

Foreign Exchange Position

Positions as at: 23 January 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	489,947.19	1,206,056.37	1,696,003.56
Total	489,947.19	1,206,056.37	1,696,003.56

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,969	238,696	304,665
Total	65,969	238,696	304,665

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	143,528.55	64,290.74	285,381.56	497,101.12	15,707.61	26,105.23	618,413.50	45,475.26	1,696,003.56
Total	143,528.55	64,290.74	285,381.56	497,101.12	15,707.61	26,105.23	618,413.50	45,475.26	1,696,003.56

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,880	20,165	65,051	94,534	4,006	10,393	99,487	5,150	304,665
Total	5,880	20,165	65,051	94,534	4,006	10,393	99,487	5,150	304,665

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	1,322,936.86	190,162.19	78,391.17	61,670.63	30,812.93	11,016.83	1,012.95	1,696,003.56
Total	1,322,936.86	190,162.19	78,391.17	61,670.63	30,812.93	11,016.83	1,012.95	1,696,003.56

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	282,244	9,983	4,852	3,773	2,732	1,003	79	304,665
Total	282,244	9,983	4,852	3,773	2,732	1,003	79	304,665

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	66.29	Afghani
ALL	82.33	Lek
AMD	380	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.215	Kwanza
ARS	1429.5	Argentine Peso
AUD	1.4782	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6685	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.3	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:

23 January 2026

BND	1.2841	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.3196	Brazilian Real
BSD	1	Bahamian Dollar
BTN	91.63	Ngultrum
BWP	13.8889	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3833	Canadian Dollar
CDF	2157	Congolese Franc
CHF	0.7954	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	872.86	Chilean Peso
CNY	6.9637	Yuan Renminbi
COP	3663.6	Colombian Peso
COU	0.1083	Unidad de Valor Real
CRC	487	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.35	Cape Verde Escudo
CZK	20.804	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.3921	Danish Krone
DOP	62.75	Dominican Peso
DZD	129.272	Algerian Dinar
EGP	47.34	Egyptian Pound
ERN	15	Nakfa
ETB	155.5434	Ethiopian Birr
EUR	0.8558	Euro
FJD	2.2217	Fiji Dollar
FKP	0.7447	Falkland Islands Pound
GBP	0.7444	Pound Sterling
GEL	2.664	Lari
GHS	10.85	Cedi
GIP	0.7446	Gibraltar Pound
GMD	73.55	Dalasi
GNF	8719	Guinea Franc
GTQ	7.66	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.7972	Hong Kong Dollar
HNL	26.3555	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.4117	Gourde
HUF	328.58	Forint
IDR	16930	Rupiah
ILS	3.1436	New Israeli Sheqel
INR	91.52	Indian Rupee

Foreign Exchange Position

Positions as at:	23 January 2026
IQD	1309.5 Iraqi Dinar
IRR	1070705 Iranian Rial
ISK	124.97 Iceland Krona
JMD	156 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	158.25 Yen
KES	128.9 Kenyan Shilling
KGS	87.45 Som
KHR	4020 Riel
KMF	421 Comoro Franc
KPW	130 North Korean Won
KRW	1465.03 Won
KWD	0.3055 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	507.22 Tenge
LAK	21480 Kip
LBP	89500 Lebanese Pound
LKR	309.6 Sri Lanka Rupee
LRD	184 Liberian Dollar
LSL	16.2407 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	6.34 Libyan Dinar
MAD	9.19 Moroccan Dirham
MDL	16.9 Moldovan Leu
MGA	4569.76 Malagasy Ariary
MKD	52.43 Denar
MMK	2093.7 Kyat
MNT	3560 Tugrik
MOP	8.031 Pataca
MRO	356 Ouguiya
MUR	45.85 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.468 Mexican Peso
MXV	2.0166 Mexican Unidad de Inversion (UDI)
MYR	4.044 Malaysian Ringgit
MZN	63.27 Metical
NAD	16.266 Namibia Dollar
NGN	1419.42 Naira
NIO	36.6 Cordoba Oro
NOK	9.9526 Norwegian Krone
NPR	146.71 Nepalese Rupee
NZD	1.7109 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3557 Nuevo Sol

Foreign Exchange Position

Positions as at:

23 January 2026

PGK	4.1203	Kina
PHP	59.232	Philippine Peso
PKR	279.5	Pakistan Rupee
PLN	3.6014	Zloty
PYG	6730.37	Guarani
QAR	3.65	Qatari Rial
RON	4.3575	Leu
RSD	100.37	Serbian Dinar
RUB	76.9955	Russian Ruble
RWF	1449.26	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	7.8125	Solomon Islands Dollar
SCR	14.0629	Seychelles Rupee
SDG	598.4002	Sudanese Pound
SEK	9.1015	Swedish Krona
SGD	1.2841	Singapore Dollar
SHP	0.7452	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	38.071	Surinam Dollar
SSP	4480.9142	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	110.55	Syrian Pound
SZL	16.2403	Lilangeni
THB	31.2	Baht
TJS	9.28	Somoni
TMT	3.4945	New Manat
TND	2.8654	Tunisian Dinar
TOP	2.317	Pa'anga
TRY	43.2882	Turkish Lira
TTD	6.7511	Trinidad and Tobago Dollar
TWD	31.606	New Taiwan Dollar
TZS	2525	Tanzanian Shilling
UAH	42.9859	Hryvnia
UGX	3450	Uganda Shilling
USD	1	US Dollar
UYU	38.22	Peso Uruguayo
UZS	12117.07	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26225	Dong
VUV	118.79	Vatu
WST	2.6603	Tala
XAF	561.37	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	556.25	CFA Franc BCEAO
XPF	101.8	CFP Franc

Foreign Exchange Position

Positions as at: 23 January 2026

YER	238.1	Yemeni Rial
ZAR	16.253	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 23 January 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	568,870.41	100,138.53	669,008.94
Floating vs. Fixed	11,075,302.83	2,588,183.57	13,663,486.40
Overnight Index Swap	7,823,547.12	3,211,987.45	11,035,534.57
Total	19,467,720.37	5,900,309.55	25,368,029.92

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,446	1,664	14,110
Floating vs. Fixed	285,312	88,167	373,479
Overnight Index Swap	220,144	48,455	268,599
Total	517,901	138,286	656,187

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	58,991.91	955.31	6,814.55	31.62	17,200.73	217,729.74	367,285.07	669,008.94
Floating vs. Fixed	526,274.78	6,836,798.32	371,982.35	37,692.58	165,685.93	2,560,640.97	3,164,411.47	13,663,486.40
Overnight Index Swap	5,400,616.93	18,298.43	120,054.51	140,041.34	3,371,834.99	2,997.18	1,981,691.20	11,035,534.57
Total	5,985,883.62	6,856,052.06	498,851.41	177,765.53	3,554,721.66	2,781,367.90	5,513,387.74	25,368,029.92

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,015	10	76	7	452	6,589	5,962	14,110
Floating vs. Fixed	15,746	140,371	19,088	197	2,229	85,752	110,098	373,479
Overnight Index Swap	157,145	404	2,759	2,214	37,797	126	68,155	268,599
Total	173,906	140,785	21,922	2,418	40,477	92,467	184,215	656,187

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	226,496.93	148,930.99	193,745.22	70,542.79	15,969.89	6,768.30	6,554.82	669,008.94
Floating vs. Fixed	6,150,762.08	2,321,534.67	4,119,025.35	862,032.06	106,334.10	40,673.91	63,124.23	13,663,486.40
Overnight Index Swap	5,629,974.62	1,580,246.17	2,135,300.38	1,135,091.25	168,324.21	191,444.30	195,153.66	11,035,534.57
Total	12,007,233.63	4,050,711.83	6,448,070.95	2,067,666.11	290,628.20	238,886.50	264,832.71	25,368,029.92

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	3,370	2,896	4,638	1,901	634	342	331	14,110
Floating vs. Fixed	91,761	59,136	149,264	56,842	8,999	3,258	4,220	373,479
Overnight Index Swap	53,011	41,535	92,541	55,953	7,855	7,232	10,474	268,599
Total	148,141	103,566	246,443	114,695	17,487	10,832	15,024	656,187

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham

Interest Rate Position

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AFN	66.29	Afghani
ALL	82.33	Lek
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ANG	1.7845	Netherlands Antillean Guilder
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LAK	21480	Kip
LBP	89500	Lebanese Pound
LKR	309.6	Sri Lanka Rupee
LRD	184	Liberian Dollar
LSL	16.2407	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.34	Libyan Dinar

Interest Rate Position

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MAD	9.19 Moroccan Dirham
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MGA	4569.76 Malagasy Ariary
MKD	52.43 Denar
MMK	2093.7 Kyat
MNT	3560 Tugrik
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NZD	1.7109 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.3557 Nuevo Sol
PGK	4.1203 Kina
PHP	59.232 Philippine Peso
PKR	279.5 Pakistan Rupee
PLN	3.6014 Zloty
PYG	6730.37 Guarani
QAR	3.65 Qatari Rial
RON	4.3575 Leu
RSD	100.37 Serbian Dinar
RUB	76.9955 Russian Ruble
RWF	1449.26 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.8125 Solomon Islands Dollar
SCR	14.0629 Seychelles Rupee
SDG	598.4002 Sudanese Pound
SEK	9.1015 Swedish Krona
SGD	1.2841 Singapore Dollar
SHP	0.7452 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

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SSP	4480.9142 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	110.55 Syrian Pound
SZL	16.2403 Lilangeni
THB	31.2 Baht
TJS	9.28 Somoni
TMT	3.4945 New Manat
TND	2.8654 Tunisian Dinar
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TRY	43.2882 Turkish Lira
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TWD	31.606 New Taiwan Dollar
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UAH	42.9859 Hryvnia
UGX	3450 Uganda Shilling
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UYU	38.22 Peso Uruguayo
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WST	2.6603 Tala
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XCD	2.69 East Caribbean Dollar
XOF	556.25 CFA Franc BCEAO
XPF	101.8 CFP Franc
YER	238.1 Yemeni Rial
ZAR	16.253 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 19 January 2026 to 23 January 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	200,574.55	279,488.96	480,063.52
Total	200,574.55	279,488.96	480,063.52

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	36,200	52,502	88,702
Total	36,200	52,502	88,702

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	22,271.92	19,573.05	94,343.44	113,504.38	5,146.84	7,646.77	208,250.38	9,326.73	480,063.52
Total	22,271.92	19,573.05	94,343.44	113,504.38	5,146.84	7,646.77	208,250.38	9,326.73	480,063.52

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,275	6,412	20,109	30,147	1,022	2,627	26,500	611	88,702
Total	1,275	6,412	20,109	30,147	1,022	2,627	26,500	611	88,702

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	437,135.17	26,564.58	5,163.19	5,154.40	5,843.82	202.37	0.00	480,063.52
Total	437,135.17	26,564.58	5,163.19	5,154.40	5,843.82	202.37	0.00	480,063.52

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	86,218	1,541	349	294	280	20	0	88,702
Total	86,218	1,541	349	294	280	20	0	88,702

Interest Rate Turnover

Turnover for the period: 19 January 2026 to 23 January 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,492.98	4,570.81	21,063.79
Floating vs. Fixed	724,137.76	248,073.74	972,211.50
Overnight Index Swap	814,355.72	425,962.41	1,240,318.14
Total	1,554,986.46	678,606.97	2,233,593.43

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	199	56	255
Floating vs. Fixed	15,819	5,417	21,236
Overnight Index Swap	8,350	2,146	10,496
Total	24,367	7,619	31,986

By Product and Currency

New Trade Turnover (US\$mn)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0.00	0.00	0.00	0.00	0.00	4,178.33	16,885.47	21,063.79
Floating vs. Fixed	15,079.14	378,210.02	6,907.34	0.00	17,525.69	219,155.60	335,333.71	972,211.50
Overnight Index Swap	234,034.96	2,219.42	11,410.49	2,086.44	683,667.62	153.90	306,745.31	1,240,318.14
Total	249,114.10	380,429.44	18,317.83	2,086.44	701,193.31	223,487.83	658,964.49	2,233,593.43

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	79	176	255
Floating vs. Fixed	298	7,209	195	0	55	6,094	7,386	21,236
Overnight Index Swap	3,735	72	77	79	2,903	6	3,625	10,496
Total	4,033	7,280	272	79	2,958	6,179	11,187	31,986

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	3,606.37	7,915.35	5,974.74	2,470.14	831.10	176.42	89.66	21,063.79
Floating vs. Fixed	364,101.12	196,204.93	246,981.70	138,743.26	22,040.75	2,098.39	2,041.35	972,211.50
Overnight Index Swap	804,631.05	206,348.08	137,753.48	59,605.87	24,573.87	2,366.63	5,039.16	1,240,318.14
Total	1,172,338.54	410,468.37	390,709.91	200,819.26	47,445.73	4,641.44	7,170.17	2,233,593.43

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	47	50	75	56	18	5	4	255
Floating vs. Fixed	3,323	2,678	6,701	6,849	1,383	113	189	21,236
Overnight Index Swap	1,961	1,543	2,614	2,753	1,049	123	456	10,496
Total	5,331	4,270	9,389	9,658	2,450	241	649	31,986