

Foreign Exchange Position

Positions as at: 02 April 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	506,147.44	1,367,463.19	1,873,610.63
Total	506,147.44	1,367,463.19	1,873,610.63

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	94,926	332,734	427,660
Total	94,926	332,734	427,660

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	137,123.84	70,324.96	318,755.88	658,283.48	20,837.35	40,327.35	579,659.95	48,297.82	1,873,610.63
Total	137,123.84	70,324.96	318,755.88	658,283.48	20,837.35	40,327.35	579,659.95	48,297.82	1,873,610.63

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,341	24,303	90,948	154,137	5,069	18,113	123,836	5,914	427,660
Total	5,341	24,303	90,948	154,137	5,069	18,113	123,836	5,914	427,660

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	1,506,057.27	182,103.55	87,366.73	58,928.42	27,989.61	10,317.31	847.73	1,873,610.63
Total	1,506,057.27	182,103.55	87,366.73	58,928.42	27,989.61	10,317.31	847.73	1,873,610.63

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	404,568	10,068	5,187	4,231	2,557	982	68	427,660
Total	404,568	10,068	5,187	4,231	2,557	982	68	427,660

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6731	UAE Dirham
AFN	65.06	Afghani
ALL	82.82	Lek
AMD	376.16	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.13	Kwanza
ARS	1382	Argentine Peso
AUD	1.4491	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6926	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.2	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3773	Bahraini Dinar
BIF	2959.22	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

02 April 2026

BND	1.2857	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1813	Brazilian Real
BSD	1	Bahamian Dollar
BTN	93.922	Ngultrum
BWP	12.987	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3914	Canadian Dollar
CDF	2280	Congolese Franc
CHF	0.7991	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	925.57	Chilean Peso
CNY	6.898	Yuan Renminbi
COP	3665.37	Colombian Peso
COU	0.1104	Unidad de Valor Real
CRC	462.08	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.43	Cape Verde Escudo
CZK	21.217	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4659	Danish Krone
DOP	59.98	Dominican Peso
DZD	132.973	Algerian Dinar
EGP	54.48	Egyptian Pound
ERN	15	Nakfa
ETB	156.71	Ethiopian Birr
EUR	0.8654	Euro
FJD	2.209	Fiji Dollar
FKP	0.7557	Falkland Islands Pound
GBP	0.7559	Pound Sterling
GEL	2.6653	Lari
GHS	10.95	Cedi
GIP	0.7557	Gibraltar Pound
GMD	73.9	Dalasi
GNF	8740	Guinea Franc
GTQ	7.64	Quetzal
GYD	208.09	Guyana Dollar
HKD	7.8387	Hong Kong Dollar
HNL	26.51	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.71	Gourde
HUF	332.18	Forint
IDR	16990	Rupiah
ILS	3.1394	New Israeli Sheqel
INR	93.457	Indian Rupee

Foreign Exchange Position

Positions as at:

02 April 2026

IQD	1309.5	Iraqi Dinar
IRR	1315270	Iranian Rial
ISK	123.98	Iceland Krona
JMD	157.31	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	158.71	Yen
KES	129.8	Kenyan Shilling
KGS	87.45	Som
KHR	4008	Riel
KMF	427.59	Comoro Franc
KPW	130	North Korean Won
KRW	1506.2	Won
KWD	0.3069	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	476.64	Tenge
LAK	21938	Kip
LBP	89500	Lebanese Pound
LKR	315	Sri Lanka Rupee
LRD	183	Liberian Dollar
LSL	16.9441	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.392	Libyan Dinar
MAD	9.3327	Moroccan Dirham
MDL	17.55	Moldovan Leu
MGA	4166.36	Malagasy Ariary
MKD	53.51	Denar
MMK	2093.7	Kyat
MNT	3569	Tugrik
MOP	8.074	Pataca
MRO	356	Ouguiya
MUR	46.95	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.925	Mexican Peso
MXV	2.0409	Mexican Unidad de Inversion (UDI)
MYR	4.046	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.9441	Namibia Dollar
NGN	1384.46	Naira
NIO	36.6	Cordoba Oro
NOK	9.673	Norwegian Krone
NPR	151.73	Nepalese Rupee
NZD	1.7391	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4946	Nuevo Sol

Foreign Exchange Position

Positions as at:

02 April 2026

PGK	4.1667	Kina
PHP	60.557	Philippine Peso
PKR	278.95	Pakistan Rupee
PLN	3.71	Zloty
PYG	6480.64	Guarani
QAR	3.6384	Qatari Rial
RON	4.4081	Leu
RSD	101.56	Serbian Dinar
RUB	81.2955	Russian Ruble
RWF	1455.45	Rwanda Franc
SAR	3.7525	Saudi Riyal
SBD	7.7399	Solomon Islands Dollar
SCR	14.5685	Seychelles Rupee
SDG	598.5502	Sudanese Pound
SEK	9.4571	Swedish Krona
SGD	1.2857	Singapore Dollar
SHP	0.7567	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.183	Surinam Dollar
SSP	4507.8688	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	110.5	Syrian Pound
SZL	16.9441	Lilangeni
THB	32.56	Baht
TJS	9.58	Somoni
TMT	3.495	New Manat
TND	2.9125	Tunisian Dinar
TOP	2.3191	Pa'anga
TRY	44.4513	Turkish Lira
TTD	6.7485	Trinidad and Tobago Dollar
TWD	31.938	New Taiwan Dollar
TZS	2570	Tanzanian Shilling
UAH	43.7576	Hryvnia
UGX	3751.41	Uganda Shilling
USD	1	US Dollar
UYU	40.63	Peso Uruguayo
UZS	12189.21	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26323	Dong
VUV	118	Vatu
WST	2.6603	Tala
XAF	567.73	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	568.5	CFA Franc BCEAO
XPF	102.98	CFP Franc

Foreign Exchange Position

Positions as at:

02 April 2026

YER	238.3	Yemeni Rial
ZAR	16.9298	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

02 April 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	589,236.50	68,080.39	657,316.89
Floating vs. Fixed	10,551,025.19	2,250,842.45	12,801,867.64
Overnight Index Swap	6,977,501.29	2,454,784.35	9,432,285.64
Total	18,117,762.98	4,773,707.18	22,891,470.16

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,965	1,373	13,337
Floating vs. Fixed	267,410	78,422	345,831
Overnight Index Swap	195,976	39,574	235,550
Total	475,350	119,368	594,718

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	35,378.26	435.48	1,454.27	31.09	27,753.04	202,851.28	389,413.47	657,316.89
Floating vs. Fixed	483,238.78	5,895,068.59	112,866.49	41,226.67	159,295.01	2,536,339.17	3,573,832.93	12,801,867.64
Overnight Index Swap	4,966,451.60	32,840.45	64,189.87	201,011.51	1,897,817.97	2,233.74	2,267,740.51	9,432,285.64
Total	5,485,068.63	5,928,344.51	178,510.63	242,269.27	2,084,866.02	2,741,424.19	6,230,986.92	22,891,470.16

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	851	9	47	3	612	5,971	5,846	13,337
Floating vs. Fixed	14,427	128,850	3,726	158	2,070	83,537	113,065	345,831
Overnight Index Swap	139,354	725	1,697	2,247	25,250	116	66,163	235,550
Total	154,632	129,583	5,469	2,408	27,931	89,623	185,073	594,718

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	218,563.86	161,494.11	185,103.37	66,517.44	14,583.30	5,852.30	5,202.50	657,316.89
Floating vs. Fixed	5,549,063.94	2,393,856.87	3,906,216.32	781,152.10	89,859.72	32,940.43	48,778.27	12,801,867.64
Overnight Index Swap	4,799,417.43	1,370,418.48	1,880,672.71	927,001.18	147,307.34	157,451.41	150,017.10	9,432,285.64
Total	10,567,045.22	3,925,769.47	5,971,992.40	1,774,670.71	251,750.37	196,244.14	203,997.86	22,891,470.16

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	3,221	3,135	4,068	1,779	590	284	262	13,337
Floating vs. Fixed	85,032	58,269	144,082	48,286	5,704	2,191	2,270	345,831
Overnight Index Swap	47,620	37,187	83,000	47,457	6,819	5,310	8,158	235,550
Total	135,872	98,590	231,149	97,521	13,113	7,785	10,690	594,718

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6731	UAE Dirham

Interest Rate Position

Positions as at:

02 April 2026

AFN	65.06	Afghani
ALL	82.82	Lek
AMD	376.16	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.13	Kwanza
ARS	1382	Argentine Peso
AUD	1.4491	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6926	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.2	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3773	Bahraini Dinar
BIF	2959.22	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.2857	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1813	Brazilian Real
BSD	1	Bahamian Dollar
BTN	93.922	Ngultrum
BWP	12.987	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3914	Canadian Dollar
CDF	2280	Congolese Franc
CHF	0.7991	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	925.57	Chilean Peso
CNY	6.898	Yuan Renminbi
COP	3665.37	Colombian Peso
COU	0.1104	Unidad de Valor Real
CRC	462.08	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.43	Cape Verde Escudo
CZK	21.217	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4659	Danish Krone
DOP	59.98	Dominican Peso
DZD	132.973	Algerian Dinar
EGP	54.48	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

02 April 2026

ETB	156.71	Ethiopian Birr
EUR	0.8654	Euro
FJD	2.209	Fiji Dollar
FKP	0.7557	Falkland Islands Pound
GBP	0.7559	Pound Sterling
GEL	2.6653	Lari
GHS	10.95	Cedi
GIP	0.7557	Gibraltar Pound
GMD	73.9	Dalasi
GNF	8740	Guinea Franc
GTQ	7.64	Quetzal
GYD	208.09	Guyana Dollar
HKD	7.8387	Hong Kong Dollar
HNL	26.51	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.71	Gourde
HUF	332.18	Forint
IDR	16990	Rupiah
ILS	3.1394	New Israeli Sheqel
INR	93.457	Indian Rupee
IQD	1309.5	Iraqi Dinar
IRR	1315270	Iranian Rial
ISK	123.98	Iceland Krona
JMD	157.31	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	158.71	Yen
KES	129.8	Kenyan Shilling
KGS	87.45	Som
KHR	4008	Riel
KMF	427.59	Comoro Franc
KPW	130	North Korean Won
KRW	1506.2	Won
KWD	0.3069	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	476.64	Tenge
LAK	21938	Kip
LBP	89500	Lebanese Pound
LKR	315	Sri Lanka Rupee
LRD	183	Liberian Dollar
LSL	16.9441	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.392	Libyan Dinar

Interest Rate Position

Positions as at:

02 April 2026

MAD	9.3327 Moroccan Dirham
MDL	17.55 Moldovan Leu
MGA	4166.36 Malagasy Ariary
MKD	53.51 Denar
MMK	2093.7 Kyat
MNT	3569 Tugrik
MOP	8.074 Pataca
MRO	356 Ouguiya
MUR	46.95 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.925 Mexican Peso
MXV	2.0409 Mexican Unidad de Inversion (UDI)
MYR	4.046 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.9441 Namibia Dollar
NGN	1384.46 Naira
NIO	36.6 Cordoba Oro
NOK	9.673 Norwegian Krone
NPR	151.73 Nepalese Rupee
NZD	1.7391 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.4946 Nuevo Sol
PGK	4.1667 Kina
PHP	60.557 Philippine Peso
PKR	278.95 Pakistan Rupee
PLN	3.71 Zloty
PYG	6480.64 Guarani
QAR	3.6384 Qatari Rial
RON	4.4081 Leu
RSD	101.56 Serbian Dinar
RUB	81.2955 Russian Ruble
RWF	1455.45 Rwanda Franc
SAR	3.7525 Saudi Riyal
SBD	7.7399 Solomon Islands Dollar
SCR	14.5685 Seychelles Rupee
SDG	598.5502 Sudanese Pound
SEK	9.4571 Swedish Krona
SGD	1.2857 Singapore Dollar
SHP	0.7567 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

02 April 2026

SRD	37.183 Surinam Dollar
SSP	4507.8688 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	110.5 Syrian Pound
SZL	16.9441 Lilangeni
THB	32.56 Baht
TJS	9.58 Somoni
TMT	3.495 New Manat
TND	2.9125 Tunisian Dinar
TOP	2.3191 Pa'anga
TRY	44.4513 Turkish Lira
TTD	6.7485 Trinidad and Tobago Dollar
TWD	31.938 New Taiwan Dollar
TZS	2570 Tanzanian Shilling
UAH	43.7576 Hryvnia
UGX	3751.41 Uganda Shilling
USD	1 US Dollar
UYU	40.63 Peso Uruguayo
UZS	12189.21 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26323 Dong
VUV	118 Vatu
WST	2.6603 Tala
XAF	567.73 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	568.5 CFA Franc BCEAO
XPF	102.98 CFP Franc
YER	238.3 Yemeni Rial
ZAR	16.9298 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

30 March 2026 to

02 April 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	137,219.56	211,773.87	348,993.43
Total	137,219.56	211,773.87	348,993.43

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	34,883	51,884	86,767
Total	34,883	51,884	86,767

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	23,003.72	17,072.81	60,200.34	120,093.67	3,621.88	8,465.93	104,789.35	11,745.72	348,993.43
Total	23,003.72	17,072.81	60,200.34	120,093.67	3,621.88	8,465.93	104,789.35	11,745.72	348,993.43

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	923	5,821	17,977	33,962	1,129	2,970	22,980	1,005	86,767
Total	923	5,821	17,977	33,962	1,129	2,970	22,980	1,005	86,767

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	310,120.94	18,101.61	11,452.11	5,225.62	3,830.79	262.37	0.00	348,993.43
Total	310,120.94	18,101.61	11,452.11	5,225.62	3,830.79	262.37	0.00	348,993.43

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	84,803	940	446	268	292	19	0	86,767
Total	84,803	940	446	268	292	19	0	86,767

Interest Rate Turnover

Turnover for the period:

30 March 2026 to

02 April 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	4,005.39	2,878.83	6,884.21
Floating vs. Fixed	516,390.53	203,620.72	720,011.26
Overnight Index Swap	343,936.58	191,250.46	535,187.04
Total	864,332.50	397,750.01	1,262,082.51

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	45	26	71
Floating vs. Fixed	12,614	4,602	17,216
Overnight Index Swap	5,338	2,146	7,484
Total	17,996	6,774	24,770

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0.00	10.15	0.00	0.00	0.00	715.32	6,158.74	6,884.21
Floating vs. Fixed	10,465.46	175,478.79	3,579.50	1,076.86	2,606.91	267,249.36	259,554.38	720,011.26
Overnight Index Swap	230,253.62	1,209.77	2,175.76	2,790.88	46,489.79	0.00	252,267.22	535,187.04
Total	240,719.08	176,698.71	5,755.26	3,867.74	49,096.70	267,964.68	517,980.34	1,262,082.51

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	1	0	0	0	20	50	71
Floating vs. Fixed	273	3,874	135	8	31	6,677	6,219	17,216
Overnight Index Swap	4,660	20	51	125	719	0	1,910	7,484
Total	4,932	3,894	186	133	750	6,697	8,179	24,770

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	1,055.52	2,805.45	1,795.15	698.11	461.67	39.33	28.98	6,884.21
Floating vs. Fixed	253,636.17	122,995.47	210,035.72	109,200.76	22,215.76	543.00	1,384.37	720,011.26
Overnight Index Swap	305,524.59	68,547.72	105,049.66	40,885.60	9,068.24	792.11	5,319.13	535,187.04
Total	560,216.28	194,348.64	316,880.53	150,784.47	31,745.66	1,374.45	6,732.48	1,262,082.51

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	2	24	21	13	8	2	2	71
Floating vs. Fixed	2,613	1,777	5,532	5,911	1,193	43	148	17,216
Overnight Index Swap	1,177	974	2,723	1,752	556	66	238	7,484
Total	3,792	2,774	8,275	7,676	1,756	111	388	24,770