

## Foreign Exchange Position

Positions as at: 27 February 2026

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	491,302.35	1,310,310.45	1,801,612.80
<b>Total</b>	<b>491,302.35</b>	<b>1,310,310.45</b>	<b>1,801,612.80</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	67,821	271,463	339,284
<b>Total</b>	<b>67,821</b>	<b>271,463</b>	<b>339,284</b>

### 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	150,051.43	74,971.68	259,897.16	595,425.22	19,913.72	32,286.18	615,861.81	53,205.61	1,801,612.80
<b>Total</b>	<b>150,051.43</b>	<b>74,971.68</b>	<b>259,897.16</b>	<b>595,425.22</b>	<b>19,913.72</b>	<b>32,286.18</b>	<b>615,861.81</b>	<b>53,205.61</b>	<b>1,801,612.80</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,861	24,652	67,658	116,953	5,418	12,077	101,308	5,358	339,284
<b>Total</b>	<b>5,861</b>	<b>24,652</b>	<b>67,658</b>	<b>116,953</b>	<b>5,418</b>	<b>12,077</b>	<b>101,308</b>	<b>5,358</b>	<b>339,284</b>

### 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	1,403,200.04	213,388.24	81,956.16	61,610.73	30,092.62	10,374.63	990.38	1,801,612.80
<b>Total</b>	<b>1,403,200.04</b>	<b>213,388.24</b>	<b>81,956.16</b>	<b>61,610.73</b>	<b>30,092.62</b>	<b>10,374.63</b>	<b>990.38</b>	<b>1,801,612.80</b>

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	314,564	12,078	5,024	3,960	2,602	983	73	339,284
<b>Total</b>	<b>314,564</b>	<b>12,078</b>	<b>5,024</b>	<b>3,960</b>	<b>2,602</b>	<b>983</b>	<b>73</b>	<b>339,284</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	63.53	Afghani
ALL	81.38	Lek
AMD	375.92	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1397	Argentine Peso
AUD	1.4037	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6508	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.7	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2954.44	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

27 February 2026

BND	1.2632	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1246	Brazilian Real
BSD	1	Bahamian Dollar
BTN	90.944	Ngultrum
BWP	13.5501	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3674	Canadian Dollar
CDF	2222.7	Congolese Franc
CHF	0.7723	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	856.73	Chilean Peso
CNY	6.8692	Yuan Renminbi
COP	3684.5	Colombian Peso
COU	0.108	Unidad de Valor Real
CRC	471.9	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.35	Cape Verde Escudo
CZK	20.499	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.3254	Danish Krone
DOP	60.25	Dominican Peso
DZD	129.6552	Algerian Dinar
EGP	47.93	Egyptian Pound
ERN	15	Nakfa
ETB	156.0215	Ethiopian Birr
EUR	0.8466	Euro
FJD	2.1659	Fiji Dollar
FKP	0.7377	Falkland Islands Pound
GBP	0.7373	Pound Sterling
GEL	2.643	Lari
GHS	10.6	Cedi
GIP	0.7376	Gibraltar Pound
GMD	73.75	Dalasi
GNF	8741	Guinea Franc
GTQ	7.663	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.8198	Hong Kong Dollar
HNL	26.4456	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.6	Gourde
HUF	317.51	Forint
IDR	16780	Rupiah
ILS	3.0819	New Israeli Sheqel
INR	90.874	Indian Rupee

## Foreign Exchange Position

Positions as at:

27 February 2026

IQD	1309.52	Iraqi Dinar
IRR	1310163	Iranian Rial
ISK	121.2	Iceland Krona
JMD	155	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	156.33	Yen
KES	128.8	Kenyan Shilling
KGS	87	Som
KHR	4000	Riel
KMF	416	Comoro Franc
KPW	130	North Korean Won
KRW	1426.63	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	501.95	Tenge
LAK	21275	Kip
LBP	89500	Lebanese Pound
LKR	309.3	Sri Lanka Rupee
LRD	182.6	Liberian Dollar
LSL	15.819	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.31	Libyan Dinar
MAD	9.1697	Moroccan Dirham
MDL	17.03	Moldovan Leu
MGA	4225	Malagasy Ariary
MKD	52.02	Denar
MMK	2093.7	Kyat
MNT	3560	Tugrik
MOP	8.054	Pataca
MRO	356	Ouguiya
MUR	46.24	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.1595	Mexican Peso
MXV	1.9699	Mexican Unidad de Inversion (UDI)
MYR	3.887	Malaysian Ringgit
MZN	63.25	Metical
NAD	15.879	Namibia Dollar
NGN	1353.33	Naira
NIO	36.6	Cordoba Oro
NOK	9.5271	Norwegian Krone
NPR	145.52	Nepalese Rupee
NZD	1.6664	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3554	Nuevo Sol

## Foreign Exchange Position

Positions as at:

27 February 2026

PGK	4.1459	Kina
PHP	57.49	Philippine Peso
PKR	279.3	Pakistan Rupee
PLN	3.5667	Zloty
PYG	6435.48	Guarani
QAR	3.6414	Qatari Rial
RON	4.3088	Leu
RSD	99.33	Serbian Dinar
RUB	76.65	Russian Ruble
RWF	1452	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.7399	Solomon Islands Dollar
SCR	14.069	Seychelles Rupee
SDG	598.4502	Sudanese Pound
SEK	9.0152	Swedish Krona
SGD	1.2632	Singapore Dollar
SHP	0.7381	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.511	Surinam Dollar
SSP	4482.6857	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	110.5	Syrian Pound
SZL	15.8241	Lilangeni
THB	31.03	Baht
TJS	9.46	Somoni
TMT	3.4945	New Manat
TND	2.8522	Tunisian Dinar
TOP	2.2847	Pa'anga
TRY	43.8593	Turkish Lira
TTD	6.75	Trinidad and Tobago Dollar
TWD	31.273	New Taiwan Dollar
TZS	2540	Tanzanian Shilling
UAH	43.2402	Hryvnia
UGX	3590	Uganda Shilling
USD	1	US Dollar
UYU	38.2	Peso Uruguayo
UZS	12130	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26099	Dong
VUV	116.2	Vatu
WST	2.6055	Tala
XAF	555.38	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	553	CFA Franc BCEAO
XPF	100.73	CFP Franc

## Foreign Exchange Position

Positions as at:

27 February 2026

YER	238	Yemeni Rial
ZAR	15.8402	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

27 February 2026

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	575,065.91	93,046.04	668,111.96
Floating vs. Fixed	11,559,453.60	2,607,665.56	14,167,119.16
Overnight Index Swap	7,808,193.72	3,031,460.61	10,839,654.33
<b>Total</b>	<b>19,942,713.23</b>	<b>5,732,172.21</b>	<b>25,674,885.44</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,099	1,637	13,736
Floating vs. Fixed	292,750	88,125	380,874
Overnight Index Swap	221,052	47,525	268,576
<b>Total</b>	<b>525,900</b>	<b>137,286</b>	<b>663,186</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	53,182.16	969.71	3,596.38	31.93	16,962.94	221,200.54	372,168.30	668,111.96
Floating vs. Fixed	482,422.79	7,032,008.33	351,066.32	54,800.58	195,807.24	2,564,941.69	3,486,072.20	14,167,119.16
Overnight Index Swap	5,390,759.77	21,977.06	90,072.89	195,984.78	2,889,029.02	2,379.81	2,249,451.01	10,839,654.33
<b>Total</b>	<b>5,926,364.72</b>	<b>7,054,955.10</b>	<b>444,735.59</b>	<b>250,817.28</b>	<b>3,101,799.20</b>	<b>2,788,522.03</b>	<b>6,107,691.52</b>	<b>25,674,885.44</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,003	11	68	7	442	6,578	5,628	13,736
Floating vs. Fixed	15,047	147,323	18,696	187	2,407	86,451	110,764	380,874
Overnight Index Swap	156,737	483	2,318	2,299	37,931	120	68,690	268,576
<b>Total</b>	<b>172,787</b>	<b>147,817</b>	<b>21,081</b>	<b>2,493</b>	<b>40,780</b>	<b>93,148</b>	<b>185,081</b>	<b>663,186</b>

### 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	226,889.49	157,167.93	189,142.91	68,623.82	14,667.70	6,105.78	5,514.33	668,111.96
Floating vs. Fixed	6,136,105.09	2,496,314.50	4,345,137.21	968,013.92	115,922.49	42,849.74	62,776.19	14,167,119.16
Overnight Index Swap	5,452,122.96	1,505,357.15	2,140,580.60	1,171,139.55	174,412.76	197,118.92	198,922.39	10,839,654.33
<b>Total</b>	<b>11,815,117.54</b>	<b>4,158,839.58</b>	<b>6,674,860.73</b>	<b>2,207,777.29</b>	<b>305,002.96</b>	<b>246,074.44</b>	<b>267,212.92</b>	<b>25,674,885.44</b>

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	3,446	2,877	4,473	1,786	591	290	275	13,736
Floating vs. Fixed	90,179	60,251	153,510	61,274	8,228	3,251	4,182	380,874
Overnight Index Swap	51,988	40,382	93,162	56,539	8,247	7,450	10,809	268,576
<b>Total</b>	<b>145,612</b>	<b>103,510</b>	<b>251,145</b>	<b>119,599</b>	<b>17,066</b>	<b>10,991</b>	<b>15,265</b>	<b>663,186</b>

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LYD	6.31	Libyan Dinar

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MMK	2093.7	Kyat
MNT	3560	Tugrik
MOP	8.054	Pataca
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MUR	46.24	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.1595	Mexican Peso
MXV	1.9699	Mexican Unidad de Inversion (UDI)
MYR	3.887	Malaysian Ringgit
MZN	63.25	Metical
NAD	15.879	Namibia Dollar
NGN	1353.33	Naira
NIO	36.6	Cordoba Oro
NOK	9.5271	Norwegian Krone
NPR	145.52	Nepalese Rupee
NZD	1.6664	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.3554	Nuevo Sol
PGK	4.1459	Kina
PHP	57.49	Philippine Peso
PKR	279.3	Pakistan Rupee
PLN	3.5667	Zloty
PYG	6435.48	Guarani
QAR	3.6414	Qatari Rial
RON	4.3088	Leu
RSD	99.33	Serbian Dinar
RUB	76.65	Russian Ruble
RWF	1452	Rwanda Franc
SAR	3.7508	Saudi Riyal
SBD	7.7399	Solomon Islands Dollar
SCR	14.069	Seychelles Rupee
SDG	598.4502	Sudanese Pound
SEK	9.0152	Swedish Krona
SGD	1.2632	Singapore Dollar
SHP	0.7381	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling

## Interest Rate Position

Positions as at:

27 February 2026

SRD	37.511 Surinam Dollar
SSP	4482.6857 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	110.5 Syrian Pound
SZL	15.8241 Lilangeni
THB	31.03 Baht
TJS	9.46 Somoni
TMT	3.4945 New Manat
TND	2.8522 Tunisian Dinar
TOP	2.2847 Pa'anga
TRY	43.8593 Turkish Lira
TTD	6.75 Trinidad and Tobago Dollar
TWD	31.273 New Taiwan Dollar
TZS	2540 Tanzanian Shilling
UAH	43.2402 Hryvnia
UGX	3590 Uganda Shilling
USD	1 US Dollar
UYU	38.2 Peso Uruguayo
UZS	12130 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26099 Dong
VUV	116.2 Vatu
WST	2.6055 Tala
XAF	555.38 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	553 CFA Franc BCEAO
XPF	100.73 CFP Franc
YER	238 Yemeni Rial
ZAR	15.8402 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

23 February 2026 to

27 February 2026

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	173,487.50	280,899.61	454,387.11
Total	173,487.50	280,899.61	454,387.11

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	34,163	57,331	91,494
Total	34,163	57,331	91,494

### 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	33,380.96	20,508.04	57,002.86	166,236.19	7,040.79	8,767.73	144,913.59	16,536.95	454,387.11
Total	33,380.96	20,508.04	57,002.86	166,236.19	7,040.79	8,767.73	144,913.59	16,536.95	454,387.11

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,155	6,397	14,636	36,609	1,541	3,240	27,022	897	91,494
Total	1,155	6,397	14,636	36,609	1,541	3,240	27,022	897	91,494

### 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	393,580.65	44,028.38	8,509.89	5,338.16	2,707.05	169.94	53.05	454,387.11
Total	393,580.65	44,028.38	8,509.89	5,338.16	2,707.05	169.94	53.05	454,387.11

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	88,219	2,448	368	245	195	17	2	91,494
Total	88,219	2,448	368	245	195	17	2	91,494

## Interest Rate Turnover

Turnover for the period:

23 February 2026 to

27 February 2026

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,940.49	2,679.15	9,619.64
Floating vs. Fixed	773,756.14	239,543.02	1,013,299.16
Overnight Index Swap	779,958.53	306,605.94	1,086,564.47
<b>Total</b>	<b>1,560,655.16</b>	<b>548,828.11</b>	<b>2,109,483.27</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	100	23	123
Floating vs. Fixed	15,958	4,399	20,357
Overnight Index Swap	7,193	1,384	8,577
<b>Total</b>	<b>23,251</b>	<b>5,806</b>	<b>29,057</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	13.05	0.00	0.00	0.00	0.00	1,879.70	7,726.89	9,619.64
Floating vs. Fixed	52,101.69	286,916.02	3,302.18	0.00	12,823.34	287,938.52	370,217.41	1,013,299.16
Overnight Index Swap	295,414.94	1,076.18	884.60	93,961.35	110,733.81	26.85	584,466.73	1,086,564.47
<b>Total</b>	<b>347,529.68</b>	<b>287,992.20</b>	<b>4,186.78</b>	<b>93,961.35</b>	<b>123,557.15</b>	<b>289,845.08</b>	<b>962,411.03</b>	<b>2,109,483.27</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1	0	0	0	0	64	58	123
Floating vs. Fixed	681	6,747	183	0	40	5,267	7,440	20,357
Overnight Index Swap	3,707	36	31	86	944	6	3,768	8,577
<b>Total</b>	<b>4,389</b>	<b>6,783</b>	<b>214</b>	<b>86</b>	<b>984</b>	<b>5,337</b>	<b>11,265</b>	<b>29,057</b>

### 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	570.67	6,421.72	1,431.01	905.01	233.67	0.00	57.56	9,619.64
Floating vs. Fixed	320,889.36	240,936.17	246,117.94	183,604.34	20,117.27	592.77	1,041.31	1,013,299.16
Overnight Index Swap	804,881.62	98,755.49	96,343.62	66,766.81	14,824.78	872.62	4,119.54	1,086,564.47
<b>Total</b>	<b>1,126,341.64</b>	<b>346,113.38</b>	<b>343,892.58</b>	<b>251,276.15</b>	<b>35,175.72</b>	<b>1,465.39</b>	<b>5,218.42</b>	<b>2,109,483.27</b>

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	22	40	30	20	8	0	4	123
Floating vs. Fixed	2,636	3,115	6,431	6,628	1,353	59	138	20,357
Overnight Index Swap	1,397	1,049	2,428	2,524	790	52	338	8,577
<b>Total</b>	<b>4,054</b>	<b>4,203</b>	<b>8,888</b>	<b>9,171</b>	<b>2,151</b>	<b>111</b>	<b>480</b>	<b>29,057</b>