385,725
Overnight Index Swap	142,588	1,051	2,005	2,621	29,481	102	79,401	257,247
Total	161,615	144,916	6,110	2,766	32,230	93,936	214,372	655,944

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	258,634.15	163,046.69	193,245.31	74,282.89	14,913.15	6,157.36	5,116.66	715,396.20
Floating vs. Fixed	6,298,030.11	2,681,846.03	4,444,991.34	985,232.71	106,604.86	38,758.55	52,009.53	14,607,473.13
Overnight Index Swap	4,824,767.80	1,592,949.94	2,128,378.95	1,075,802.76	177,067.25	171,318.45	155,406.61	10,125,691.75
Total	11,381,432.06	4,437,842.66	6,766,615.59	2,135,318.36	298,585.26	216,234.37	212,532.79	25,448,561.09

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	3,357	2,799	3,816	1,875	595	288	244	12,972
Floating vs. Fixed	90,404	66,320	158,239	58,825	6,971	2,634	2,333	385,725
Overnight Index Swap	51,398	40,158	90,637	52,040	7,928	6,158	8,931	257,247
Total	145,159	109,276	252,691	112,740	15,493	9,079	11,508	655,944

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

21 August 2026

AFN	64.89	Afghani
ALL	78.8	Lek
AMD	363.96	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.799	Kwanza
ARS	1497	Argentine Peso
AUD	1.4031	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6747	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.1	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2978.83	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.2708	Brunei Dollar
BOB	11.46	Boliviano
BRL	5.1749	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.7525	Ngultrum
BWP	12.7714	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3806	Canadian Dollar
CDF	2285	Congolese Franc
CHF	0.7973	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	920.75	Chilean Peso
CNY	6.7295	Yuan Renminbi
COP	3049.41	Colombian Peso
COU	0.1347	Unidad de Valor Real
CRC	444.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.85	Cape Verde Escudo
CZK	20.689	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4013	Danish Krone
DOP	58.75	Dominican Peso
DZD	132.5707	Algerian Dinar
EGP	50.6	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

21 August 2026

ETB	161.0118	Ethiopian Birr
EUR	0.8562	Euro
FJD	2.1725	Fiji Dollar
FKP	0.7356	Falkland Islands Pound
GBP	0.7347	Pound Sterling
GEL	2.576	Lari
GHS	11	Cedi
GIP	0.7356	Gibraltar Pound
GMD	74.6	Dalasi
GNF	8773	Guinea Franc
GTQ	7.621	Quetzal
GYD	207.79	Guyana Dollar
HKD	7.841	Hong Kong Dollar
HNL	26.807	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.45	Gourde
HUF	311.19	Forint
IDR	17825	Rupiah
ILS	2.9719	New Israeli Sheqel
INR	95.7525	Indian Rupee
IQD	1309.52	Iraqi Dinar
IRR	1374050	Iranian Rial
ISK	121.64	Iceland Krona
JMD	157.31	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	158.16	Yen
KES	129.4	Kenyan Shilling
KGS	87.45	Som
KHR	4038	Riel
KMF	422.64	Comoro Franc
KPW	130	North Korean Won
KRW	1387.97	Won
KWD	0.3071	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	461.15	Tenge
LAK	22419	Kip
LBP	89500	Lebanese Pound
LKR	331.05	Sri Lanka Rupee
LRD	180	Liberian Dollar
LSL	16.0976	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3523	Libyan Dinar

Interest Rate Position

Positions as at:

21 August 2026

MAD	9.2497 Moroccan Dirham
MDL	17.08 Moldovan Leu
MGA	4290.79 Malagasy Ariary
MKD	52.77 Denar
MMK	2093.7 Kyat
MNT	3595 Tugrik
MOP	8.076 Pataca
MRO	356 Ouguiya
MUR	46.83 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	16.9391 Mexican Peso
MXV	1.9244 Mexican Unidad de Inversion (UDI)
MYR	4.053 Malaysian Ringgit
MZN	63.22 Metical
NAD	16.0976 Namibia Dollar
NGN	1348.67 Naira
NIO	36.6 Cordoba Oro
NOK	9.3248 Norwegian Krone
NPR	153.2 Nepalese Rupee
NZD	1.6846 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3667 Nuevo Sol
PGK	4.4111 Kina
PHP	61.779 Philippine Peso
PKR	277.22 Pakistan Rupee
PLN	3.6927 Zloty
PYG	6018.6 Guarani
QAR	3.6414 Qatari Rial
RON	4.4882 Leu
RSD	100.39 Serbian Dinar
RUB	84.95 Russian Ruble
RWF	1464.83 Rwanda Franc
SAR	3.7546 Saudi Riyal
SBD	7.7882 Solomon Islands Dollar
SCR	14.4338 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.4346 Swedish Krona
SGD	1.2711 Singapore Dollar
SHP	0.7354 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

21 August 2026

SRD	37.64 Surinam Dollar
SSP	5585.3429 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	121.52 Syrian Pound
SZL	16.0853 Lilangeni
THB	32.91 Baht
TJS	9.2 Somoni
TMT	3.495 New Manat
TND	2.8848 Tunisian Dinar
TOP	2.2983 Pa'anga
TRY	47.9261 Turkish Lira
TTD	6.7286 Trinidad and Tobago Dollar
TWD	31.84 New Taiwan Dollar
TZS	2620 Tanzanian Shilling
UAH	44.681 Hryvnia
UGX	3715.14 Uganda Shilling
USD	1 US Dollar
UYU	40.03 Peso Uruguayo
UZS	11789.88 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26179 Dong
VUV	116.47 Vatu
WST	2.656 Tala
XAF	563.41 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	562.25 CFA Franc BCEAO
XPF	101.88 CFP Franc
YER	236.82 Yemeni Rial
ZAR	16.087 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 17 August 2026 to 21 August 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	261,313.35	273,302.11	534,615.46
Total	261,313.35	273,302.11	534,615.46

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,786	60,913	107,698
Total	46,786	60,913	107,698

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	28,351.81	16,013.77	74,482.59	201,989.47	2,493.36	14,244.56	185,901.55	11,138.37	534,615.46
Total	28,351.81	16,013.77	74,482.59	201,989.47	2,493.36	14,244.56	185,901.55	11,138.37	534,615.46

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,351	6,007	22,455	36,931	612	4,617	35,025	701	107,698
Total	1,351	6,007	22,455	36,931	612	4,617	35,025	701	107,698

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	464,846.55	45,379.54	12,819.88	4,671.22	5,570.42	1,285.01	42.85	534,615.46
Total	464,846.55	45,379.54	12,819.88	4,671.22	5,570.42	1,285.01	42.85	534,615.46

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	104,315	2,201	520	260	335	63	6	107,698
Total	104,315	2,201	520	260	335	63	6	107,698

Interest Rate Turnover

Turnover for the period: 17 August 2026 to 21 August 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,001.12	561.42	4,562.54
Floating vs. Fixed	1,307,294.49	374,772.39	1,682,066.89
Overnight Index Swap	777,300.85	157,012.40	934,313.24
Total	2,088,596.45	532,346.21	2,620,942.67

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	51	10	61
Floating vs. Fixed	26,141	9,053	35,194
Overnight Index Swap	12,190	1,466	13,655
Total	38,382	10,528	48,910

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	1,047.06	3,515.48	4,562.54
Floating vs. Fixed	196,503.16	350,809.76	3,809.83	13,327.88	35,866.28	187,927.86	893,822.12	1,682,066.89
Overnight Index Swap	306,682.08	3,606.35	1,564.38	5,335.58	198,918.12	0.00	418,206.75	934,313.24
Total	503,185.24	354,416.11	5,374.21	18,663.45	234,784.40	188,974.92	1,315,544.35	2,620,942.67

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	21	40	61
Floating vs. Fixed	415	6,321	324	15	52	5,629	22,439	35,194
Overnight Index Swap	4,037	41	54	141	1,748	0	7,635	13,655
Total	4,452	6,362	378	156	1,800	5,650	30,113	48,910

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	70.13	688.01	3,099.33	425.53	265.99	13.54	0.00	4,562.54
Floating vs. Fixed	732,134.06	296,431.91	418,187.87	191,260.21	36,556.94	6,121.72	1,374.18	1,682,066.89
Overnight Index Swap	470,665.18	171,363.63	170,250.57	78,865.52	31,228.50	2,268.65	9,671.20	934,313.24
Total	1,202,869.37	468,483.55	591,537.77	270,551.26	68,051.43	8,403.91	11,045.38	2,620,942.67

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	10	4	29	9	9	1	0	61
Floating vs. Fixed	4,482	4,009	11,404	11,908	2,564	631	196	35,194
Overnight Index Swap	1,474	1,720	4,150	4,097	1,472	130	615	13,655
Total	5,966	5,732	15,582	16,014	4,045	762	811	48,910