

Foreign Exchange Position

Positions as at: 13 March 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	549,844.11	1,465,301.72	2,015,145.83
Total	549,844.11	1,465,301.72	2,015,145.83

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	79,437	317,405	396,842
Total	79,437	317,405	396,842

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	156,563.79	79,075.25	299,145.95	692,311.64	30,678.41	40,182.00	662,619.76	54,569.02	2,015,145.83
Total	156,563.79	79,075.25	299,145.95	692,311.64	30,678.41	40,182.00	662,619.76	54,569.02	2,015,145.83

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,151	26,690	78,217	137,012	7,174	16,418	119,800	5,382	396,842
Total	6,151	26,690	78,217	137,012	7,174	16,418	119,800	5,382	396,842

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	1,542,928.18	277,988.81	90,127.15	60,696.54	31,916.21	10,623.26	865.68	2,015,145.83
Total	1,542,928.18	277,988.81	90,127.15	60,696.54	31,916.21	10,623.26	865.68	2,015,145.83

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	359,807	23,887	5,377	3,988	2,714	1,001	69	396,842
Total	359,807	23,887	5,377	3,988	2,714	1,001	69	396,842

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	63.5	Afghani
ALL	82.83	Lek
AMD	376.27	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.131	Kwanza
ARS	1395	Argentine Peso
AUD	1.398	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6908	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.99	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3773	Bahraini Dinar
BIF	2956.52	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

13 March 2026

BND	1.2737	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1569	Brazilian Real
BSD	1	Bahamian Dollar
BTN	91.98	Ngultrum
BWP	12.6743	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.359	Canadian Dollar
CDF	2196.5	Congolese Franc
CHF	0.7802	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	895.86	Chilean Peso
CNY	6.8655	Yuan Renminbi
COP	3704.7	Colombian Peso
COU	0.1084	Unidad de Valor Real
CRC	468.97	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.33	Cape Verde Escudo
CZK	21.053	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4589	Danish Krone
DOP	60.89	Dominican Peso
DZD	131.2154	Algerian Dinar
EGP	51.82	Egyptian Pound
ERN	15	Nakfa
ETB	156.3715	Ethiopian Birr
EUR	0.8645	Euro
FJD	2.173	Fiji Dollar
FKP	0.7456	Falkland Islands Pound
GBP	0.7456	Pound Sterling
GEL	2.695	Lari
GHS	10.8	Cedi
GIP	0.7456	Gibraltar Pound
GMD	73.85	Dalasi
GNF	8734	Guinea Franc
GTQ	7.655	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8251	Hong Kong Dollar
HNL	26.4607	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.9	Gourde
HUF	334.93	Forint
IDR	16865	Rupiah
ILS	3.1168	New Israeli Sheqel
INR	92.202	Indian Rupee

Foreign Exchange Position

Positions as at:

13 March 2026

IQD	1309.52	Iraqi Dinar
IRR	1321780	Iranian Rial
ISK	125.04	Iceland Krona
JMD	155.61	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	158.94	Yen
KES	129.15	Kenyan Shilling
KGS	87.45	Som
KHR	4005	Riel
KMF	424.39	Comoro Franc
KPW	130	North Korean Won
KRW	1477.76	Won
KWD	0.3061	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	491.15	Tenge
LAK	21322	Kip
LBP	89500	Lebanese Pound
LKR	310.85	Sri Lanka Rupee
LRD	182	Liberian Dollar
LSL	16.4859	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3445	Libyan Dinar
MAD	9.3645	Moroccan Dirham
MDL	17.107	Moldovan Leu
MGA	4148.47	Malagasy Ariary
MKD	53	Denar
MMK	2093.7	Kyat
MNT	3566	Tugrik
MOP	8.06	Pataca
MRO	356	Ouguiya
MUR	45.76	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.664	Mexican Peso
MXV	2.0217	Mexican Unidad de Inversion (UDI)
MYR	3.913	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.4859	Namibia Dollar
NGN	1392.56	Naira
NIO	36.6	Cordoba Oro
NOK	9.6306	Norwegian Krone
NPR	147.26	Nepalese Rupee
NZD	1.6903	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.4202	Nuevo Sol

Foreign Exchange Position

Positions as at:

13 March 2026

PGK	4.1545	Kina
PHP	59.194	Philippine Peso
PKR	279.05	Pakistan Rupee
PLN	3.6693	Zloty
PYG	6469.6	Guarani
QAR	3.6415	Qatari Rial
RON	4.3996	Leu
RSD	101.42	Serbian Dinar
RUB	79.15	Russian Ruble
RWF	1454.01	Rwanda Franc
SAR	3.7525	Saudi Riyal
SBD	7.7399	Solomon Islands Dollar
SCR	14.6801	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.2145	Swedish Krona
SGD	1.2737	Singapore Dollar
SHP	0.746	Saint Helena Pound
SLL	22683	Leone
SOS	567	Somali Shilling
SRD	37.336	Surinam Dollar
SSP	4492.3927	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	110.52	Syrian Pound
SZL	16.4859	Lilangeni
THB	31.85	Baht
TJS	9.54	Somoni
TMT	3.4943	New Manat
TND	2.914	Tunisian Dinar
TOP	2.2883	Pa'anga
TRY	44.0632	Turkish Lira
TTD	6.7451	Trinidad and Tobago Dollar
TWD	31.779	New Taiwan Dollar
TZS	2585	Tanzanian Shilling
UAH	44.1907	Hryvnia
UGX	3715	Uganda Shilling
USD	1	US Dollar
UYU	39.97	Peso Uruguayo
UZS	12130.76	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26190	Dong
VUV	116.85	Vatu
WST	2.6137	Tala
XAF	567.04	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	560.5	CFA Franc BCEAO
XPF	102.85	CFP Franc

Foreign Exchange Position

Positions as at:

13 March 2026

YER	238.29	Yemeni Rial
ZAR	16.474	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

13 March 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	606,124.47	74,174.21	680,298.68
Floating vs. Fixed	11,466,835.63	2,578,093.75	14,044,929.37
Overnight Index Swap	7,218,656.89	2,915,056.20	10,133,713.08
Total	19,291,616.98	5,567,324.15	24,858,941.13

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,010	1,530	13,540
Floating vs. Fixed	280,147	87,288	367,435
Overnight Index Swap	195,148	41,611	236,759
Total	487,305	130,429	617,734

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	37,971.88	970.23	1,456.36	31.57	27,928.06	208,272.86	403,667.71	680,298.68
Floating vs. Fixed	485,762.68	7,177,793.15	117,647.09	54,859.50	145,377.05	2,519,923.56	3,543,566.35	14,044,929.37
Overnight Index Swap	5,058,080.41	28,214.03	61,598.53	200,747.39	2,455,430.97	2,250.40	2,327,391.36	10,133,713.08
Total	5,581,814.97	7,206,977.41	180,701.98	255,638.46	2,628,736.07	2,730,446.82	6,274,625.42	24,858,941.13

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	872	11	48	7	617	6,170	5,816	13,540
Floating vs. Fixed	14,311	150,744	3,917	160	2,123	84,670	111,512	367,435
Overnight Index Swap	140,842	604	1,640	2,203	26,059	117	65,297	236,759
Total	156,024	151,358	5,604	2,370	28,798	90,956	182,624	617,734

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	212,635.83	171,711.58	200,139.26	69,477.24	14,889.87	6,078.66	5,366.24	680,298.68
Floating vs. Fixed	5,971,823.82	2,550,076.32	4,387,855.57	948,297.31	101,244.63	33,459.48	52,172.25	14,044,929.37
Overnight Index Swap	5,438,759.41	1,389,598.30	1,898,347.43	936,663.32	160,857.33	154,638.11	154,849.18	10,133,713.08
Total	11,623,219.06	4,111,386.19	6,486,342.26	1,954,437.87	276,991.83	194,176.25	212,387.67	24,858,941.13

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	3,326	2,824	4,472	1,780	587	289	264	13,540
Floating vs. Fixed	88,003	59,564	151,857	56,449	6,962	2,212	2,390	367,435
Overnight Index Swap	48,044	36,624	82,609	48,371	7,490	5,226	8,396	236,759
Total	139,372	99,012	238,937	106,600	15,039	7,726	11,049	617,734

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham

Interest Rate Position

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13 March 2026

AFN	63.5 Afghani
ALL	82.83 Lek
AMD	376.27 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
AOA	912.131 Kwanza
ARS	1395 Argentine Peso
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CVE	95.33 Cape Verde Escudo
CZK	21.053 Czech Koruna
DJF	177.6 Djibouti Franc
DKK	6.4589 Danish Krone
DOP	60.89 Dominican Peso
DZD	131.2154 Algerian Dinar
EGP	51.82 Egyptian Pound
ERN	15 Nakfa

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13 March 2026

ETB	156.3715	Ethiopian Birr
EUR	0.8645	Euro
FJD	2.173	Fiji Dollar
FKP	0.7456	Falkland Islands Pound
GBP	0.7456	Pound Sterling
GEL	2.695	Lari
GHS	10.8	Cedi
GIP	0.7456	Gibraltar Pound
GMD	73.85	Dalasi
GNF	8734	Guinea Franc
GTQ	7.655	Quetzal
GYP	207.98	Guyana Dollar
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LRD	182	Liberian Dollar
LSL	16.4859	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3445	Libyan Dinar

Interest Rate Position

Positions as at:

13 March 2026

MAD	9.3645 Moroccan Dirham
MDL	17.107 Moldovan Leu
MGA	4148.47 Malagasy Ariary
MKD	53 Denar
MMK	2093.7 Kyat
MNT	3566 Tugrik
MOP	8.06 Pataca
MRO	356 Ouguiya
MUR	45.76 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.664 Mexican Peso
MXV	2.0217 Mexican Unidad de Inversion (UDI)
MYR	3.913 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.4859 Namibia Dollar
NGN	1392.56 Naira
NIO	36.6 Cordoba Oro
NOK	9.6306 Norwegian Krone
NPR	147.26 Nepalese Rupee
NZD	1.6903 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.4202 Nuevo Sol
PGK	4.1545 Kina
PHP	59.194 Philippine Peso
PKR	279.05 Pakistan Rupee
PLN	3.6693 Zloty
PYG	6469.6 Guarani
QAR	3.6415 Qatari Rial
RON	4.3996 Leu
RSD	101.42 Serbian Dinar
RUB	79.15 Russian Ruble
RWF	1454.01 Rwanda Franc
SAR	3.7525 Saudi Riyal
SBD	7.7399 Solomon Islands Dollar
SCR	14.6801 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.2145 Swedish Krona
SGD	1.2737 Singapore Dollar
SHP	0.746 Saint Helena Pound
SLL	22683 Leone
SOS	567 Somali Shilling

Interest Rate Position

Positions as at:

13 March 2026

SRD	37.336 Surinam Dollar
SSP	4492.3927 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	110.52 Syrian Pound
SZL	16.4859 Lilangeni
THB	31.85 Baht
TJS	9.54 Somoni
TMT	3.4943 New Manat
TND	2.914 Tunisian Dinar
TOP	2.2883 Pa'anga
TRY	44.0632 Turkish Lira
TTD	6.7451 Trinidad and Tobago Dollar
TWD	31.779 New Taiwan Dollar
TZS	2585 Tanzanian Shilling
UAH	44.1907 Hryvnia
UGX	3715 Uganda Shilling
USD	1 US Dollar
UYU	39.97 Peso Uruguayo
UZS	12130.76 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26190 Dong
VUV	116.85 Vatu
WST	2.6137 Tala
XAF	567.04 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	560.5 CFA Franc BCEAO
XPF	102.85 CFP Franc
YER	238.29 Yemeni Rial
ZAR	16.474 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

09 March 2026 to

13 March 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	251,490.76	343,248.94	594,739.70
Total	251,490.76	343,248.94	594,739.70

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	51,623	76,806	128,429
Total	51,623	76,806	128,429

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	27,946.73	23,878.05	94,905.60	210,753.27	14,594.12	14,161.22	189,416.30	19,084.41	594,739.70
Total	27,946.73	23,878.05	94,905.60	210,753.27	14,594.12	14,161.22	189,416.30	19,084.41	594,739.70

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,305	6,563	28,855	44,102	2,087	5,348	39,191	980	128,429
Total	1,305	6,563	28,855	44,102	2,087	5,348	39,191	980	128,429

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	489,615.66	83,172.32	12,259.52	5,547.59	3,821.94	298.25	24.43	594,739.70
Total	489,615.66	83,172.32	12,259.52	5,547.59	3,821.94	298.25	24.43	594,739.70

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	117,331	10,021	507	337	213	19	2	128,429
Total	117,331	10,021	507	337	213	19	2	128,429

Interest Rate Turnover

Turnover for the period:

09 March 2026 to

13 March 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	71,016.74	2,234.29	73,251.03
Floating vs. Fixed	1,046,735.65	297,330.99	1,344,066.63
Overnight Index Swap	895,825.24	311,049.79	1,206,875.03
Total	2,013,577.63	610,615.06	2,624,192.69

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	340	17	357
Floating vs. Fixed	23,638	6,826	30,464
Overnight Index Swap	9,910	1,598	11,508
Total	33,887	8,441	42,328

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	104.77	0.00	0.00	0.00	0.00	3,267.97	69,878.29	73,251.03
Floating vs. Fixed	26,429.82	664,351.57	14,897.47	2,688.89	6,049.67	249,018.43	380,630.78	1,344,066.63
Overnight Index Swap	386,729.64	9,160.64	3,902.71	24,747.19	166,451.59	15.34	615,867.93	1,206,875.03
Total	413,264.23	673,512.21	18,800.18	27,436.09	172,501.26	252,301.74	1,066,377.00	2,624,192.69

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2	0	0	0	0	103	252	357
Floating vs. Fixed	231	12,464	583	2	28	7,203	9,954	30,464
Overnight Index Swap	4,882	189	85	304	1,119	1	4,930	11,508
Total	5,115	12,653	668	306	1,146	7,307	15,135	42,328

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	3,477.73	46,173.44	20,206.22	2,762.32	551.19	80.11	0.00	73,251.03
Floating vs. Fixed	309,438.30	242,232.18	474,874.83	281,420.61	29,969.70	990.04	5,140.98	1,344,066.63
Overnight Index Swap	787,686.54	146,445.18	138,856.16	85,237.13	29,731.73	4,395.24	14,523.05	1,206,875.03
Total	1,100,602.57	434,850.81	633,937.21	369,420.06	60,252.61	5,465.40	19,664.03	2,624,192.69

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	122	170	42	8	4	0	357
Floating vs. Fixed	3,126	3,338	11,405	10,022	2,105	68	402	30,464
Overnight Index Swap	1,562	1,345	3,430	3,055	1,237	157	724	11,508
Total	4,700	4,804	15,004	13,118	3,349	229	1,126	42,328