

Foreign Exchange Position

Positions as at: 30 January 2026

By Product and Intention to Clear

Outstanding Notional (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	534,380.92	1,292,843.88	1,827,224.80
Total	534,380.92	1,292,843.88	1,827,224.80

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	77,224	265,815	343,038
Total	77,224	265,815	343,038

By Product and Currency

Outstanding Notional (US\$mn)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	147,686.16	78,885.48	267,718.75	566,640.79	17,234.74	31,088.42	661,521.80	56,448.65	1,827,224.80
Total	147,686.16	78,885.48	267,718.75	566,640.79	17,234.74	31,088.42	661,521.80	56,448.65	1,827,224.80

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,145	24,885	65,029	112,379	4,452	12,245	112,414	5,491	343,038
Total	6,145	24,885	65,029	112,379	4,452	12,245	112,414	5,491	343,038

By Product and Residual Maturity

Outstanding Notional (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	1,435,183.84	204,909.67	79,830.45	64,531.09	30,721.34	11,094.52	953.89	1,827,224.80
Total	1,435,183.84	204,909.67	79,830.45	64,531.09	30,721.34	11,094.52	953.89	1,827,224.80

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	319,847	10,573	4,994	3,890	2,643	1,018	74	343,038
Total	319,847	10,573	4,994	3,890	2,643	1,018	74	343,038

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	65.43	Afghani
ALL	80.76	Lek
AMD	377.86	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	912.133	Kwanza
ARS	1444	Argentine Peso
AUD	1.4201	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6309	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	121.7	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2950.47	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

30 January 2026

BND	1.262	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.1939	Brazilian Real
BSD	1	Bahamian Dollar
BTN	91.898	Ngultrum
BWP	12.3762	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3555	Canadian Dollar
CDF	2245	Congolese Franc
CHF	0.7682	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	864.68	Chilean Peso
CNY	6.9462	Yuan Renminbi
COP	3669.62	Colombian Peso
COU	0.1085	Unidad de Valor Real
CRC	489.5	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	92.23	Cape Verde Escudo
CZK	20.301	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.2455	Danish Krone
DOP	62.64	Dominican Peso
DZD	128.9062	Algerian Dinar
EGP	46.78	Egyptian Pound
ERN	15	Nakfa
ETB	155.0611	Ethiopian Birr
EUR	0.8364	Euro
FJD	2.1664	Fiji Dollar
FKP	0.7251	Falkland Islands Pound
GBP	0.724	Pound Sterling
GEL	2.662	Lari
GHS	10.9	Cedi
GIP	0.7251	Gibraltar Pound
GMD	73.75	Dalasi
GNF	8750	Guinea Franc
GTQ	7.663	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8007	Hong Kong Dollar
HNL	26.3801	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.4353	Gourde
HUF	317.55	Forint
IDR	16700	Rupiah
ILS	3.0844	New Israeli Sheqel
INR	92.023	Indian Rupee

Foreign Exchange Position

Positions as at:	30 January 2026
IQD	1309.5 Iraqi Dinar
IRR	1084875 Iranian Rial
ISK	120.99 Iceland Krona
JMD	156.01 Jamaican Dollar
JOD	0.708 Jordanian Dinar
JPY	153.4 Yen
KES	128.9 Kenyan Shilling
KGS	87.449 Som
KHR	4017 Riel
KMF	410.91 Comoro Franc
KPW	130 North Korean Won
KRW	1430.3 Won
KWD	0.3047 Kuwaiti Dinar
KYD	0.8275 Cayman Islands Dollar
KZT	504.68 Tenge
LAK	21410 Kip
LBP	89500 Lebanese Pound
LKR	309.6 Sri Lanka Rupee
LRD	184 Liberian Dollar
LSL	15.7491 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	6.2644 Libyan Dinar
MAD	9.051 Moroccan Dirham
MDL	16.64 Moldovan Leu
MGA	4433.66 Malagasy Ariary
MKD	51.34 Denar
MMK	2093.7 Kyat
MNT	3565 Tugrik
MOP	8.035 Pataca
MRO	356 Ouguiya
MUR	44.94 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.186 Mexican Peso
MXV	1.9802 Mexican Unidad de Inversion (UDI)
MYR	3.915 Malaysian Ringgit
MZN	63.26 Metical
NAD	15.7723 Namibia Dollar
NGN	1393.52 Naira
NIO	36.6 Cordoba Oro
NOK	9.5896 Norwegian Krone
NPR	146.85 Nepalese Rupee
NZD	1.6496 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3433 Nuevo Sol

Foreign Exchange Position

Positions as at:

30 January 2026

PGK	4.1254	Kina
PHP	58.72	Philippine Peso
PKR	279.6	Pakistan Rupee
PLN	3.5153	Zloty
PYG	6705.26	Guarani
QAR	3.644	Qatari Rial
RON	4.2593	Leu
RSD	98.11	Serbian Dinar
RUB	76.5455	Russian Ruble
RWF	1449.79	Rwanda Franc
SAR	3.7501	Saudi Riyal
SBD	7.764	Solomon Islands Dollar
SCR	13.7531	Seychelles Rupee
SDG	598.4502	Sudanese Pound
SEK	8.8311	Swedish Krona
SGD	1.262	Singapore Dollar
SHP	0.7253	Saint Helena Pound
SLL	22683	Leone
SOS	567	Somali Shilling
SRD	37.863	Surinam Dollar
SSP	4473.7222	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	110.55	Syrian Pound
SZL	15.7415	Lilangeni
THB	31.04	Baht
TJS	9.32	Somoni
TMT	3.4945	New Manat
TND	2.8167	Tunisian Dinar
TOP	2.2889	Pa'anga
TRY	43.3817	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.278	New Taiwan Dollar
TZS	2535	Tanzanian Shilling
UAH	42.824	Hryvnia
UGX	3568.64	Uganda Shilling
USD	1	US Dollar
UYU	37.83	Peso Uruguayo
UZS	12163.98	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26020	Dong
VUV	117.51	Vatu
WST	2.6151	Tala
XAF	548.64	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	543.5	CFA Franc BCEAO
XPF	99.51	CFP Franc

Foreign Exchange Position

Positions as at: 30 January 2026

YER	238.1	Yemeni Rial
ZAR	15.7604	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at: 30 January 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	563,164.31	99,791.47	662,955.78
Floating vs. Fixed	11,222,498.86	2,569,005.94	13,791,504.80
Overnight Index Swap	7,799,244.02	3,359,181.89	11,158,425.91
Total	19,584,907.18	6,027,979.31	25,612,886.49

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	12,082	1,652	13,734
Floating vs. Fixed	288,564	87,188	375,752
Overnight Index Swap	218,299	48,547	266,846
Total	518,944	137,387	656,331

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	57,328.61	957.71	6,440.57	32.51	17,700.76	218,729.69	361,765.92	662,955.78
Floating vs. Fixed	464,577.24	6,885,031.90	378,631.11	38,753.24	173,817.49	2,543,106.62	3,307,587.20	13,791,504.80
Overnight Index Swap	5,432,070.21	20,173.88	120,747.70	145,426.44	3,349,860.51	3,027.88	2,087,119.29	11,158,425.91
Total	5,953,976.06	6,906,163.49	505,819.38	184,212.19	3,541,378.76	2,764,864.20	5,756,472.41	25,612,886.49

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,010	10	72	7	450	6,618	5,568	13,734
Floating vs. Fixed	15,858	142,214	19,039	195	2,242	85,762	110,443	375,752
Overnight Index Swap	157,119	442	2,736	2,246	37,966	127	66,211	266,846
Total	173,987	142,666	21,846	2,448	40,658	92,506	182,221	656,331

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	226,796.50	157,229.11	187,036.89	66,237.69	14,281.32	5,955.29	5,418.99	662,955.78
Floating vs. Fixed	6,153,846.16	2,372,861.43	4,162,140.49	889,797.74	108,165.87	41,818.33	62,874.77	13,791,504.80
Overnight Index Swap	5,626,442.13	1,649,883.76	2,150,076.01	1,173,638.77	167,724.16	195,348.21	195,312.87	11,158,425.91
Total	12,007,084.79	4,179,974.30	6,499,253.40	2,129,674.20	290,171.35	243,121.83	263,606.62	25,612,886.49

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	3,384	2,971	4,465	1,775	572	295	273	13,734
Floating vs. Fixed	91,689	59,353	149,956	58,517	8,822	3,219	4,197	375,752
Overnight Index Swap	52,732	41,171	91,974	55,376	7,884	7,243	10,467	266,846
Total	147,804	103,494	246,395	115,668	17,277	10,757	14,936	656,331

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

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AFN	65.43	Afghani
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ERN	15	Nakfa

Interest Rate Position

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KWD	0.3047	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	504.68	Tenge
LAK	21410	Kip
LBP	89500	Lebanese Pound
LKR	309.6	Sri Lanka Rupee
LRD	184	Liberian Dollar
LSL	15.7491	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.2644	Libyan Dinar

Interest Rate Position

Positions as at:

30 January 2026

MAD	9.051 Moroccan Dirham
MDL	16.64 Moldovan Leu
MGA	4433.66 Malagasy Ariary
MKD	51.34 Denar
MMK	2093.7 Kyat
MNT	3565 Tugrik
MOP	8.035 Pataca
MRO	356 Ouguiya
MUR	44.94 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.186 Mexican Peso
MXV	1.9802 Mexican Unidad de Inversion (UDI)
MYR	3.915 Malaysian Ringgit
MZN	63.26 Metical
NAD	15.7723 Namibia Dollar
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NPR	146.85 Nepalese Rupee
NZD	1.6496 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.3433 Nuevo Sol
PGK	4.1254 Kina
PHP	58.72 Philippine Peso
PKR	279.6 Pakistan Rupee
PLN	3.5153 Zloty
PYG	6705.26 Guarani
QAR	3.644 Qatari Rial
RON	4.2593 Leu
RSD	98.11 Serbian Dinar
RUB	76.5455 Russian Ruble
RWF	1449.79 Rwanda Franc
SAR	3.7501 Saudi Riyal
SBD	7.764 Solomon Islands Dollar
SCR	13.7531 Seychelles Rupee
SDG	598.4502 Sudanese Pound
SEK	8.8311 Swedish Krona
SGD	1.262 Singapore Dollar
SHP	0.7253 Saint Helena Pound
SLL	22683 Leone
SOS	567 Somali Shilling

Interest Rate Position

Positions as at:	30 January 2026
SRD	37.863 Surinam Dollar
SSP	4473.7222 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	110.55 Syrian Pound
SZL	15.7415 Lilangeni
THB	31.04 Baht
TJS	9.32 Somoni
TMT	3.4945 New Manat
TND	2.8167 Tunisian Dinar
TOP	2.2889 Pa'anga
TRY	43.3817 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	31.278 New Taiwan Dollar
TZS	2535 Tanzanian Shilling
UAH	42.824 Hryvnia
UGX	3568.64 Uganda Shilling
USD	1 US Dollar
UYU	37.83 Peso Uruguayo
UZS	12163.98 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26020 Dong
VUV	117.51 Vatu
WST	2.6151 Tala
XAF	548.64 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	543.5 CFA Franc BCEAO
XPF	99.51 CFP Franc
YER	238.1 Yemeni Rial
ZAR	15.7604 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period: 26 January 2026 to 30 January 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	228,443.27	314,036.56	542,479.83
Total	228,443.27	314,036.56	542,479.83

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,304	68,756	114,060
Total	45,304	68,756	114,060

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	28,007.31	38,930.37	67,831.05	188,655.91	5,661.33	9,845.09	184,342.48	19,206.29	542,479.83
Total	28,007.31	38,930.37	67,831.05	188,655.91	5,661.33	9,845.09	184,342.48	19,206.29	542,479.83

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,272	9,227	19,271	45,600	1,192	3,194	33,421	885	114,060
Total	1,272	9,227	19,271	45,600	1,192	3,194	33,421	885	114,060

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	470,067.57	47,714.89	10,628.80	6,750.23	6,789.07	499.08	30.19	542,479.83
Total	470,067.57	47,714.89	10,628.80	6,750.23	6,789.07	499.08	30.19	542,479.83

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	111,059	1,720	428	371	325	156	3	114,060
Total	111,059	1,720	428	371	325	156	3	114,060

Interest Rate Turnover

Turnover for the period: 26 January 2026 to 30 January 2026

By Product and Intention to Clear

New Trade Turnover (US\$mn)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	17,265.32	3,302.40	20,567.72
Floating vs. Fixed	719,440.50	286,242.59	1,005,683.09
Overnight Index Swap	1,072,145.53	731,321.96	1,803,467.49
Total	1,808,851.34	1,020,866.96	2,829,718.30

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	249	32	281
Floating vs. Fixed	18,087	9,441	27,528
Overnight Index Swap	10,833	1,819	12,652
Total	29,169	11,291	40,460

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	7,950.07	12,617.65	20,567.72
Floating vs. Fixed	6,783.62	331,961.28	8,284.46	1.38	25,546.80	185,414.61	447,690.94	1,005,683.09
Overnight Index Swap	563,983.91	5,325.63	1,044.55	11,782.57	788,976.31	32.05	432,322.46	1,803,467.49
Total	570,767.53	337,286.91	9,329.01	11,783.95	814,523.10	193,396.74	892,631.05	2,829,718.30

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	233	48	281
Floating vs. Fixed	162	8,336	189	2	44	4,850	13,946	27,528
Overnight Index Swap	7,359	100	34	81	1,659	1	3,419	12,652
Total	7,521	8,435	223	83	1,702	5,084	17,413	40,460

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	7,809.18	9,376.41	2,539.84	821.17	21.13	0.00	0.00	20,567.72
Floating vs. Fixed	373,517.86	255,464.97	223,680.37	136,194.24	14,603.89	1,647.92	573.83	1,005,683.09
Overnight Index Swap	1,144,806.23	339,717.81	182,037.01	111,086.18	19,214.82	1,582.78	5,022.65	1,803,467.49
Total	1,526,133.27	604,559.19	408,257.22	248,101.60	33,839.84	3,230.70	5,596.49	2,829,718.30

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	133	53	61	32	3	0	0	281
Floating vs. Fixed	4,541	4,090	8,014	9,617	1,012	138	118	27,528
Overnight Index Swap	2,393	1,742	4,130	2,995	933	100	360	12,652
Total	7,066	5,884	12,204	12,644	1,948	237	477	40,460