

Foreign Exchange Position

Positions as at: 16 January 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	470,246.23	1,205,118.52	1,675,364.74
Total	470,246.23	1,205,118.52	1,675,364.74

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	61,561	235,732	297,293
Total	61,561	235,732	297,293

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	148,363.78	63,769.74	267,718.75	478,828.82	15,666.02	24,702.37	615,976.75	60,338.51	1,675,364.74
Total	148,363.78	63,769.74	267,718.75	478,828.82	15,666.02	24,702.37	615,976.75	60,338.51	1,675,364.74

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,770	19,474	66,491	85,656	3,958	10,674	100,130	5,142	297,293
Total	5,770	19,474	66,491	85,656	3,958	10,674	100,130	5,142	297,293

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	1,311,347.18	181,814.34	80,610.13	57,721.69	31,443.84	11,414.77	1,012.80	1,675,364.74
Total	1,311,347.18	181,814.34	80,610.13	57,721.69	31,443.84	11,414.77	1,012.80	1,675,364.74

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	275,608	9,502	4,604	3,658	2,772	1,070	79	297,293
Total	275,608	9,502	4,604	3,658	2,772	1,070	79	297,293

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	66.22	Afghani
ALL	82.62	Lek
AMD	380	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	911.968	Kwanza
ARS	1453	Argentine Peso
AUD	1.4961	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6743	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.7	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2940	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

16 January 2026

BND	1.2873	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.3967	Brazilian Real
BSD	1	Bahamian Dollar
BTN	90.343	Ngultrum
BWP	13.7931	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3878	Canadian Dollar
CDF	2212.5	Congolese Franc
CHF	0.7998	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	880	Chilean Peso
CNY	6.973	Yuan Renminbi
COP	3669	Colombian Peso
COU	0.1087	Unidad de Valor Real
CRC	489.49	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.68	Cape Verde Escudo
CZK	20.794	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4159	Danish Krone
DOP	63.55	Dominican Peso
DZD	129.472	Algerian Dinar
EGP	47.25	Egyptian Pound
ERN	15	Nakfa
ETB	155.0668	Ethiopian Birr
EUR	0.8587	Euro
FJD	2.2361	Fiji Dollar
FKP	0.7445	Falkland Islands Pound
GBP	0.7438	Pound Sterling
GEL	2.665	Lari
GHS	10.78	Cedi
GIP	0.7444	Gibraltar Pound
GMD	73.5	Dalasi
GNF	8709	Guinea Franc
GTQ	7.66	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7977	Hong Kong Dollar
HNL	26.3449	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.3721	Gourde
HUF	331.2	Forint
IDR	16855	Rupiah
ILS	3.1502	New Israeli Sheqel
INR	90.243	Indian Rupee

Foreign Exchange Position

Positions as at:	16 January 2026
IQD	1309.5 Iraqi Dinar
IRR	1068906 Iranian Rial
ISK	125.25 Iceland Krona
JMD	156 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	158.43 Yen
KES	128.85 Kenyan Shilling
KGS	87.449 Som
KHR	4020 Riel
KMF	422.13 Comoro Franc
KPW	130 North Korean Won
KRW	1462.89 Won
KWD	0.3057 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	509.97 Tenge
LAK	21510 Kip
LBP	89500 Lebanese Pound
LKR	309.4 Sri Lanka Rupee
LRD	179 Liberian Dollar
LSL	16.378 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	5.4206 Libyan Dinar
MAD	9.2128 Moroccan Dirham
MDL	16.93 Moldovan Leu
MGA	4585.85 Malagasy Ariary
MKD	52.63 Denar
MMK	2093.7 Kyat
MNT	3560 Tugrik
MOP	8.031 Pataca
MRO	356 Ouguiya
MUR	46 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.7848 Mexican Peso
MXV	2.0523 Mexican Unidad de Inversion (UDI)
MYR	4.046 Malaysian Ringgit
MZN	63.27 Metical
NAD	16.369 Namibia Dollar
NGN	1420.11 Naira
NIO	36.6 Cordoba Oro
NOK	10.0468 Norwegian Krone
NPR	144.47 Nepalese Rupee
NZD	1.7394 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3589 Nuevo Sol

Foreign Exchange Position

Positions as at:		16 January 2026
PGK	4.1152	Kina
PHP	59.407	Philippine Peso
PKR	279.6	Pakistan Rupee
PLN	3.6144	Zloty
PYG	6750.99	Guarani
QAR	3.642	Qatari Rial
RON	4.3655	Leu
RSD	100.7	Serbian Dinar
RUB	78.4955	Russian Ruble
RWF	1448.78	Rwanda Franc
SAR	3.7502	Saudi Riyal
SBD	7.8247	Solomon Islands Dollar
SCR	13.7298	Seychelles Rupee
SDG	598.3002	Sudanese Pound
SEK	9.1927	Swedish Krona
SGD	1.2873	Singapore Dollar
SHP	0.7442	Saint Helena Pound
SLL	22683	Leone
SOS	567	Somali Shilling
SRD	38.138	Surinam Dollar
SSP	4483.2496	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	110.55	Syrian Pound
SZL	16.4003	Lilangeni
THB	31.42	Baht
TJS	9.27	Somoni
TMT	3.4945	New Manat
TND	2.8712	Tunisian Dinar
TOP	2.3294	Pa'anga
TRY	43.1562	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.523	New Taiwan Dollar
TZS	2480	Tanzanian Shilling
UAH	43.4167	Hryvnia
UGX	3555	Uganda Shilling
USD	1	US Dollar
UYU	38.6	Peso Uruguayo
UZS	11996.71	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26235	Dong
VUV	119.29	Vatu
WST	2.681	Tala
XAF	563.25	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	559.5	CFA Franc BCEAO
XPF	102.15	CFP Franc

Foreign Exchange Position

Positions as at: 16 January 2026

YER	238.07	Yemeni Rial
ZAR	16.3991	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 16 January 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	567,054.79	101,344.35	668,399.14
Floating vs. Fixed	11,012,893.66	2,508,228.78	13,521,122.44
Overnight Index Swap	8,034,474.30	3,522,999.63	11,557,473.93
Total	19,614,422.76	6,132,572.76	25,746,995.52

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,455	1,657	14,112
Floating vs. Fixed	282,119	85,808	367,927
Overnight Index Swap	217,725	48,501	266,226
Total	512,298	135,966	648,264

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	59,533.06	954.03	7,366.36	31.65	17,181.19	216,341.06	366,991.79	668,399.14
Floating vs. Fixed	526,104.78	6,730,681.83	373,767.84	37,727.93	188,565.94	2,489,512.59	3,174,761.53	13,521,122.44
Overnight Index Swap	5,360,779.43	17,705.41	121,834.51	142,125.28	3,992,627.47	3,112.40	1,919,289.43	11,557,473.93
Total	5,946,417.27	6,749,341.27	502,968.72	179,884.85	4,198,374.60	2,708,966.05	5,461,042.75	25,746,995.52

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,019	10	81	7	452	6,559	5,985	14,112
Floating vs. Fixed	15,673	137,301	19,186	200	2,241	83,164	110,162	367,927
Overnight Index Swap	156,433	379	2,808	2,217	37,220	126	67,045	266,226
Total	173,125	137,689	22,074	2,424	39,912	89,849	183,192	648,264

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	228,727.12	146,617.88	193,961.95	70,117.55	15,480.16	7,003.65	6,490.82	668,399.14
Floating vs. Fixed	6,101,216.08	2,314,228.65	4,051,052.83	847,790.41	103,682.54	40,627.15	62,524.78	13,521,122.44
Overnight Index Swap	6,246,626.49	1,512,731.33	2,123,070.70	1,124,681.95	160,816.80	191,310.93	198,235.74	11,557,473.93
Total	12,576,569.70	3,973,577.86	6,368,085.48	2,042,589.91	279,979.50	238,941.73	267,251.35	25,746,995.52

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	3,355	2,871	4,677	1,903	621	353	333	14,112
Floating vs. Fixed	90,548	58,968	146,827	55,408	8,708	3,263	4,206	367,927
Overnight Index Swap	52,454	41,272	91,789	55,457	7,664	7,117	10,474	266,226
Total	146,357	103,110	243,293	112,768	16,993	10,733	15,012	648,264

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

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AFN	66.22	Afghani
ALL	82.62	Lek
AMD	380	Armenian Dram
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EGP	47.25	Egyptian Pound
ERN	15	Nakfa

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ETB	155.0668	Ethiopian Birr
EUR	0.8587	Euro
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GBP	0.7438	Pound Sterling
GEL	2.665	Lari
GHS	10.78	Cedi
GIP	0.7444	Gibraltar Pound
GMD	73.5	Dalasi
GNF	8709	Guinea Franc
GTQ	7.66	Quetzal
GYD	207.98	Guyana Dollar
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KRW	1462.89	Won
KWD	0.3057	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	509.97	Tenge
LAK	21510	Kip
LBP	89500	Lebanese Pound
LKR	309.4	Sri Lanka Rupee
LRD	179	Liberian Dollar
LSL	16.378	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	5.4206	Libyan Dinar

Interest Rate Position

Positions as at:

16 January 2026

MAD	9.2128 Moroccan Dirham
MDL	16.93 Moldovan Leu
MGA	4585.85 Malagasy Ariary
MKD	52.63 Denar
MMK	2093.7 Kyat
MNT	3560 Tugrik
MOP	8.031 Pataca
MRO	356 Ouguiya
MUR	46 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.7848 Mexican Peso
MXV	2.0523 Mexican Unidad de Inversion (UDI)
MYR	4.046 Malaysian Ringgit
MZN	63.27 Metical
NAD	16.369 Namibia Dollar
NGN	1420.11 Naira
NIO	36.6 Cordoba Oro
NOK	10.0468 Norwegian Krone
NPR	144.47 Nepalese Rupee
NZD	1.7394 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3589 Nuevo Sol
PGK	4.1152 Kina
PHP	59.407 Philippine Peso
PKR	279.6 Pakistan Rupee
PLN	3.6144 Zloty
PYG	6750.99 Guarani
QAR	3.642 Qatari Rial
RON	4.3655 Leu
RSD	100.7 Serbian Dinar
RUB	78.4955 Russian Ruble
RWF	1448.78 Rwanda Franc
SAR	3.7502 Saudi Riyal
SBD	7.8247 Solomon Islands Dollar
SCR	13.7298 Seychelles Rupee
SDG	598.3002 Sudanese Pound
SEK	9.1927 Swedish Krona
SGD	1.2873 Singapore Dollar
SHP	0.7442 Saint Helena Pound
SLL	22683 Leone
SOS	567 Somali Shilling

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16 January 2026

SRD	38.138 Surinam Dollar
SSP	4483.2496 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	110.55 Syrian Pound
SZL	16.4003 Lilangeni
THB	31.42 Baht
TJS	9.27 Somoni
TMT	3.4945 New Manat
TND	2.8712 Tunisian Dinar
TOP	2.3294 Pa'anga
TRY	43.1562 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	31.523 New Taiwan Dollar
TZS	2480 Tanzanian Shilling
UAH	43.4167 Hryvnia
UGX	3555 Uganda Shilling
USD	1 US Dollar
UYU	38.6 Peso Uruguayo
UZS	11996.71 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26235 Dong
VUV	119.29 Vatu
WST	2.681 Tala
XAF	563.25 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	559.5 CFA Franc BCEAO
XPF	102.15 CFP Franc
YER	238.07 Yemeni Rial
ZAR	16.3991 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 12 January 2026 to 16 January 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	185,583.21	242,656.68	428,239.89
Total	185,583.21	242,656.68	428,239.89

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	32,132	48,795	80,926
Total	32,132	48,795	80,926

By Product and Currency

New Trade Turnover (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	24,523.17	16,049.82	52,281.37	132,784.54	4,294.17	6,998.47	177,303.64	14,004.72	428,239.89
Total	24,523.17	16,049.82	52,281.37	132,784.54	4,294.17	6,998.47	177,303.64	14,004.72	428,239.89

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,179	4,364	13,977	28,369	1,006	2,555	28,585	892	80,926
Total	1,179	4,364	13,977	28,369	1,006	2,555	28,585	892	80,926

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	366,031.43	36,117.36	9,155.40	6,837.85	9,703.91	387.00	6.94	428,239.89
Total	366,031.43	36,117.36	9,155.40	6,837.85	9,703.91	387.00	6.94	428,239.89

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	78,307	1,450	290	371	465	44	1	80,926
Total	78,307	1,450	290	371	465	44	1	80,926

Interest Rate Turnover

Turnover for the period: 12 January 2026 to 16 January 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	14,382.77	6,829.21	21,211.97
Floating vs. Fixed	812,494.73	179,183.16	991,677.89
Overnight Index Swap	847,566.89	420,586.35	1,268,153.24
Total	1,674,444.39	606,598.72	2,281,043.11

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	166	55	221
Floating vs. Fixed	16,032	3,939	19,971
Overnight Index Swap	8,001	2,036	10,037
Total	24,198	6,030	30,228

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	430.20	0.00	0.00	0.00	0.00	2,447.63	18,334.15	21,211.97
Floating vs. Fixed	61,921.46	436,707.53	5,650.37	2.02	9,671.65	195,659.77	282,065.09	991,677.89
Overnight Index Swap	286,157.57	4,890.36	2,322.49	3,402.84	722,256.20	0.00	249,123.77	1,268,153.24
Total	348,509.22	441,597.90	7,972.87	3,404.86	731,927.85	198,107.40	549,523.01	2,281,043.11

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	6	0	0	0	0	53	162	221
Floating vs. Fixed	392	8,418	297	3	38	3,918	6,906	19,971
Overnight Index Swap	4,654	100	47	59	2,118	0	3,060	10,037
Total	5,052	8,518	344	62	2,156	3,971	10,127	30,228

By Product and Residual Maturity

New Trade Turnover (US\$mn)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	3,086.11	3,989.73	4,914.80	7,672.66	1,253.25	269.70	25.73	21,211.97
Floating vs. Fixed	466,885.41	184,275.44	217,335.06	105,236.72	14,451.17	1,337.91	2,156.18	991,677.89
Overnight Index Swap	839,731.41	181,937.22	162,060.52	56,855.74	16,641.40	3,574.25	7,352.69	1,268,153.24
Total	1,309,702.93	370,202.38	384,310.38	169,765.12	32,345.83	5,181.86	9,534.60	2,281,043.11

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	34	27	44	89	16	9	2	221
Floating vs. Fixed	3,974	2,555	6,335	5,736	1,024	95	253	19,971
Overnight Index Swap	1,690	1,487	3,082	2,305	835	126	512	10,037
Total	5,698	4,069	9,461	8,130	1,875	230	767	30,228