

Foreign Exchange Position

Positions as at: 09 January 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	464,010.92	1,166,844.73	1,630,855.65
Total	464,010.92	1,166,844.73	1,630,855.65

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	60,749	228,780	289,529
Total	60,749	228,780	289,529

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	146,320.90	60,446.47	263,220.58	474,296.01	15,587.52	26,320.92	592,752.54	51,910.71	1,630,855.65
Total	146,320.90	60,446.47	263,220.58	474,296.01	15,587.52	26,320.92	592,752.54	51,910.71	1,630,855.65

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,820	18,821	68,154	79,403	3,749	11,678	97,201	4,704	289,529
Total	5,820	18,821	68,154	79,403	3,749	11,678	97,201	4,704	289,529

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	1,276,054.31	178,954.58	79,070.60	55,106.74	29,208.09	11,445.73	1,015.58	1,630,855.65
Total	1,276,054.31	178,954.58	79,070.60	55,106.74	29,208.09	11,445.73	1,015.58	1,630,855.65

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	268,105	9,595	4,600	3,425	2,670	1,055	81	289,529
Total	268,105	9,595	4,600	3,425	2,670	1,055	81	289,529

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	65.98	Afghani
ALL	82.24	Lek
AMD	380	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1460	Argentine Peso
AUD	1.4877	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6699	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.7	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3768	Bahraini Dinar
BIF	2940	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

09 January 2026

BND	1.2818	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.3848	Brazilian Real
BSD	1	Bahamian Dollar
BTN	89.855	Ngultrum
BWP	13.6986	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3861	Canadian Dollar
CDF	2247.5	Congolese Franc
CHF	0.7978	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	895.96	Chilean Peso
CNY	6.9965	Yuan Renminbi
COP	3754.5	Colombian Peso
COU	0.1059	Unidad de Valor Real
CRC	494.21	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.43	Cape Verde Escudo
CZK	20.783	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.3999	Danish Krone
DOP	63	Dominican Peso
DZD	129.289	Algerian Dinar
EGP	47.2	Egyptian Pound
ERN	15	Nakfa
ETB	155.26	Ethiopian Birr
EUR	0.8565	Euro
FJD	2.2292	Fiji Dollar
FKP	0.7422	Falkland Islands Pound
GBP	0.743	Pound Sterling
GEL	2.665	Lari
GHS	10.7	Cedi
GIP	0.7421	Gibraltar Pound
GMD	73.25	Dalasi
GNF	8709	Guinea Franc
GTQ	7.655	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7868	Hong Kong Dollar
HNL	26.3238	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	329.35	Forint
IDR	16770	Rupiah
ILS	3.1694	New Israeli Sheqel
INR	89.835	Indian Rupee

Foreign Exchange Position

Positions as at:

09 January 2026

IQD	1309.52	Iraqi Dinar
IRR	993580	Iranian Rial
ISK	125.95	Iceland Krona
JMD	157	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	156.76	Yen
KES	128.9	Kenyan Shilling
KGS	87.4177	Som
KHR	4012	Riel
KMF	421.2	Comoro Franc
KPW	130	North Korean Won
KRW	1448.64	Won
KWD	0.3054	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	510.08	Tenge
LAK	21475	Kip
LBP	89500	Lebanese Pound
LKR	310	Sri Lanka Rupee
LRD	178.5	Liberian Dollar
LSL	16.4304	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4	Libyan Dinar
MAD	9.2117	Moroccan Dirham
MDL	16.65	Moldovan Leu
MGA	4573.68	Malagasy Ariary
MKD	52.46	Denar
MMK	2093.7	Kyat
MNT	3540	Tugrik
MOP	8.02	Pataca
MRO	356	Ouguiya
MUR	46.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.966	Mexican Peso
MXV	2.0724	Mexican Unidad de Inversion (UDI)
MYR	4.056	Malaysian Ringgit
MZN	63.27	Metical
NAD	16.4495	Namibia Dollar
NGN	1419.64	Naira
NIO	36.6	Cordoba Oro
NOK	10.0732	Norwegian Krone
NPR	143.81	Nepalese Rupee
NZD	1.7319	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.362	Nuevo Sol

Foreign Exchange Position

Positions as at:

09 January 2026

PGK	4.1118	Kina
PHP	59.203	Philippine Peso
PKR	280.8	Pakistan Rupee
PLN	3.6021	Zloty
PYG	6746.68	Guarani
QAR	3.6448	Qatari Rial
RON	4.3537	Leu
RSD	100.37	Serbian Dinar
RUB	80.4955	Russian Ruble
RWF	1447	Rwanda Franc
SAR	3.75	Saudi Riyal
SBD	7.8186	Solomon Islands Dollar
SCR	13.637	Seychelles Rupee
SDG	598.3002	Sudanese Pound
SEK	9.1846	Swedish Krona
SGD	1.2818	Singapore Dollar
SHP	0.7436	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	38.024	Surinam Dollar
SSP	4491.9583	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	110.55	Syrian Pound
SZL	16.4303	Lilangeni
THB	31.32	Baht
TJS	9.25	Somoni
TMT	3.4945	New Manat
TND	2.879	Tunisian Dinar
TOP	2.3234	Pa'anga
TRY	43.0329	Turkish Lira
TTD	6.7538	Trinidad and Tobago Dollar
TWD	31.476	New Taiwan Dollar
TZS	2440	Tanzanian Shilling
UAH	42.9201	Hryvnia
UGX	3598	Uganda Shilling
USD	1	US Dollar
UYU	38.93	Peso Uruguayo
UZS	11980	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26271	Dong
VUV	119.01	Vatu
WST	2.6717	Tala
XAF	561.85	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	558	CFA Franc BCEAO
XPF	101.89	CFP Franc

Foreign Exchange Position

Positions as at:

09 January 2026

YER	238.1	Yemeni Rial
ZAR	16.4478	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

09 January 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	563,578.20	101,329.35	664,907.55
Floating vs. Fixed	11,032,292.97	2,513,972.05	13,546,265.03
Overnight Index Swap	8,243,439.03	3,665,533.43	11,908,972.46
Total	19,839,310.20	6,280,834.84	26,120,145.04

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,418	1,666	14,084
Floating vs. Fixed	284,092	85,773	369,864
Overnight Index Swap	216,559	48,342	264,901
Total	513,068	135,781	648,848

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	59,960.15	950.83	7,399.29	31.68	17,485.43	216,671.53	362,408.63	664,907.55
Floating vs. Fixed	512,331.86	6,807,780.60	382,467.71	37,769.22	183,947.82	2,477,194.64	3,144,773.16	13,546,265.03
Overnight Index Swap	5,341,570.66	16,426.04	123,788.83	142,008.08	4,399,653.68	3,116.76	1,882,408.42	11,908,972.46
Total	5,913,862.68	6,825,157.47	513,655.83	179,808.98	4,601,086.93	2,696,982.93	5,389,590.22	26,120,145.04

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,022	10	82	7	453	6,587	5,924	14,084
Floating vs. Fixed	15,565	139,143	19,188	201	2,225	82,898	110,646	369,864
Overnight Index Swap	155,560	343	2,825	2,215	37,404	126	66,430	264,901
Total	172,146	139,496	22,094	2,423	40,081	89,610	183,000	648,848

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	229,007.39	145,213.18	192,567.35	69,259.86	15,299.46	7,017.81	6,542.49	664,907.55
Floating vs. Fixed	6,113,491.51	2,319,290.00	4,064,490.78	844,804.28	102,134.35	40,352.03	61,702.08	13,546,265.03
Overnight Index Swap	6,563,570.34	1,575,935.19	2,102,919.68	1,116,996.29	161,135.30	192,216.11	196,199.55	11,908,972.46
Total	12,906,069.25	4,040,438.37	6,359,977.81	2,031,060.43	278,569.11	239,585.95	264,444.11	26,120,145.04

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	3,374	2,857	4,658	1,893	616	353	335	14,084
Floating vs. Fixed	90,840	59,178	148,101	55,398	8,987	3,237	4,126	369,864
Overnight Index Swap	52,381	40,611	91,631	55,232	7,555	7,102	10,390	264,901
Total	146,594	102,645	244,390	112,522	17,158	10,691	14,850	648,848

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

Positions as at:

09 January 2026

AFN	65.98	Afghani
ALL	82.24	Lek
AMD	380	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912	Kwanza
ARS	1460	Argentine Peso
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DZD	129.289	Algerian Dinar
EGP	47.2	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

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ETB	155.26	Ethiopian Birr
EUR	0.8565	Euro
FJD	2.2292	Fiji Dollar
FKP	0.7422	Falkland Islands Pound
GBP	0.743	Pound Sterling
GEL	2.665	Lari
GHS	10.7	Cedi
GIP	0.7421	Gibraltar Pound
GMD	73.25	Dalasi
GNF	8709	Guinea Franc
GTQ	7.655	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7868	Hong Kong Dollar
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LKR	310	Sri Lanka Rupee
LRD	178.5	Liberian Dollar
LSL	16.4304	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4	Libyan Dinar

Interest Rate Position

Positions as at:

09 January 2026

MAD	9.2117 Moroccan Dirham
MDL	16.65 Moldovan Leu
MGA	4573.68 Malagasy Ariary
MKD	52.46 Denar
MMK	2093.7 Kyat
MNT	3540 Tugrik
MOP	8.02 Pataca
MRO	356 Ouguiya
MUR	46.3 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.966 Mexican Peso
MXV	2.0724 Mexican Unidad de Inversion (UDI)
MYR	4.056 Malaysian Ringgit
MZN	63.27 Metical
NAD	16.4495 Namibia Dollar
NGN	1419.64 Naira
NIO	36.6 Cordoba Oro
NOK	10.0732 Norwegian Krone
NPR	143.81 Nepalese Rupee
NZD	1.7319 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.362 Nuevo Sol
PGK	4.1118 Kina
PHP	59.203 Philippine Peso
PKR	280.8 Pakistan Rupee
PLN	3.6021 Zloty
PYG	6746.68 Guarani
QAR	3.6448 Qatari Rial
RON	4.3537 Leu
RSD	100.37 Serbian Dinar
RUB	80.4955 Russian Ruble
RWF	1447 Rwanda Franc
SAR	3.75 Saudi Riyal
SBD	7.8186 Solomon Islands Dollar
SCR	13.637 Seychelles Rupee
SDG	598.3002 Sudanese Pound
SEK	9.1846 Swedish Krona
SGD	1.2818 Singapore Dollar
SHP	0.7436 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

09 January 2026

SRD	38.024 Surinam Dollar
SSP	4491.9583 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	110.55 Syrian Pound
SZL	16.4303 Lilangeni
THB	31.32 Baht
TJS	9.25 Somoni
TMT	3.4945 New Manat
TND	2.879 Tunisian Dinar
TOP	2.3234 Pa'anga
TRY	43.0329 Turkish Lira
TTD	6.7538 Trinidad and Tobago Dollar
TWD	31.476 New Taiwan Dollar
TZS	2440 Tanzanian Shilling
UAH	42.9201 Hryvnia
UGX	3598 Uganda Shilling
USD	1 US Dollar
UYU	38.93 Peso Uruguayo
UZS	11980 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26271 Dong
VUV	119.01 Vatu
WST	2.6717 Tala
XAF	561.85 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	558 CFA Franc BCEAO
XPF	101.89 CFP Franc
YER	238.1 Yemeni Rial
ZAR	16.4478 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

05 January 2026 to

09 January 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	208,784.90	265,178.67	473,963.58
Total	208,784.90	265,178.67	473,963.58

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	33,365	53,574	86,938
Total	33,365	53,574	86,938

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	38,985.06	21,574.80	70,595.05	153,570.53	3,413.51	9,460.56	162,205.40	14,158.67	473,963.58
Total	38,985.06	21,574.80	70,595.05	153,570.53	3,413.51	9,460.56	162,205.40	14,158.67	473,963.58

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,662	5,516	19,190	24,737	968	3,973	30,296	599	86,938
Total	1,662	5,516	19,190	24,737	968	3,973	30,296	599	86,938

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	417,279.00	29,451.70	11,573.65	5,997.76	8,737.54	921.91	2.02	473,963.58
Total	417,279.00	29,451.70	11,573.65	5,997.76	8,737.54	921.91	2.02	473,963.58

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	84,255	1,702	283	283	366	48	3	86,938
Total	84,255	1,702	283	283	366	48	3	86,938

Interest Rate Turnover

Turnover for the period:

05 January 2026 to

09 January 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	5,222.45	4,189.12	9,411.57
Floating vs. Fixed	713,452.24	163,056.43	876,508.67
Overnight Index Swap	744,219.05	339,102.66	1,083,321.71
Total	1,462,893.73	506,348.21	1,969,241.95

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	46	38	84
Floating vs. Fixed	17,855	4,281	22,136
Overnight Index Swap	7,158	1,420	8,578
Total	25,059	5,739	30,798

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	263.22	0.00	0.00	0.00	0.00	1,026.70	8,121.64	9,411.57
Floating vs. Fixed	15,026.30	379,725.93	4,033.88	2.02	9,109.02	202,498.57	266,112.96	876,508.67
Overnight Index Swap	242,851.23	1,362.87	4,115.93	3,930.28	462,417.38	107.88	368,536.13	1,083,321.71
Total	258,140.76	381,088.80	8,149.81	3,932.30	471,526.40	203,633.15	642,770.73	1,969,241.95

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	5	0	0	0	0	37	42	84
Floating vs. Fixed	426	7,630	86	3	14	5,014	8,963	22,136
Overnight Index Swap	3,511	27	47	62	1,099	5	3,828	8,578
Total	3,942	7,657	133	65	1,113	5,056	12,833	30,798

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	1,170.42	6,458.66	1,039.29	702.89	0.00	0.00	40.30	9,411.57
Floating vs. Fixed	340,071.75	182,341.32	231,037.74	112,745.93	8,694.55	402.38	1,215.00	876,508.67
Overnight Index Swap	728,148.52	156,854.21	130,129.87	43,512.64	17,469.93	1,511.45	5,695.09	1,083,321.71
Total	1,069,390.69	345,654.18	362,206.90	156,961.47	26,164.48	1,913.83	6,950.40	1,969,241.95

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	23	29	16	15	0	0	2	84
Floating vs. Fixed	3,301	2,875	8,182	6,368	1,281	46	85	22,136
Overnight Index Swap	1,366	1,040	2,676	2,253	823	66	356	8,578
Total	4,689	3,944	10,873	8,636	2,104	111	442	30,798