

Foreign Exchange Position

Positions as at: 20 March 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	495,035.89	1,276,827.35	1,771,863.23
Total	495,035.89	1,276,827.35	1,771,863.23

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	83,105	290,289	373,394
Total	83,105	290,289	373,394

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	144,486.08	82,577.80	287,265.72	573,950.70	19,423.30	36,015.72	579,956.87	48,187.03	1,771,863.23
Total	144,486.08	82,577.80	287,265.72	573,950.70	19,423.30	36,015.72	579,956.87	48,187.03	1,771,863.23

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,636	30,251	77,883	123,196	4,027	15,632	111,280	5,490	373,394
Total	5,636	30,251	77,883	123,196	4,027	15,632	111,280	5,490	373,394

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	1,410,516.68	182,425.00	85,105.52	52,739.21	29,773.42	10,436.81	866.59	1,771,863.23
Total	1,410,516.68	182,425.00	85,105.52	52,739.21	29,773.42	10,436.81	866.59	1,771,863.23

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	350,811	10,032	5,175	3,631	2,678	995	72	373,394
Total	350,811	10,032	5,175	3,631	2,678	995	72	373,394

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	64.14	Afghani
ALL	83.4	Lek
AMD	376.39	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.131	Kwanza
ARS	1393	Argentine Peso
AUD	1.4231	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.7075	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.2	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3773	Bahraini Dinar
BIF	2957.56	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

20 March 2026

BND	1.2837	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.2673	Brazilian Real
BSD	1	Bahamian Dollar
BTN	92.79	Ngultrum
BWP	12.87	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3732	Canadian Dollar
CDF	2273	Congolese Franc
CHF	0.7929	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	917.14	Chilean Peso
CNY	6.8726	Yuan Renminbi
COP	3691.31	Colombian Peso
COU	0.1093	Unidad de Valor Real
CRC	463.6	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	96.27	Cape Verde Escudo
CZK	21.371	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.5247	Danish Krone
DOP	59.75	Dominican Peso
DZD	132.0131	Algerian Dinar
EGP	52.19	Egyptian Pound
ERN	15	Nakfa
ETB	156.7488	Ethiopian Birr
EUR	0.8731	Euro
FJD	2.1954	Fiji Dollar
FKP	0.7493	Falkland Islands Pound
GBP	0.754	Pound Sterling
GEL	2.687	Lari
GHS	10.9	Cedi
GIP	0.7492	Gibraltar Pound
GMD	73.85	Dalasi
GNF	8728	Guinea Franc
GTQ	7.64	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8377	Hong Kong Dollar
HNL	26.4576	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.7	Gourde
HUF	343.51	Forint
IDR	16975	Rupiah
ILS	3.1206	New Israeli Sheqel
INR	93.101	Indian Rupee

Foreign Exchange Position

Positions as at:

20 March 2026

IQD	1309.5	Iraqi Dinar
IRR	1315704	Iranian Rial
ISK	124.9	Iceland Krona
JMD	156.21	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	159.86	Yen
KES	129.5	Kenyan Shilling
KGS	87.45	Som
KHR	4004	Riel
KMF	427.49	Comoro Franc
KPW	130	North Korean Won
KRW	1508.15	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	481.49	Tenge
LAK	21353	Kip
LBP	89500	Lebanese Pound
LKR	311.25	Sri Lanka Rupee
LRD	182	Liberian Dollar
LSL	16.9651	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3654	Libyan Dinar
MAD	9.3878	Moroccan Dirham
MDL	17.32	Moldovan Leu
MGA	4150.7	Malagasy Ariary
MKD	53.29	Denar
MMK	2093.7	Kyat
MNT	3567	Tugrik
MOP	8.073	Pataca
MRO	356	Ouguiya
MUR	46.36	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.853	Mexican Peso
MXV	2.0403	Mexican Unidad de Inversion (UDI)
MYR	3.913	Malaysian Ringgit
MZN	63.24	Metical
NAD	16.783	Namibia Dollar
NGN	1355	Naira
NIO	36.6	Cordoba Oro
NOK	9.6	Norwegian Krone
NPR	148.21	Nepalese Rupee
NZD	1.7244	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4397	Nuevo Sol

Foreign Exchange Position

Positions as at:

20 March 2026

PGK	4.158	Kina
PHP	59.654	Philippine Peso
PKR	279	Pakistan Rupee
PLN	3.7318	Zloty
PYG	6493.97	Guarani
QAR	3.65	Qatari Rial
RON	4.4416	Leu
RSD	102.45	Serbian Dinar
RUB	83.8705	Russian Ruble
RWF	1454.74	Rwanda Franc
SAR	3.754	Saudi Riyal
SBD	7.7459	Solomon Islands Dollar
SCR	14.8109	Seychelles Rupee
SDG	598.4802	Sudanese Pound
SEK	9.4182	Swedish Krona
SGD	1.2837	Singapore Dollar
SHP	0.7554	Saint Helena Pound
SLL	22683	Leone
SOS	567	Somali Shilling
SRD	37.39	Surinam Dollar
SSP	4501.6947	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	110.5	Syrian Pound
SZL	16.9628	Lilangeni
THB	32.77	Baht
TJS	9.57	Somoni
TMT	3.4941	New Manat
TND	2.9274	Tunisian Dinar
TOP	2.3026	Pa'anga
TRY	44.2	Turkish Lira
TTD	6.7308	Trinidad and Tobago Dollar
TWD	32.002	New Taiwan Dollar
TZS	2580	Tanzanian Shilling
UAH	43.9436	Hryvnia
UGX	3758.64	Uganda Shilling
USD	1	US Dollar
UYU	40.49	Peso Uruguayo
UZS	12173.85	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26300	Dong
VUV	117.2	Vatu
WST	2.6357	Tala
XAF	572.74	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	564.75	CFA Franc BCEAO
XPF	103.89	CFP Franc

Foreign Exchange Position

Positions as at:

20 March 2026

YER	238.29	Yemeni Rial
ZAR	16.9782	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

20 March 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	595,827.72	68,106.83	663,934.56
Floating vs. Fixed	11,431,043.27	2,402,727.29	13,833,770.55
Overnight Index Swap	6,883,340.31	2,486,543.06	9,369,883.37
Total	18,910,211.30	4,957,377.18	23,867,588.47

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,049	1,393	13,442
Floating vs. Fixed	281,768	82,861	364,628
Overnight Index Swap	196,215	41,005	237,220
Total	490,031	125,258	615,289

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	35,799.26	426.90	1,442.02	31.22	27,603.44	206,818.95	391,812.78	663,934.56
Floating vs. Fixed	492,920.90	6,993,352.87	113,049.21	40,731.09	163,732.33	2,508,590.97	3,521,393.18	13,833,770.55
Overnight Index Swap	5,064,471.99	30,026.25	62,810.62	199,617.13	1,881,174.90	2,246.78	2,129,535.68	9,369,883.37
Total	5,593,192.15	7,023,806.02	177,301.85	240,379.44	2,072,510.68	2,717,656.70	6,042,741.64	23,867,588.47

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	864	8	48	7	614	6,090	5,812	13,442
Floating vs. Fixed	14,348	148,133	3,902	154	2,114	84,297	111,681	364,628
Overnight Index Swap	141,807	653	1,659	2,214	25,079	117	65,693	237,220
Total	157,018	148,793	5,608	2,375	27,806	90,503	183,186	615,289

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	220,914.26	153,956.45	195,309.29	67,737.48	14,776.56	5,947.13	5,293.38	663,934.56
Floating vs. Fixed	6,048,807.25	2,527,437.53	4,307,719.75	777,629.78	89,719.31	33,052.96	49,403.99	13,833,770.55
Overnight Index Swap	4,709,692.54	1,373,973.00	1,899,384.91	927,001.81	152,237.47	154,404.49	153,189.14	9,369,883.37
Total	10,979,414.05	4,055,366.97	6,402,413.95	1,772,369.06	256,733.34	193,404.58	207,886.51	23,867,588.47

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	3,283	2,858	4,388	1,775	590	285	264	13,442
Floating vs. Fixed	89,857	60,773	156,320	46,854	6,231	2,216	2,380	364,628
Overnight Index Swap	48,074	37,081	83,629	47,884	7,006	5,231	8,316	237,220
Total	141,213	100,711	244,337	96,513	13,827	7,731	10,959	615,289

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham

Interest Rate Position

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20 March 2026

AFN	64.14	Afghani
ALL	83.4	Lek
AMD	376.39	Armenian Dram
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AOA	912.131	Kwanza
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DZD	132.0131	Algerian Dinar
EGP	52.19	Egyptian Pound
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20 March 2026

ETB	156.7488	Ethiopian Birr
EUR	0.8731	Euro
FJD	2.1954	Fiji Dollar
FKP	0.7493	Falkland Islands Pound
GBP	0.754	Pound Sterling
GEL	2.687	Lari
GHS	10.9	Cedi
GIP	0.7492	Gibraltar Pound
GMD	73.85	Dalasi
GNF	8728	Guinea Franc
GTQ	7.64	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8377	Hong Kong Dollar
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IRR	1315704	Iranian Rial
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KES	129.5	Kenyan Shilling
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KHR	4004	Riel
KMF	427.49	Comoro Franc
KPW	130	North Korean Won
KRW	1508.15	Won
KWD	0.3065	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	481.49	Tenge
LAK	21353	Kip
LBP	89500	Lebanese Pound
LKR	311.25	Sri Lanka Rupee
LRD	182	Liberian Dollar
LSL	16.9651	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3654	Libyan Dinar

Interest Rate Position

Positions as at:

20 March 2026

MAD	9.3878 Moroccan Dirham
MDL	17.32 Moldovan Leu
MGA	4150.7 Malagasy Ariary
MKD	53.29 Denar
MMK	2093.7 Kyat
MNT	3567 Tugrik
MOP	8.073 Pataca
MRO	356 Ouguiya
MUR	46.36 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.853 Mexican Peso
MXV	2.0403 Mexican Unidad de Inversion (UDI)
MYR	3.913 Malaysian Ringgit
MZN	63.24 Metical
NAD	16.783 Namibia Dollar
NGN	1355 Naira
NIO	36.6 Cordoba Oro
NOK	9.6 Norwegian Krone
NPR	148.21 Nepalese Rupee
NZD	1.7244 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.4397 Nuevo Sol
PGK	4.158 Kina
PHP	59.654 Philippine Peso
PKR	279 Pakistan Rupee
PLN	3.7318 Zloty
PYG	6493.97 Guarani
QAR	3.65 Qatari Rial
RON	4.4416 Leu
RSD	102.45 Serbian Dinar
RUB	83.8705 Russian Ruble
RWF	1454.74 Rwanda Franc
SAR	3.754 Saudi Riyal
SBD	7.7459 Solomon Islands Dollar
SCR	14.8109 Seychelles Rupee
SDG	598.4802 Sudanese Pound
SEK	9.4182 Swedish Krona
SGD	1.2837 Singapore Dollar
SHP	0.7554 Saint Helena Pound
SLL	22683 Leone
SOS	567 Somali Shilling

Interest Rate Position

Positions as at:

20 March 2026

SRD	37.39	Surinam Dollar
SSP	4501.6947	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	110.5	Syrian Pound
SZL	16.9628	Lilangeni
THB	32.77	Baht
TJS	9.57	Somoni
TMT	3.4941	New Manat
TND	2.9274	Tunisian Dinar
TOP	2.3026	Pa'anga
TRY	44.2	Turkish Lira
TTD	6.7308	Trinidad and Tobago Dollar
TWD	32.002	New Taiwan Dollar
TZS	2580	Tanzanian Shilling
UAH	43.9436	Hryvnia
UGX	3758.64	Uganda Shilling
USD	1	US Dollar
UYU	40.49	Peso Uruguayo
UZS	12173.85	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26300	Dong
VUV	117.2	Vatu
WST	2.6357	Tala
XAF	572.74	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	564.75	CFA Franc BCEAO
XPF	103.89	CFP Franc
YER	238.29	Yemeni Rial
ZAR	16.9782	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

16 March 2026 to

20 March 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	166,242.57	218,810.60	385,053.18
Total	166,242.57	218,810.60	385,053.18

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	33,349	59,780	93,129
Total	33,349	59,780	93,129

By Product and Currency

New Trade Turnover (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	14,458.85	11,089.56	70,729.57	160,745.27	3,506.78	8,548.96	107,293.71	8,680.48	385,053.18
Total	14,458.85	11,089.56	70,729.57	160,745.27	3,506.78	8,548.96	107,293.71	8,680.48	385,053.18

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	657	4,754	20,439	36,589	941	4,067	25,035	649	93,129
Total	657	4,754	20,439	36,589	941	4,067	25,035	649	93,129

By Product and Residual Maturity

New Trade Turnover (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	329,350.42	36,058.72	10,222.18	4,231.74	4,702.86	456.53	30.73	385,053.18
Total	329,350.42	36,058.72	10,222.18	4,231.74	4,702.86	456.53	30.73	385,053.18

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	88,121	4,186	309	268	217	24	5	93,129
Total	88,121	4,186	309	268	217	24	5	93,129

Interest Rate Turnover

Turnover for the period:

16 March 2026 to

20 March 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	22,113.00	2,024.68	24,137.68
Floating vs. Fixed	1,202,926.65	378,201.35	1,581,128.00
Overnight Index Swap	1,037,258.40	283,783.39	1,321,041.79
Total	2,262,298.05	664,009.41	2,926,307.47

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	317	24	341
Floating vs. Fixed	23,778	7,227	31,005
Overnight Index Swap	10,854	1,560	12,414
Total	34,948	8,811	43,759

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	568.88	0.00	0.00	0.00	0.00	5,931.24	17,637.57	24,137.68
Floating vs. Fixed	121,417.25	654,545.82	6,579.10	0.00	16,039.74	285,074.85	497,471.23	1,581,128.00
Overnight Index Swap	393,375.00	8,547.67	3,180.70	8,523.19	199,620.89	0.00	707,794.34	1,321,041.79
Total	515,361.13	663,093.49	9,759.80	8,523.19	215,660.63	291,006.09	1,222,903.14	2,926,307.47

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6	0	0	0	0	93	242	341
Floating vs. Fixed	270	11,484	546	0	40	6,312	12,354	31,005
Overnight Index Swap	5,703	154	44	316	2,494	0	3,705	12,414
Total	5,979	11,638	589	316	2,533	6,405	16,301	43,759

By Product and Residual Maturity

New Trade Turnover (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	4,657.48	8,245.33	7,954.94	2,442.93	814.51	4.92	17.57	24,137.68
Floating vs. Fixed	611,698.91	301,722.11	433,463.33	201,600.03	29,365.53	1,238.54	2,039.54	1,581,128.00
Overnight Index Swap	860,899.55	153,763.78	171,098.91	89,937.52	23,938.06	8,421.06	12,982.91	1,321,041.79
Total	1,477,255.94	463,731.22	612,517.18	293,980.48	54,118.10	9,664.52	15,040.03	2,926,307.47

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	38	70	152	52	27	1	1	341
Floating vs. Fixed	4,076	3,472	12,520	7,861	2,602	101	374	31,005
Overnight Index Swap	1,814	1,563	3,604	3,254	1,152	422	608	12,414
Total	5,927	5,105	16,276	11,166	3,780	524	983	43,759