

Foreign Exchange Position

Positions as at: 27 March 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	494,632.27	1,322,403.86	1,817,036.13
Total	494,632.27	1,322,403.86	1,817,036.13

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	85,486	306,174	391,660
Total	85,486	306,174	391,660

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	142,406.47	70,713.27	305,199.50	612,644.68	19,679.73	37,260.92	578,676.15	50,455.40	1,817,036.13
Total	142,406.47	70,713.27	305,199.50	612,644.68	19,679.73	37,260.92	578,676.15	50,455.40	1,817,036.13

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,644	22,076	85,302	135,561	4,476	16,425	116,499	5,679	391,660
Total	5,644	22,076	85,302	135,561	4,476	16,425	116,499	5,679	391,660

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	1,458,151.03	173,162.61	90,125.51	54,999.26	29,290.50	10,415.08	892.11	1,817,036.13
Total	1,458,151.03	173,162.61	90,125.51	54,999.26	29,290.50	10,415.08	892.11	1,817,036.13

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	368,954	9,703	5,274	3,988	2,684	986	72	391,660
Total	368,954	9,703	5,274	3,988	2,684	986	72	391,660

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	64	Afghani
ALL	82.61	Lek
AMD	376.2	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.131	Kwanza
ARS	1376	Argentine Peso
AUD	1.4391	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6917	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.2	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3773	Bahraini Dinar
BIF	2958.39	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

27 March 2026

BND	1.2813	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.2268	Brazilian Real
BSD	1	Bahamian Dollar
BTN	94.017	Ngultrum
BWP	12.9366	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.381	Canadian Dollar
CDF	2285	Congolese Franc
CHF	0.7914	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	915.58	Chilean Peso
CNY	6.9011	Yuan Renminbi
COP	3697.94	Colombian Peso
COU	0.1093	Unidad de Valor Real
CRC	463.09	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.38	Cape Verde Escudo
CZK	21.152	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4642	Danish Krone
DOP	60.1	Dominican Peso
DZD	132.008	Algerian Dinar
EGP	52.48	Egyptian Pound
ERN	15	Nakfa
ETB	157.2085	Ethiopian Birr
EUR	0.8651	Euro
FJD	2.2002	Fiji Dollar
FKP	0.7471	Falkland Islands Pound
GBP	0.748	Pound Sterling
GEL	2.669	Lari
GHS	10.93	Cedi
GIP	0.7471	Gibraltar Pound
GMD	73.85	Dalasi
GNF	8730	Guinea Franc
GTQ	7.64	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8178	Hong Kong Dollar
HNL	26.4863	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.9	Gourde
HUF	334.43	Forint
IDR	16905	Rupiah
ILS	3.1179	New Israeli Sheqel
INR	93.886	Indian Rupee

Foreign Exchange Position

Positions as at:

27 March 2026

IQD	1309.5	Iraqi Dinar
IRR	1310814	Iranian Rial
ISK	123.75	Iceland Krona
JMD	156.5	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	159.46	Yen
KES	129.55	Kenyan Shilling
KGS	87.4485	Som
KHR	4002	Riel
KMF	424.25	Comoro Franc
KPW	130	North Korean Won
KRW	1504.61	Won
KWD	0.3064	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	481.95	Tenge
LAK	21499	Kip
LBP	89500	Lebanese Pound
LKR	314	Sri Lanka Rupee
LRD	183	Liberian Dollar
LSL	16.9572	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3607	Libyan Dinar
MAD	9.3272	Moroccan Dirham
MDL	17.34	Moldovan Leu
MGA	4164.81	Malagasy Ariary
MKD	53.05	Denar
MMK	2093.7	Kyat
MNT	3567	Tugrik
MOP	8.052	Pataca
MRO	356	Ouguiya
MUR	46.31	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.7636	Mexican Peso
MXV	2.0264	Mexican Unidad de Inversion (UDI)
MYR	3.962	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.9572	Namibia Dollar
NGN	1384.67	Naira
NIO	36.6	Cordoba Oro
NOK	9.6838	Norwegian Krone
NPR	150.36	Nepalese Rupee
NZD	1.7218	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.455	Nuevo Sol

Foreign Exchange Position

Positions as at:

27 March 2026

PGK	4.1632	Kina
PHP	60.008	Philippine Peso
PKR	278.8	Pakistan Rupee
PLN	3.6976	Zloty
PYG	6535.74	Guarani
QAR	3.6455	Qatari Rial
RON	4.4025	Leu
RSD	101.55	Serbian Dinar
RUB	80.9955	Russian Ruble
RWF	1455.22	Rwanda Franc
SAR	3.7514	Saudi Riyal
SBD	7.7399	Solomon Islands Dollar
SCR	13.8794	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.3444	Swedish Krona
SGD	1.2813	Singapore Dollar
SHP	0.7486	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.472	Surinam Dollar
SSP	4506.1891	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	110.52	Syrian Pound
SZL	16.9365	Lilangeni
THB	32.5	Baht
TJS	9.54	Somoni
TMT	3.3385	New Manat
TND	2.9077	Tunisian Dinar
TOP	2.3084	Pa'anga
TRY	44.3266	Turkish Lira
TTD	6.7731	Trinidad and Tobago Dollar
TWD	31.934	New Taiwan Dollar
TZS	2550	Tanzanian Shilling
UAH	43.854	Hryvnia
UGX	3698.86	Uganda Shilling
USD	1	US Dollar
UYU	40.52	Peso Uruguayo
UZS	12166.61	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26341	Dong
VUV	117.7	Vatu
WST	2.6455	Tala
XAF	567.44	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	562.25	CFA Franc BCEAO
XPF	102.91	CFP Franc

Foreign Exchange Position

Positions as at:

27 March 2026

YER	238.3	Yemeni Rial
ZAR	16.9483	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

27 March 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	594,091.90	68,764.80	662,856.70
Floating vs. Fixed	10,463,358.08	2,277,922.71	12,741,280.79
Overnight Index Swap	6,994,944.90	2,467,234.89	9,462,179.78
Total	18,052,394.88	4,813,922.40	22,866,317.27

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,015	1,386	13,401
Floating vs. Fixed	265,842	79,740	345,582
Overnight Index Swap	195,369	40,581	235,950
Total	473,225	121,707	594,932

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	35,566.31	425.14	1,455.35	31.42	27,622.51	207,186.92	390,569.06	662,856.70
Floating vs. Fixed	484,883.60	5,871,916.94	112,777.81	41,057.81	156,048.18	2,519,134.79	3,555,461.66	12,741,280.79
Overnight Index Swap	4,981,122.66	33,297.36	63,669.05	202,362.23	1,882,251.20	2,252.50	2,297,224.79	9,462,179.78
Total	5,501,572.57	5,905,639.44	177,902.21	243,451.46	2,065,921.89	2,728,574.20	6,243,255.50	22,866,317.27

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	856	8	48	3	612	6,046	5,829	13,401
Floating vs. Fixed	14,397	128,445	3,762	154	2,044	83,634	113,147	345,582
Overnight Index Swap	140,239	727	1,671	2,194	25,019	117	65,985	235,950
Total	155,491	129,180	5,480	2,351	27,674	89,796	184,961	594,932

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	220,404.21	151,538.47	198,045.60	67,247.73	14,541.49	5,864.68	5,214.52	662,856.70
Floating vs. Fixed	5,518,223.68	2,384,566.26	3,894,160.60	773,451.76	89,175.40	32,842.07	48,861.02	12,741,280.79
Overnight Index Swap	4,833,286.38	1,370,468.91	1,885,350.16	921,489.43	146,719.12	156,987.59	147,878.18	9,462,179.78
Total	10,571,914.27	3,906,573.64	5,977,556.37	1,762,188.92	250,436.01	195,694.34	201,953.73	22,866,317.27

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	3,214	2,862	4,411	1,780	590	283	261	13,401
Floating vs. Fixed	84,677	58,329	144,977	47,232	5,905	2,180	2,284	345,582
Overnight Index Swap	47,825	37,267	83,691	47,060	6,746	5,242	8,120	235,950
Total	135,716	98,458	233,079	96,071	13,241	7,705	10,665	594,932

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham

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AFN	64 Afghani
ALL	82.61 Lek
AMD	376.2 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
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EGP	52.48 Egyptian Pound
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LKR	314	Sri Lanka Rupee
LRD	183	Liberian Dollar
LSL	16.9572	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3607	Libyan Dinar

Interest Rate Position

Positions as at:

27 March 2026

MAD	9.3272 Moroccan Dirham
MDL	17.34 Moldovan Leu
MGA	4164.81 Malagasy Ariary
MKD	53.05 Denar
MMK	2093.7 Kyat
MNT	3567 Tugrik
MOP	8.052 Pataca
MRO	356 Ouguiya
MUR	46.31 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.7636 Mexican Peso
MXV	2.0264 Mexican Unidad de Inversion (UDI)
MYR	3.962 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.9572 Namibia Dollar
NGN	1384.67 Naira
NIO	36.6 Cordoba Oro
NOK	9.6838 Norwegian Krone
NPR	150.36 Nepalese Rupee
NZD	1.7218 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.455 Nuevo Sol
PGK	4.1632 Kina
PHP	60.008 Philippine Peso
PKR	278.8 Pakistan Rupee
PLN	3.6976 Zloty
PYG	6535.74 Guarani
QAR	3.6455 Qatari Rial
RON	4.4025 Leu
RSD	101.55 Serbian Dinar
RUB	80.9955 Russian Ruble
RWF	1455.22 Rwanda Franc
SAR	3.7514 Saudi Riyal
SBD	7.7399 Solomon Islands Dollar
SCR	13.8794 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.3444 Swedish Krona
SGD	1.2813 Singapore Dollar
SHP	0.7486 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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Positions as at:

27 March 2026

SRD	37.472 Surinam Dollar
SSP	4506.1891 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	110.52 Syrian Pound
SZL	16.9365 Lilangeni
THB	32.5 Baht
TJS	9.54 Somoni
TMT	3.3385 New Manat
TND	2.9077 Tunisian Dinar
TOP	2.3084 Pa'anga
TRY	44.3266 Turkish Lira
TTD	6.7731 Trinidad and Tobago Dollar
TWD	31.934 New Taiwan Dollar
TZS	2550 Tanzanian Shilling
UAH	43.854 Hryvnia
UGX	3698.86 Uganda Shilling
USD	1 US Dollar
UYU	40.52 Peso Uruguayo
UZS	12166.61 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26341 Dong
VUV	117.7 Vatu
WST	2.6455 Tala
XAF	567.44 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	562.25 CFA Franc BCEAO
XPF	102.91 CFP Franc
YER	238.3 Yemeni Rial
ZAR	16.9483 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

23 March 2026 to

27 March 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	175,658.54	239,989.09	415,647.63
Total	175,658.54	239,989.09	415,647.63

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	38,662	65,155	103,816
Total	38,662	65,155	103,816

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	31,312.27	16,664.60	81,090.50	146,573.41	4,134.22	9,742.62	114,119.14	12,010.86	415,647.63
Total	31,312.27	16,664.60	81,090.50	146,573.41	4,134.22	9,742.62	114,119.14	12,010.86	415,647.63

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	871	5,680	25,912	38,431	1,221	3,884	27,055	764	103,816
Total	871	5,680	25,912	38,431	1,221	3,884	27,055	764	103,816

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	367,343.38	19,543.78	19,382.12	5,111.64	4,058.42	173.95	34.34	415,647.63
Total	367,343.38	19,543.78	19,382.12	5,111.64	4,058.42	173.95	34.34	415,647.63

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	101,693	989	314	500	303	14	4	103,816
Total	101,693	989	314	500	303	14	4	103,816

Interest Rate Turnover

Turnover for the period:

23 March 2026 to

27 March 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,274.09	4,062.90	20,336.99
Floating vs. Fixed	1,255,267.35	284,300.50	1,539,567.85
Overnight Index Swap	804,173.53	308,916.67	1,113,090.20
Total	2,075,714.97	597,280.07	2,672,995.04

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	309	47	356
Floating vs. Fixed	25,225	6,881	32,105
Overnight Index Swap	8,066	1,661	9,727
Total	33,599	8,589	42,188

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0.00	0.00	0.00	0.00	0.00	9,216.41	11,120.59	20,336.99
Floating vs. Fixed	45,839.29	889,529.01	4,617.27	0.00	5,274.87	278,618.75	315,688.65	1,539,567.85
Overnight Index Swap	395,381.06	8,039.13	2,444.71	8,282.38	110,620.46	0.00	588,322.45	1,113,090.20
Total	441,220.35	897,568.15	7,061.98	8,282.38	115,895.33	287,835.16	915,131.69	2,672,995.04

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	261	95	356
Floating vs. Fixed	393	15,094	213	0	19	7,225	9,162	32,105
Overnight Index Swap	4,835	171	45	102	1,222	0	3,354	9,727
Total	5,228	15,264	258	102	1,241	7,485	12,611	42,188

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	4,940.60	1,750.80	10,314.26	2,111.01	1,153.61	66.71	0.00	20,336.99
Floating vs. Fixed	552,333.54	296,060.65	509,198.19	152,213.69	27,655.24	827.35	1,279.20	1,539,567.85
Overnight Index Swap	740,635.81	125,117.37	152,556.71	68,398.58	18,641.18	1,603.89	6,136.66	1,113,090.20
Total	1,297,909.95	422,928.82	672,069.16	222,723.28	47,450.03	2,497.94	7,415.85	2,672,995.04

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	23	10	257	31	31	4	0	356
Floating vs. Fixed	5,262	3,533	13,837	7,313	1,937	66	159	32,105
Overnight Index Swap	1,435	1,469	3,299	2,222	796	77	430	9,727
Total	6,720	5,012	17,392	9,565	2,764	146	589	42,188