

Foreign Exchange Position

Positions as at: 02 January 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	425,366.40	1,125,406.36	1,550,772.77
Total	425,366.40	1,125,406.36	1,550,772.77

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	55,807	217,400	273,207
Total	55,807	217,400	273,207

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	139,810.90	55,016.69	259,246.98	424,162.52	15,642.72	26,032.25	576,291.98	54,568.71	1,550,772.77
Total	139,810.90	55,016.69	259,246.98	424,162.52	15,642.72	26,032.25	576,291.98	54,568.71	1,550,772.77

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,642	17,041	69,085	71,165	3,454	11,171	90,354	5,297	273,207
Total	5,642	17,041	69,085	71,165	3,454	11,171	90,354	5,297	273,207

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	1,214,272.44	169,681.72	77,445.53	48,952.01	28,214.98	11,187.26	1,018.82	1,550,772.77
Total	1,214,272.44	169,681.72	77,445.53	48,952.01	28,214.98	11,187.26	1,018.82	1,550,772.77

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	252,454	9,238	4,657	3,165	2,576	1,037	81	273,207
Total	252,454	9,238	4,657	3,165	2,576	1,037	81	273,207

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	65.96	Afghani
ALL	81.82	Lek
AMD	380.35	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.286	Kwanza
ARS	1451	Argentine Peso
AUD	1.4934	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6597	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.27	Taka
BGN	1.6625	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2946.32	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

02 January 2026

BND	1.2841	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.477	Brazilian Real
BSD	1	Bahamian Dollar
BTN	89.783	Ngultrum
BWP	13.9276	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3696	Canadian Dollar
CDF	2215	Congolese Franc
CHF	0.7914	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	900.1	Chilean Peso
CNY	6.9961	Yuan Renminbi
COP	3772.5	Colombian Peso
COU	0.1057	Unidad de Valor Real
CRC	493.36	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.85	Cape Verde Escudo
CZK	20.601	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.356	Danish Krone
DOP	62.92	Dominican Peso
DZD	128.919	Algerian Dinar
EGP	47.67	Egyptian Pound
ERN	15	Nakfa
ETB	154.6636	Ethiopian Birr
EUR	0.8511	Euro
FJD	2.2707	Fiji Dollar
FKP	0.7424	Falkland Islands Pound
GBP	0.7424	Pound Sterling
GEL	2.664	Lari
GHS	10.4	Cedi
GIP	0.7423	Gibraltar Pound
GMD	72.5	Dalasi
GNF	8717	Guinea Franc
GTQ	7.66	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7803	Hong Kong Dollar
HNL	26.3262	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	328.37	Forint
IDR	16755	Rupiah
ILS	3.1752	New Israeli Sheqel
INR	89.749	Indian Rupee

Foreign Exchange Position

Positions as at:

02 January 2026

IQD	1309.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.15	Iceland Krona
JMD	158.01	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	156.39	Yen
KES	128.8	Kenyan Shilling
KGS	87.4115	Som
KHR	4003	Riel
KMF	418.24	Comoro Franc
KPW	130	North Korean Won
KRW	1438.29	Won
KWD	0.3077	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	502.06	Tenge
LAK	21503	Kip
LBP	89500	Lebanese Pound
LKR	310	Sri Lanka Rupee
LRD	177	Liberian Dollar
LSL	16.5599	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.3929	Libyan Dinar
MAD	9.115	Moroccan Dirham
MDL	16.6	Moldovan Leu
MGA	4575.39	Malagasy Ariary
MKD	52.12	Denar
MMK	2093.7	Kyat
MNT	3557	Tugrik
MOP	8.016	Pataca
MRO	356	Ouguiya
MUR	45.91	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.978	Mexican Peso
MXV	2.0752	Mexican Unidad de Inversion (UDI)
MYR	4.045	Malaysian Ringgit
MZN	63.27	Metical
NAD	16.5929	Namibia Dollar
NGN	1451.88	Naira
NIO	36.6	Cordoba Oro
NOK	10.0361	Norwegian Krone
NPR	143.66	Nepalese Rupee
NZD	1.7262	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.3625	Nuevo Sol

Foreign Exchange Position

Positions as at:

02 January 2026

PGK	4.1152	Kina
PHP	58.801	Philippine Peso
PKR	279.9	Pakistan Rupee
PLN	3.5928	Zloty
PYG	6554.61	Guarani
QAR	3.6448	Qatari Rial
RON	4.3183	Leu
RSD	99.74	Serbian Dinar
RUB	79.4955	Russian Ruble
RWF	1448.02	Rwanda Franc
SAR	3.7507	Saudi Riyal
SBD	7.9051	Solomon Islands Dollar
SCR	14.5254	Seychelles Rupee
SDG	598.3502	Sudanese Pound
SEK	9.1928	Swedish Krona
SGD	1.2841	Singapore Dollar
SHP	0.7436	Saint Helena Pound
SLL	22683	Leone
SOS	567	Somali Shilling
SRD	37.807	Surinam Dollar
SSP	4481.4447	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	11057	Syrian Pound
SZL	16.5815	Lilangeni
THB	31.42	Baht
TJS	9.23	Somoni
TMT	3.4945	New Manat
TND	2.8875	Tunisian Dinar
TOP	2.3175	Pa'anga
TRY	42.9025	Turkish Lira
TTD	6.7563	Trinidad and Tobago Dollar
TWD	31.241	New Taiwan Dollar
TZS	2440	Tanzanian Shilling
UAH	42.2503	Hryvnia
UGX	3615	Uganda Shilling
USD	1	US Dollar
UYU	39.14	Peso Uruguayo
UZS	11999.41	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26225	Dong
VUV	119.13	Vatu
WST	2.7086	Tala
XAF	554.96	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	553.75	CFA Franc BCEAO
XPF	101.26	CFP Franc

Foreign Exchange Position

Positions as at:

02 January 2026

YER	238.09	Yemeni Rial
ZAR	16.5777	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

02 January 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	564,301.42	102,313.66	666,615.08
Floating vs. Fixed	10,829,641.76	2,505,045.88	13,334,687.64
Overnight Index Swap	7,990,466.63	3,568,286.38	11,558,753.01
Total	19,384,409.81	6,175,645.92	25,560,055.73

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,538	1,671	14,209
Floating vs. Fixed	278,716	84,848	363,564
Overnight Index Swap	214,172	48,083	262,255
Total	505,425	134,602	640,027

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	60,269.82	950.88	8,033.71	31.71	17,526.80	222,202.62	357,599.54	666,615.08
Floating vs. Fixed	508,255.21	6,673,844.72	385,463.64	37,798.40	176,050.49	2,454,536.57	3,098,738.62	13,334,687.64
Overnight Index Swap	5,294,535.40	15,892.75	122,919.84	140,499.55	4,181,606.16	3,080.81	1,800,218.50	11,558,753.01
Total	5,863,060.42	6,690,688.35	516,417.20	178,329.66	4,375,183.45	2,679,819.99	5,256,556.66	25,560,055.73

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,031	10	83	7	453	6,718	5,907	14,209
Floating vs. Fixed	15,430	135,946	19,193	199	2,229	82,300	108,268	363,564
Overnight Index Swap	154,371	333	2,808	2,184	36,934	125	65,502	262,255
Total	170,832	136,289	22,083	2,390	39,616	89,142	179,676	640,027

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	229,672.27	146,241.49	192,349.07	69,538.82	15,282.14	6,983.31	6,547.98	666,615.08
Floating vs. Fixed	6,017,365.66	2,286,517.19	3,999,176.47	829,387.93	100,668.46	40,224.81	61,347.12	13,334,687.64
Overnight Index Swap	6,327,591.46	1,530,478.97	2,053,203.08	1,104,605.46	157,251.39	191,129.53	194,493.12	11,558,753.01
Total	12,574,629.40	3,963,237.66	6,244,728.62	2,003,532.20	273,201.99	238,337.64	262,388.22	25,560,055.73

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	3,433	2,901	4,666	1,906	615	354	336	14,209
Floating vs. Fixed	90,029	58,424	145,276	54,025	8,469	3,230	4,113	363,564
Overnight Index Swap	52,156	40,211	90,645	54,560	7,348	7,051	10,284	262,255
Total	145,618	101,535	240,586	110,490	16,432	10,635	14,732	640,027

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham

Interest Rate Position

Positions as at:

02 January 2026

AFN	65.96	Afghani
ALL	81.82	Lek
AMD	380.35	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.286	Kwanza
ARS	1451	Argentine Peso
AUD	1.4934	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6597	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.27	Taka
BGN	1.6625	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2946.32	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.2841	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.477	Brazilian Real
BSD	1	Bahamian Dollar
BTN	89.783	Ngultrum
BWP	13.9276	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3696	Canadian Dollar
CDF	2215	Congolese Franc
CHF	0.7914	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	900.1	Chilean Peso
CNY	6.9961	Yuan Renminbi
COP	3772.5	Colombian Peso
COU	0.1057	Unidad de Valor Real
CRC	493.36	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.85	Cape Verde Escudo
CZK	20.601	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.356	Danish Krone
DOP	62.92	Dominican Peso
DZD	128.919	Algerian Dinar
EGP	47.67	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

02 January 2026

ETB	154.6636	Ethiopian Birr
EUR	0.8511	Euro
FJD	2.2707	Fiji Dollar
FKP	0.7424	Falkland Islands Pound
GBP	0.7424	Pound Sterling
GEL	2.664	Lari
GHS	10.4	Cedi
GIP	0.7423	Gibraltar Pound
GMD	72.5	Dalasi
GNF	8717	Guinea Franc
GTQ	7.66	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7803	Hong Kong Dollar
HNL	26.3262	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	328.37	Forint
IDR	16755	Rupiah
ILS	3.1752	New Israeli Sheqel
INR	89.749	Indian Rupee
IQD	1309.5	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	125.15	Iceland Krona
JMD	158.01	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	156.39	Yen
KES	128.8	Kenyan Shilling
KGS	87.4115	Som
KHR	4003	Riel
KMF	418.24	Comoro Franc
KPW	130	North Korean Won
KRW	1438.29	Won
KWD	0.3077	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	502.06	Tenge
LAK	21503	Kip
LBP	89500	Lebanese Pound
LKR	310	Sri Lanka Rupee
LRD	177	Liberian Dollar
LSL	16.5599	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.3929	Libyan Dinar

Interest Rate Position

Positions as at:

02 January 2026

MAD	9.115 Moroccan Dirham
MDL	16.6 Moldovan Leu
MGA	4575.39 Malagasy Ariary
MKD	52.12 Denar
MMK	2093.7 Kyat
MNT	3557 Tugrik
MOP	8.016 Pataca
MRO	356 Ouguiya
MUR	45.91 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.978 Mexican Peso
MXV	2.0752 Mexican Unidad de Inversion (UDI)
MYR	4.045 Malaysian Ringgit
MZN	63.27 Metical
NAD	16.5929 Namibia Dollar
NGN	1451.88 Naira
NIO	36.6 Cordoba Oro
NOK	10.0361 Norwegian Krone
NPR	143.66 Nepalese Rupee
NZD	1.7262 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3625 Nuevo Sol
PGK	4.1152 Kina
PHP	58.801 Philippine Peso
PKR	279.9 Pakistan Rupee
PLN	3.5928 Zloty
PYG	6554.61 Guarani
QAR	3.6448 Qatari Rial
RON	4.3183 Leu
RSD	99.74 Serbian Dinar
RUB	79.4955 Russian Ruble
RWF	1448.02 Rwanda Franc
SAR	3.7507 Saudi Riyal
SBD	7.9051 Solomon Islands Dollar
SCR	14.5254 Seychelles Rupee
SDG	598.3502 Sudanese Pound
SEK	9.1928 Swedish Krona
SGD	1.2841 Singapore Dollar
SHP	0.7436 Saint Helena Pound
SLL	22683 Leone
SOS	567 Somali Shilling

Interest Rate Position

Positions as at:

02 January 2026

SRD	37.807 Surinam Dollar
SSP	4481.4447 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	11057 Syrian Pound
SZL	16.5815 Lilangeni
THB	31.42 Baht
TJS	9.23 Somoni
TMT	3.4945 New Manat
TND	2.8875 Tunisian Dinar
TOP	2.3175 Pa'anga
TRY	42.9025 Turkish Lira
TTD	6.7563 Trinidad and Tobago Dollar
TWD	31.241 New Taiwan Dollar
TZS	2440 Tanzanian Shilling
UAH	42.2503 Hryvnia
UGX	3615 Uganda Shilling
USD	1 US Dollar
UYU	39.14 Peso Uruguayo
UZS	11999.41 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26225 Dong
VUV	119.13 Vatu
WST	2.7086 Tala
XAF	554.96 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	553.75 CFA Franc BCEAO
XPF	101.26 CFP Franc
YER	238.09 Yemeni Rial
ZAR	16.5777 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 29 December 2025 to

02 January 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	120,769.51	143,442.54	264,212.05
Total	120,769.51	143,442.54	264,212.05

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	24,809	36,934	61,743
Total	24,809	36,934	61,743

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	18,117.93	7,856.05	57,752.11	74,546.97	3,593.01	2,660.47	94,224.99	5,460.52	264,212.05
Total	18,117.93	7,856.05	57,752.11	74,546.97	3,593.01	2,660.47	94,224.99	5,460.52	264,212.05

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	840	3,957	15,141	21,961	764	1,437	16,937	707	61,743
Total	840	3,957	15,141	21,961	764	1,437	16,937	707	61,743

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	239,815.55	12,815.55	4,260.91	2,595.11	4,396.64	237.04	91.24	264,212.05
Total	239,815.55	12,815.55	4,260.91	2,595.11	4,396.64	237.04	91.24	264,212.05

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	60,770	518	150	136	154	9	7	61,743
Total	60,770	518	150	136	154	9	7	61,743

Interest Rate Turnover

Turnover for the period:

29 December 2025 to

02 January 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,620.72	5,562.94	20,183.66
Floating vs. Fixed	283,157.75	97,169.23	380,326.98
Overnight Index Swap	278,503.92	106,789.20	385,293.12
Total	576,282.38	209,521.38	785,803.76

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	250	65	315
Floating vs. Fixed	6,566	2,140	8,706
Overnight Index Swap	4,050	1,213	5,263
Total	10,866	3,418	14,284

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	16,081.87	4,101.79	20,183.66
Floating vs. Fixed	9,990.89	98,489.54	924.49	122.50	2,032.61	139,628.10	129,138.84	380,326.98
Overnight Index Swap	146,005.57	3,095.33	21.19	165.85	101,184.82	104.11	134,716.25	385,293.12
Total	155,996.46	101,584.87	945.68	288.35	103,217.43	155,814.08	267,956.88	785,803.76

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	291	24	315
Floating vs. Fixed	79	2,024	53	1	78	2,813	3,660	8,706
Overnight Index Swap	1,948	97	4	14	845	8	2,349	5,263
Total	2,026	2,120	57	15	922	3,112	6,032	14,284

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	4,045.54	11,733.87	2,838.90	1,138.65	426.70	0.00	0.00	20,183.66
Floating vs. Fixed	171,349.96	61,864.71	87,869.45	52,211.56	6,535.05	95.22	401.03	380,326.98
Overnight Index Swap	219,375.66	62,802.51	51,723.03	28,860.90	13,390.69	1,580.60	7,559.72	385,293.12
Total	394,771.17	136,401.09	142,431.37	82,211.12	20,352.44	1,675.82	7,960.75	785,803.76

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	48	188	58	13	9	0	0	315
Floating vs. Fixed	1,495	1,074	2,816	2,654	560	38	69	8,706
Overnight Index Swap	901	575	1,432	1,475	469	112	301	5,263
Total	2,444	1,836	4,306	4,142	1,038	150	370	14,284