

Foreign Exchange Position

Positions as at: 08 May 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	486,964.61	1,314,640.11	1,801,604.72
Total	486,964.61	1,314,640.11	1,801,604.72

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	78,352	273,729	352,081
Total	78,352	273,729	352,081

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	137,823.09	79,388.54	268,068.84	641,766.72	21,906.44	38,134.43	552,263.57	62,253.09	1,801,604.72
Total	137,823.09	79,388.54	268,068.84	641,766.72	21,906.44	38,134.43	552,263.57	62,253.09	1,801,604.72

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	5,745	25,217	61,953	129,008	5,560	13,818	105,457	5,324	352,081
Total	5,745	25,217	61,953	129,008	5,560	13,818	105,457	5,324	352,081

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	1,442,459.09	170,335.68	95,105.75	52,251.07	27,467.70	12,738.66	1,246.77	1,801,604.72
Total	1,442,459.09	170,335.68	95,105.75	52,251.07	27,467.70	12,738.66	1,246.77	1,801,604.72

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	328,658	10,014	6,473	3,327	2,513	1,016	80	352,081
Total	328,658	10,014	6,473	3,327	2,513	1,016	80	352,081

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	63.84	Afghani
ALL	80.96	Lek
AMD	369	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913.11	Kwanza
ARS	1387.5	Argentine Peso
AUD	1.3816	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6645	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.7	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3773	Bahraini Dinar
BIF	2964.22	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

08 May 2026

BND	1.2678	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.9233	Brazilian Real
BSD	1	Bahamian Dollar
BTN	94.61	Ngultrum
BWP	12.7065	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3632	Canadian Dollar
CDF	2277.5	Congolese Franc
CHF	0.7787	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	891.59	Chilean Peso
CNY	6.811	Yuan Renminbi
COP	3702.61	Colombian Peso
COU	0.11	Unidad de Valor Real
CRC	453.52	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	93.84	Cape Verde Escudo
CZK	20.694	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.3597	Danish Krone
DOP	59.28	Dominican Peso
DZD	131.602	Algerian Dinar
EGP	52.67	Egyptian Pound
ERN	15	Nakfa
ETB	157.0314	Ethiopian Birr
EUR	0.8511	Euro
FJD	2.1589	Fiji Dollar
FKP	0.7357	Falkland Islands Pound
GBP	0.7356	Pound Sterling
GEL	2.651	Lari
GHS	11.235	Cedi
GIP	0.7356	Gibraltar Pound
GMD	73.8	Dalasi
GNF	8753	Guinea Franc
GTQ	7.626	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8354	Hong Kong Dollar
HNL	26.5489	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	304.82	Forint
IDR	17380	Rupiah
ILS	2.9027	New Israeli Sheqel
INR	94.61	Indian Rupee

Foreign Exchange Position

Positions as at:

08 May 2026

IQD	1309.52	Iraqi Dinar
IRR	1312998	Iranian Rial
ISK	122.26	Iceland Krona
JMD	156.61	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	156.39	Yen
KES	128.9	Kenyan Shilling
KGS	87.4293	Som
KHR	4006	Riel
KMF	418.49	Comoro Franc
KPW	130	North Korean Won
KRW	1444.93	Won
KWD	0.3062	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	462.64	Tenge
LAK	21844	Kip
LBP	89500	Lebanese Pound
LKR	320.5	Sri Lanka Rupee
LRD	183	Liberian Dollar
LSL	16.3599	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3136	Libyan Dinar
MAD	9.1955	Moroccan Dirham
MDL	17.12	Moldovan Leu
MGA	4158.07	Malagasy Ariary
MKD	52.24	Denar
MMK	2093.7	Kyat
MNT	3576	Tugrik
MOP	8.071	Pataca
MRO	356	Ouguiya
MUR	46.63	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.261	Mexican Peso
MXV	1.9507	Mexican Unidad de Inversion (UDI)
MYR	3.92	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.3881	Namibia Dollar
NGN	1356.55	Naira
NIO	36.6	Cordoba Oro
NOK	9.2967	Norwegian Krone
NPR	151.38	Nepalese Rupee
NZD	1.679	New Zealand Dollar
OMR	0.385	Rial Omani
PAB	1	Balboa
PEN	3.463	Nuevo Sol

Foreign Exchange Position

Positions as at:

08 May 2026

PGK	4.1929	Kina
PHP	60.66	Philippine Peso
PKR	278.5	Pakistan Rupee
PLN	3.6019	Zloty
PYG	6008	Guarani
QAR	3.642	Qatari Rial
RON	4.4798	Leu
RSD	99.81	Serbian Dinar
RUB	74.7455	Russian Ruble
RWF	1457.29	Rwanda Franc
SAR	3.7513	Saudi Riyal
SBD	7.7882	Solomon Islands Dollar
SCR	14.5016	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.2326	Swedish Krona
SGD	1.2678	Singapore Dollar
SHP	0.7371	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.222	Surinam Dollar
SSP	4596.4776	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	110.52	Syrian Pound
SZL	16.379	Lilangeni
THB	32.12	Baht
TJS	9.38	Somoni
TMT	3.495	New Manat
TND	2.8687	Tunisian Dinar
TOP	2.3084	Pa'anga
TRY	45.2071	Turkish Lira
TTD	6.703	Trinidad and Tobago Dollar
TWD	31.374	New Taiwan Dollar
TZS	2560	Tanzanian Shilling
UAH	43.8407	Hryvnia
UGX	3772.38	Uganda Shilling
USD	1	US Dollar
UYU	39.97	Peso Uruguayo
UZS	12069.28	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26320	Dong
VUV	115.5	Vatu
WST	2.6323	Tala
XAF	558.31	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	555.75	CFA Franc BCEAO
XPF	101.26	CFP Franc

Foreign Exchange Position

Positions as at:

08 May 2026

YER	238.31	Yemeni Rial
ZAR	16.3856	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

08 May 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	614,794.66	72,201.85	686,996.51
Floating vs. Fixed	10,534,410.88	2,314,214.68	12,848,625.55
Overnight Index Swap	6,665,136.11	2,339,171.96	9,004,308.07
Total	17,814,341.64	4,725,588.49	22,539,930.12

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,877	1,356	13,232
Floating vs. Fixed	269,114	79,870	348,983
Overnight Index Swap	197,119	40,047	237,166
Total	478,109	121,272	599,381

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,443.71	329.04	1,478.71	31.94	27,400.64	202,021.26	421,291.21	686,996.51
Floating vs. Fixed	441,447.41	5,835,980.79	114,718.10	13,456.79	132,621.96	2,627,148.58	3,683,251.92	12,848,625.55
Overnight Index Swap	5,008,653.99	36,561.36	71,146.44	173,266.97	1,716,337.13	2,253.72	1,996,088.46	9,004,308.07
Total	5,484,545.10	5,872,871.19	187,343.25	186,755.71	1,876,359.73	2,831,423.56	6,100,631.59	22,539,930.12

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	832	7	47	3	609	5,843	5,893	13,232
Floating vs. Fixed	14,495	129,516	3,745	150	2,049	87,874	111,156	348,983
Overnight Index Swap	140,315	817	1,775	2,306	25,334	108	66,513	237,166
Total	155,642	130,339	5,566	2,459	27,992	93,825	183,561	599,381

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	238,061.36	167,145.05	185,617.02	69,654.16	15,032.95	6,117.17	5,368.80	686,996.51
Floating vs. Fixed	5,516,038.21	2,386,546.05	3,944,121.03	826,106.15	92,720.27	33,418.07	49,675.78	12,848,625.55
Overnight Index Swap	4,327,582.22	1,375,908.62	1,890,306.05	942,263.50	155,770.21	158,274.83	154,202.64	9,004,308.07
Total	10,081,681.79	3,929,599.71	6,020,044.09	1,838,023.80	263,523.43	197,810.07	209,247.22	22,539,930.12

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	3,262	3,187	3,858	1,790	597	281	259	13,232
Floating vs. Fixed	85,468	57,969	144,025	50,865	6,262	2,152	2,244	348,983
Overnight Index Swap	48,239	37,512	83,142	47,303	7,033	5,471	8,468	237,166
Total	136,969	98,667	231,025	99,957	13,891	7,903	10,970	599,381

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham

Interest Rate Position

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08 May 2026

AFN	63.84	Afghani
ALL	80.96	Lek
AMD	369	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913.11	Kwanza
ARS	1387.5	Argentine Peso
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DKK	6.3597	Danish Krone
DOP	59.28	Dominican Peso
DZD	131.602	Algerian Dinar
EGP	52.67	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

08 May 2026

ETB	157.0314	Ethiopian Birr
EUR	0.8511	Euro
FJD	2.1589	Fiji Dollar
FKP	0.7357	Falkland Islands Pound
GBP	0.7356	Pound Sterling
GEL	2.651	Lari
GHS	11.235	Cedi
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GMD	73.8	Dalasi
GNF	8753	Guinea Franc
GTQ	7.626	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8354	Hong Kong Dollar
HNL	26.5489	Lempira
HRK	7.0385	Croatian Kuna
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HUF	304.82	Forint
IDR	17380	Rupiah
ILS	2.9027	New Israeli Sheqel
INR	94.61	Indian Rupee
IQD	1309.52	Iraqi Dinar
IRR	1312998	Iranian Rial
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JMD	156.61	Jamaican Dollar
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KWD	0.3062	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	462.64	Tenge
LAK	21844	Kip
LBP	89500	Lebanese Pound
LKR	320.5	Sri Lanka Rupee
LRD	183	Liberian Dollar
LSL	16.3599	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3136	Libyan Dinar

Interest Rate Position

Positions as at:

08 May 2026

MAD	9.1955 Moroccan Dirham
MDL	17.12 Moldovan Leu
MGA	4158.07 Malagasy Ariary
MKD	52.24 Denar
MMK	2093.7 Kyat
MNT	3576 Tugrik
MOP	8.071 Pataca
MRO	356 Ouguiya
MUR	46.63 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.261 Mexican Peso
MXV	1.9507 Mexican Unidad de Inversion (UDI)
MYR	3.92 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.3881 Namibia Dollar
NGN	1356.55 Naira
NIO	36.6 Cordoba Oro
NOK	9.2967 Norwegian Krone
NPR	151.38 Nepalese Rupee
NZD	1.679 New Zealand Dollar
OMR	0.385 Rial Omani
PAB	1 Balboa
PEN	3.463 Nuevo Sol
PGK	4.1929 Kina
PHP	60.66 Philippine Peso
PKR	278.5 Pakistan Rupee
PLN	3.6019 Zloty
PYG	6008 Guarani
QAR	3.642 Qatari Rial
RON	4.4798 Leu
RSD	99.81 Serbian Dinar
RUB	74.7455 Russian Ruble
RWF	1457.29 Rwanda Franc
SAR	3.7513 Saudi Riyal
SBD	7.7882 Solomon Islands Dollar
SCR	14.5016 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.2326 Swedish Krona
SGD	1.2678 Singapore Dollar
SHP	0.7371 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

08 May 2026

SRD	37.222 Surinam Dollar
SSP	4596.4776 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	110.52 Syrian Pound
SZL	16.379 Lilangeni
THB	32.12 Baht
TJS	9.38 Somoni
TMT	3.495 New Manat
TND	2.8687 Tunisian Dinar
TOP	2.3084 Pa'anga
TRY	45.2071 Turkish Lira
TTD	6.703 Trinidad and Tobago Dollar
TWD	31.374 New Taiwan Dollar
TZS	2560 Tanzanian Shilling
UAH	43.8407 Hryvnia
UGX	3772.38 Uganda Shilling
USD	1 US Dollar
UYU	39.97 Peso Uruguayo
UZS	12069.28 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26320 Dong
VUV	115.5 Vatu
WST	2.6323 Tala
XAF	558.31 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	555.75 CFA Franc BCEAO
XPF	101.26 CFP Franc
YER	238.31 Yemeni Rial
ZAR	16.3856 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

04 May 2026 to

08 May 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	179,546.11	245,313.20	424,859.32
Total	179,546.11	245,313.20	424,859.32

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,576	63,382	108,958
Total	45,576	63,382	108,958

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	17,197.83	27,200.33	62,742.25	149,899.67	9,452.72	9,050.15	134,436.27	14,880.09	424,859.32
Total	17,197.83	27,200.33	62,742.25	149,899.67	9,452.72	9,050.15	134,436.27	14,880.09	424,859.32

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	905	6,606	21,106	43,853	1,320	3,784	30,339	1,047	108,958
Total	905	6,606	21,106	43,853	1,320	3,784	30,339	1,047	108,958

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	379,971.39	25,688.34	6,792.93	7,304.67	4,451.03	572.97	77.99	424,859.32
Total	379,971.39	25,688.34	6,792.93	7,304.67	4,451.03	572.97	77.99	424,859.32

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	106,912	1,158	362	250	254	20	3	108,958
Total	106,912	1,158	362	250	254	20	3	108,958

Interest Rate Turnover

Turnover for the period:

04 May 2026 to

08 May 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	7,302.38	1,472.61	8,774.98
Floating vs. Fixed	460,326.04	191,226.85	651,552.89
Overnight Index Swap	437,727.75	204,345.26	642,073.02
Total	905,356.17	397,044.72	1,302,400.89

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	78	13	91
Floating vs. Fixed	14,243	6,276	20,519
Overnight Index Swap	5,761	1,293	7,054
Total	20,081	7,582	27,663

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	110.00	0.00	0.00	0.00	0.00	2,771.96	5,893.02	8,774.98
Floating vs. Fixed	14,108.75	211,944.68	1,889.63	0.00	1,063.03	158,509.25	264,037.55	651,552.89
Overnight Index Swap	197,278.91	2,647.99	1,664.06	4,966.64	77,329.15	0.00	358,186.26	642,073.02
Total	211,497.66	214,592.68	3,553.69	4,966.64	78,392.17	161,281.21	628,116.84	1,302,400.89

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	2	0	0	0	0	43	46	91
Floating vs. Fixed	486	4,742	162	0	4	5,556	9,570	20,519
Overnight Index Swap	2,862	50	53	85	549	0	3,455	7,054
Total	3,350	4,792	215	85	553	5,599	13,071	27,663

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	1,924.40	1,957.89	3,728.29	460.07	522.65	71.68	110.00	8,774.98
Floating vs. Fixed	249,910.60	88,900.92	182,527.03	111,649.46	16,914.34	373.97	1,276.56	651,552.89
Overnight Index Swap	440,311.22	79,396.36	61,975.09	45,327.81	11,006.89	712.98	3,342.66	642,073.02
Total	692,146.23	170,255.17	248,230.40	157,437.35	28,443.89	1,158.64	4,729.22	1,302,400.89

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	5	34	28	10	11	2	2	91
Floating vs. Fixed	2,528	1,831	6,982	7,208	1,797	48	125	20,519
Overnight Index Swap	1,155	1,105	2,106	1,845	565	36	243	7,054
Total	3,687	2,970	9,116	9,063	2,373	86	370	27,663