

## Foreign Exchange Position

Positions as at: 06 March 2026

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	508,743.48	1,354,753.60	1,863,497.08
<b>Total</b>	<b>508,743.48</b>	<b>1,354,753.60</b>	<b>1,863,497.08</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	71,950	291,595	363,545
<b>Total</b>	<b>71,950</b>	<b>291,595</b>	<b>363,545</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	150,122.92	74,303.27	272,337.82	632,090.58	20,969.11	36,177.99	629,649.54	47,845.84	1,863,497.08
<b>Total</b>	<b>150,122.92</b>	<b>74,303.27</b>	<b>272,337.82</b>	<b>632,090.58</b>	<b>20,969.11</b>	<b>36,177.99</b>	<b>629,649.54</b>	<b>47,845.84</b>	<b>1,863,497.08</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,901	25,602	71,692	126,115	5,905	14,322	108,934	5,076	363,545
<b>Total</b>	<b>5,901</b>	<b>25,602</b>	<b>71,692</b>	<b>126,115</b>	<b>5,905</b>	<b>14,322</b>	<b>108,934</b>	<b>5,076</b>	<b>363,545</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	1,433,234.70	240,077.11	85,229.27	61,200.11	32,321.86	10,580.89	853.14	1,863,497.08
<b>Total</b>	<b>1,433,234.70</b>	<b>240,077.11</b>	<b>85,229.27</b>	<b>61,200.11</b>	<b>32,321.86</b>	<b>10,580.89</b>	<b>853.14</b>	<b>1,863,497.08</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	333,754	16,889	5,237	3,886	2,706	1,004	70	363,545
<b>Total</b>	<b>333,754</b>	<b>16,889</b>	<b>5,237</b>	<b>3,886</b>	<b>2,706</b>	<b>1,004</b>	<b>70</b>	<b>363,545</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	64.18	Afghani
ALL	82.34	Lek
AMD	376.86	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.131	Kwanza
ARS	1400.5	Argentine Peso
AUD	1.413	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6756	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.7	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2955.48	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

06 March 2026

BND	1.275	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.2312	Brazilian Real
BSD	1	Bahamian Dollar
BTN	92.033	Ngultrum
BWP	12.6743	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3641	Canadian Dollar
CDF	2249.5	Congolese Franc
CHF	0.7789	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	894.67	Chilean Peso
CNY	6.8969	Yuan Renminbi
COP	3744	Colombian Peso
COU	0.1069	Unidad de Valor Real
CRC	468.28	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.75	Cape Verde Escudo
CZK	20.915	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4213	Danish Krone
DOP	59.29	Dominican Peso
DZD	130.047	Algerian Dinar
EGP	50.14	Egyptian Pound
ERN	15	Nakfa
ETB	155.9851	Ethiopian Birr
EUR	0.8595	Euro
FJD	2.1768	Fiji Dollar
FKP	0.7484	Falkland Islands Pound
GBP	0.7473	Pound Sterling
GEL	2.69	Lari
GHS	10.7	Cedi
GIP	0.7483	Gibraltar Pound
GMD	73.8	Dalasi
GNF	8741	Guinea Franc
GTQ	7.66	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8176	Hong Kong Dollar
HNL	26.4569	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.7	Gourde
HUF	330.22	Forint
IDR	16880	Rupiah
ILS	3.0678	New Israeli Sheqel
INR	92.097	Indian Rupee

## Foreign Exchange Position

Positions as at:

06 March 2026

IQD	1309.5	Iraqi Dinar
IRR	1315669	Iranian Rial
ISK	124.23	Iceland Krona
JMD	155.69	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	157.03	Yen
KES	129.05	Kenyan Shilling
KGS	87.4495	Som
KHR	4003	Riel
KMF	422.75	Comoro Franc
KPW	130	North Korean Won
KRW	1462.23	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	495.84	Tenge
LAK	21317	Kip
LBP	89500	Lebanese Pound
LKR	310.5	Sri Lanka Rupee
LRD	182	Liberian Dollar
LSL	16.3134	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3598	Libyan Dinar
MAD	9.2795	Moroccan Dirham
MDL	17.13	Moldovan Leu
MGA	4157.78	Malagasy Ariary
MKD	52.46	Denar
MMK	2093.7	Kyat
MNT	3566	Tugrik
MOP	8.052	Pataca
MRO	356	Ouguiya
MUR	47.18	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.555	Mexican Peso
MXV	2.0141	Mexican Unidad de Inversion (UDI)
MYR	3.938	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.308	Namibia Dollar
NGN	1382.76	Naira
NIO	36.6	Cordoba Oro
NOK	9.6212	Norwegian Krone
NPR	147.44	Nepalese Rupee
NZD	1.6827	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.4116	Nuevo Sol

## Foreign Exchange Position

Positions as at:

06 March 2026

PGK	4.1494	Kina
PHP	58.335	Philippine Peso
PKR	279.05	Pakistan Rupee
PLN	3.6642	Zloty
PYG	6542.67	Guarani
QAR	3.6468	Qatari Rial
RON	4.3735	Leu
RSD	100.78	Serbian Dinar
RUB	77.8705	Russian Ruble
RWF	1453.27	Rwanda Franc
SAR	3.7535	Saudi Riyal
SBD	7.7459	Solomon Islands Dollar
SCR	13.7306	Seychelles Rupee
SDG	598.5202	Sudanese Pound
SEK	9.1674	Swedish Krona
SGD	1.275	Singapore Dollar
SHP	0.7488	Saint Helena Pound
SLL	22683	Leone
SOS	567	Somali Shilling
SRD	37.681	Surinam Dollar
SSP	4467.3031	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	110.52	Syrian Pound
SZL	16.3119	Lilangeni
THB	31.55	Baht
TJS	9.5	Somoni
TMT	3.4945	New Manat
TND	2.8852	Tunisian Dinar
TOP	2.2915	Pa'anga
TRY	43.948	Turkish Lira
TTD	6.7037	Trinidad and Tobago Dollar
TWD	31.641	New Taiwan Dollar
TZS	2540	Tanzanian Shilling
UAH	43.9156	Hryvnia
UGX	3691.82	Uganda Shilling
USD	1	US Dollar
UYU	39.23	Peso Uruguayo
UZS	12185.57	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26165	Dong
VUV	116.5	Vatu
WST	2.6192	Tala
XAF	563.73	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	560.75	CFA Franc BCEAO
XPF	102.24	CFP Franc

## Foreign Exchange Position

Positions as at:

06 March 2026

YER	237.71	Yemeni Rial
ZAR	16.3303	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

06 March 2026

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	568,800.80	92,173.64	660,974.44
Floating vs. Fixed	11,624,882.36	2,605,612.09	14,230,494.45
Overnight Index Swap	7,887,790.35	2,995,696.09	10,883,486.44
<b>Total</b>	<b>20,081,473.51</b>	<b>5,693,481.82</b>	<b>25,774,955.33</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,921	1,626	13,547
Floating vs. Fixed	296,146	88,206	384,352
Overnight Index Swap	213,177	46,129	259,306
<b>Total</b>	<b>521,244</b>	<b>135,961</b>	<b>657,205</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	53,305.79	965.81	3,484.81	31.50	16,788.93	214,588.49	371,809.10	660,974.44
Floating vs. Fixed	488,484.80	7,059,580.47	348,758.32	53,598.91	166,765.71	2,578,174.67	3,535,131.57	14,230,494.45
Overnight Index Swap	5,483,021.79	23,267.67	97,208.28	199,765.93	2,853,434.34	2,601.51	2,224,186.92	10,883,486.44
<b>Total</b>	<b>6,024,812.39</b>	<b>7,083,813.95</b>	<b>449,451.41</b>	<b>253,396.34</b>	<b>3,036,988.98</b>	<b>2,795,364.66</b>	<b>6,131,127.59</b>	<b>25,774,955.33</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,005	11	67	7	440	6,377	5,642	13,547
Floating vs. Fixed	14,703	149,240	18,386	174	2,375	86,726	112,749	384,352
Overnight Index Swap	151,282	513	2,389	2,399	37,490	124	65,111	259,306
<b>Total</b>	<b>166,989</b>	<b>149,764</b>	<b>20,841</b>	<b>2,580</b>	<b>40,304</b>	<b>93,226</b>	<b>183,502</b>	<b>657,205</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	226,442.81	153,335.12	186,636.34	68,560.77	14,497.71	6,015.23	5,486.45	660,974.44
Floating vs. Fixed	6,061,817.26	2,532,880.89	4,422,162.91	989,636.86	118,311.99	42,287.72	63,396.81	14,230,494.45
Overnight Index Swap	5,442,557.50	1,509,297.35	2,166,950.90	1,184,533.33	179,255.01	198,240.74	202,651.62	10,883,486.44
<b>Total</b>	<b>11,730,817.57</b>	<b>4,195,513.37</b>	<b>6,775,750.16</b>	<b>2,242,730.96</b>	<b>312,064.71</b>	<b>246,543.69</b>	<b>271,534.87</b>	<b>25,774,955.33</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	3,444	2,770	4,397	1,787	588	287	275	13,547
Floating vs. Fixed	89,622	60,593	155,597	62,461	8,581	3,243	4,257	384,352
Overnight Index Swap	49,534	38,339	88,783	55,911	8,379	7,433	10,928	259,306
<b>Total</b>	<b>142,599</b>	<b>101,702</b>	<b>248,777</b>	<b>120,159</b>	<b>17,547</b>	<b>10,963</b>	<b>15,459</b>	<b>657,205</b>

### Foreign Exchange Rate

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## Interest Rate Position

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EGP	50.14	Egyptian Pound
ERN	15	Nakfa

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Positions as at:

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ETB	155.9851	Ethiopian Birr
EUR	0.8595	Euro
FJD	2.1768	Fiji Dollar
FKP	0.7484	Falkland Islands Pound
GBP	0.7473	Pound Sterling
GEL	2.69	Lari
GHS	10.7	Cedi
GIP	0.7483	Gibraltar Pound
GMD	73.8	Dalasi
GNF	8741	Guinea Franc
GTQ	7.66	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8176	Hong Kong Dollar
HNL	26.4569	Lempira
HRK	7.0385	Croatian Kuna
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IDR	16880	Rupiah
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LRD	182	Liberian Dollar
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LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3598	Libyan Dinar

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Positions as at:

06 March 2026

MAD	9.2795 Moroccan Dirham
MDL	17.13 Moldovan Leu
MGA	4157.78 Malagasy Ariary
MKD	52.46 Denar
MMK	2093.7 Kyat
MNT	3566 Tugrik
MOP	8.052 Pataca
MRO	356 Ouguiya
MUR	47.18 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.555 Mexican Peso
MXV	2.0141 Mexican Unidad de Inversion (UDI)
MYR	3.938 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.308 Namibia Dollar
NGN	1382.76 Naira
NIO	36.6 Cordoba Oro
NOK	9.6212 Norwegian Krone
NPR	147.44 Nepalese Rupee
NZD	1.6827 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.4116 Nuevo Sol
PGK	4.1494 Kina
PHP	58.335 Philippine Peso
PKR	279.05 Pakistan Rupee
PLN	3.6642 Zloty
PYG	6542.67 Guarani
QAR	3.6468 Qatari Rial
RON	4.3735 Leu
RSD	100.78 Serbian Dinar
RUB	77.8705 Russian Ruble
RWF	1453.27 Rwanda Franc
SAR	3.7535 Saudi Riyal
SBD	7.7459 Solomon Islands Dollar
SCR	13.7306 Seychelles Rupee
SDG	598.5202 Sudanese Pound
SEK	9.1674 Swedish Krona
SGD	1.275 Singapore Dollar
SHP	0.7488 Saint Helena Pound
SLL	22683 Leone
SOS	567 Somali Shilling

## Interest Rate Position

Positions as at:

06 March 2026

SRD	37.681 Surinam Dollar
SSP	4467.3031 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	110.52 Syrian Pound
SZL	16.3119 Lilangeni
THB	31.55 Baht
TJS	9.5 Somoni
TMT	3.4945 New Manat
TND	2.8852 Tunisian Dinar
TOP	2.2915 Pa'anga
TRY	43.948 Turkish Lira
TTD	6.7037 Trinidad and Tobago Dollar
TWD	31.641 New Taiwan Dollar
TZS	2540 Tanzanian Shilling
UAH	43.9156 Hryvnia
UGX	3691.82 Uganda Shilling
USD	1 US Dollar
UYU	39.23 Peso Uruguayo
UZS	12185.57 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26165 Dong
VUV	116.5 Vatu
WST	2.6192 Tala
XAF	563.73 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	560.75 CFA Franc BCEAO
XPF	102.24 CFP Franc
YER	237.71 Yemeni Rial
ZAR	16.3303 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

02 March 2026 to

06 March 2026

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	225,413.32	274,096.32	499,509.64
Total	225,413.32	274,096.32	499,509.64

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	50,356	78,569	128,924
Total	50,356	78,569	128,924

### 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	32,904.21	17,927.97	77,858.36	177,942.49	6,421.72	13,219.23	162,540.25	10,695.42	499,509.64
Total	32,904.21	17,927.97	77,858.36	177,942.49	6,421.72	13,219.23	162,540.25	10,695.42	499,509.64

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,439	7,113	27,248	46,536	1,507	5,696	38,277	1,110	128,924
Total	1,439	7,113	27,248	46,536	1,507	5,696	38,277	1,110	128,924

### 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	416,309.95	60,570.21	11,704.83	5,230.44	5,008.64	685.56	0.00	499,509.64
Total	416,309.95	60,570.21	11,704.83	5,230.44	5,008.64	685.56	0.00	499,509.64

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	121,564	6,297	490	268	255	52	0	128,924
Total	121,564	6,297	490	268	255	52	0	128,924

## Interest Rate Turnover

Turnover for the period:

02 March 2026 to

06 March 2026

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	6,634.97	2,396.17	9,031.14
Floating vs. Fixed	857,573.42	233,472.38	1,091,045.80
Overnight Index Swap	810,868.10	213,331.28	1,024,199.38
<b>Total</b>	<b>1,675,076.50</b>	<b>449,199.83</b>	<b>2,124,276.32</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	54	17	71
Floating vs. Fixed	19,680	4,912	24,592
Overnight Index Swap	9,439	1,588	11,026
<b>Total</b>	<b>29,172</b>	<b>6,517</b>	<b>35,688</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	517.32	0.00	0.00	0.00	0.00	527.18	7,986.64	9,031.14
Floating vs. Fixed	72,705.48	412,457.67	12,306.69	0.00	7,573.37	222,199.40	363,803.20	1,091,045.80
Overnight Index Swap	435,384.16	5,069.00	11,382.01	15,435.71	111,608.90	227.45	445,092.15	1,024,199.38
<b>Total</b>	<b>508,606.96</b>	<b>417,526.66</b>	<b>23,688.70</b>	<b>15,435.71</b>	<b>119,182.27</b>	<b>222,954.03</b>	<b>816,881.99</b>	<b>2,124,276.32</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	9	0	0	0	0	12	50	71
Floating vs. Fixed	223	10,013	346	0	47	5,644	8,321	24,592
Overnight Index Swap	5,923	94	129	173	780	5	3,923	11,026
<b>Total</b>	<b>6,154</b>	<b>10,107</b>	<b>475</b>	<b>173</b>	<b>826</b>	<b>5,661</b>	<b>12,294</b>	<b>35,688</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	4,166.88	520.99	3,274.34	343.29	725.65	0.00	0.00	9,031.14
Floating vs. Fixed	305,176.83	185,913.26	353,845.55	220,222.09	23,101.94	267.52	2,518.62	1,091,045.80
Overnight Index Swap	603,587.94	121,150.76	165,286.96	89,084.82	32,682.75	3,257.69	9,148.46	1,024,199.38
<b>Total</b>	<b>912,931.64</b>	<b>307,585.01</b>	<b>522,406.85</b>	<b>309,650.20</b>	<b>56,510.33</b>	<b>3,525.21</b>	<b>11,667.07</b>	<b>2,124,276.32</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	13	4	35	8	12	0	0	71
Floating vs. Fixed	2,411	2,764	8,563	8,953	1,533	40	329	24,592
Overnight Index Swap	1,531	1,221	3,458	3,094	1,200	98	425	11,026
<b>Total</b>	<b>3,954</b>	<b>3,989</b>	<b>12,055</b>	<b>12,055</b>	<b>2,745</b>	<b>138</b>	<b>754</b>	<b>35,688</b>