

Foreign Exchange Position

Positions as at: 22 May 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	524,188.13	1,396,558.38	1,920,746.51
Total	524,188.13	1,396,558.38	1,920,746.51

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	92,030	302,803	394,833
Total	92,030	302,803	394,833

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	150,517.06	81,918.12	299,584.72	704,576.40	19,325.38	40,747.91	568,944.52	55,132.41	1,920,746.51
Total	150,517.06	81,918.12	299,584.72	704,576.40	19,325.38	40,747.91	568,944.52	55,132.41	1,920,746.51

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,248	27,035	73,362	147,321	5,432	14,778	115,022	5,637	394,833
Total	6,248	27,035	73,362	147,321	5,432	14,778	115,022	5,637	394,833

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	1,529,289.91	196,946.87	97,421.38	56,559.17	26,611.74	12,473.51	1,443.92	1,920,746.51
Total	1,529,289.91	196,946.87	97,421.38	56,559.17	26,611.74	12,473.51	1,443.92	1,920,746.51

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	369,668	11,366	6,629	3,627	2,415	1,033	96	394,833
Total	369,668	11,366	6,629	3,627	2,415	1,033	96	394,833

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6723	UAE Dirham
AFN	63.59	Afghani
ALL	81.6	Lek
AMD	366.87	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913.116	Kwanza
ARS	1397	Argentine Peso
AUD	1.3976	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6822	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.7	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2965.99	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

22 May 2026

BND	1.2778	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.998	Brazilian Real
BSD	1	Bahamian Dollar
BTN	96.82	Ngultrum
BWP	12.7714	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.3746	Canadian Dollar
CDF	2240	Congolese Franc
CHF	0.7866	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	897.44	Chilean Peso
CNY	6.8005	Yuan Renminbi
COP	3715.5	Colombian Peso
COU	0.1083	Unidad de Valor Real
CRC	449.65	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.84	Cape Verde Escudo
CZK	20.896	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4277	Danish Krone
DOP	58.6	Dominican Peso
DZD	132.265	Algerian Dinar
EGP	53.37	Egyptian Pound
ERN	15	Nakfa
ETB	157.5889	Ethiopian Birr
EUR	0.8601	Euro
FJD	2.1753	Fiji Dollar
FKP	0.7442	Falkland Islands Pound
GBP	0.7441	Pound Sterling
GEL	2.638	Lari
GHS	11.52	Cedi
GIP	0.7442	Gibraltar Pound
GMD	73.9	Dalasi
GNF	8733	Guinea Franc
GTQ	7.615	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8333	Hong Kong Dollar
HNL	26.5749	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.4	Gourde
HUF	309.29	Forint
IDR	17600	Rupiah
ILS	2.9012	New Israeli Sheqel
INR	96.82	Indian Rupee

Foreign Exchange Position

Positions as at:

22 May 2026

IQD	1309.52	Iraqi Dinar
IRR	1321664	Iranian Rial
ISK	123.22	Iceland Krona
JMD	156.61	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	158.91	Yen
KES	129.25	Kenyan Shilling
KGS	87.45	Som
KHR	4008.5	Riel
KMF	423	Comoro Franc
KPW	130	North Korean Won
KRW	1497.47	Won
KWD	0.3067	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	472.7	Tenge
LAK	21815	Kip
LBP	89500	Lebanese Pound
LKR	338	Sri Lanka Rupee
LRD	182	Liberian Dollar
LSL	16.4699	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.348	Libyan Dinar
MAD	9.2234	Moroccan Dirham
MDL	17.22	Moldovan Leu
MGA	4165	Malagasy Ariary
MKD	52.9	Denar
MMK	2093.7	Kyat
MNT	3576	Tugrik
MOP	8.068	Pataca
MRO	356	Ouguiya
MUR	47.26	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.308	Mexican Peso
MXV	1.9563	Mexican Unidad de Inversion (UDI)
MYR	3.968	Malaysian Ringgit
MZN	63.5	Metical
NAD	16.446	Namibia Dollar
NGN	1371.47	Naira
NIO	36.6	Cordoba Oro
NOK	9.2558	Norwegian Krone
NPR	154.91	Nepalese Rupee
NZD	1.7033	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4116	Nuevo Sol

Foreign Exchange Position

Positions as at:

22 May 2026

PGK	4.1999	Kina
PHP	61.5	Philippine Peso
PKR	278.2	Pakistan Rupee
PLN	3.6487	Zloty
PYG	6161.01	Guarani
QAR	3.645	Qatari Rial
RON	4.5007	Leu
RSD	100.98	Serbian Dinar
RUB	71.5	Russian Ruble
RWF	1458	Rwanda Franc
SAR	3.7524	Saudi Riyal
SBD	7.7399	Solomon Islands Dollar
SCR	13.9404	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.3303	Swedish Krona
SGD	1.2778	Singapore Dollar
SHP	0.7449	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.15	Surinam Dollar
SSP	4641.4314	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	110.52	Syrian Pound
SZL	16.454	Lilangeni
THB	32.55	Baht
TJS	9.25	Somoni
TMT	3.495	New Manat
TND	2.8921	Tunisian Dinar
TOP	2.292	Pa'anga
TRY	45.5879	Turkish Lira
TTD	6.7392	Trinidad and Tobago Dollar
TWD	31.563	New Taiwan Dollar
TZS	2595	Tanzanian Shilling
UAH	44.2303	Hryvnia
UGX	3770	Uganda Shilling
USD	1	US Dollar
UYU	40.3	Peso Uruguayo
UZS	12055	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26355	Dong
VUV	116.2	Vatu
WST	2.6171	Tala
XAF	564.8	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	562	CFA Franc BCEAO
XPF	102.33	CFP Franc

Foreign Exchange Position

Positions as at:

22 May 2026

YER	238.34	Yemeni Rial
ZAR	16.4572	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

22 May 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	613,616.46	71,626.40	685,242.85
Floating vs. Fixed	10,807,051.70	2,324,853.98	13,131,905.69
Overnight Index Swap	7,059,321.87	2,375,736.22	9,435,058.09
Total	18,479,990.03	4,772,216.61	23,252,206.63

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,854	1,364	13,218
Floating vs. Fixed	278,499	80,790	359,289
Overnight Index Swap	202,183	40,617	242,800
Total	492,535	122,771	615,306

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,666.58	319.26	1,463.23	31.58	26,966.12	199,567.53	422,228.56	685,242.85
Floating vs. Fixed	492,364.63	5,923,406.00	118,759.47	13,249.32	152,882.55	2,675,054.66	3,756,189.06	13,131,905.69
Overnight Index Swap	5,187,000.57	38,614.64	77,181.58	191,714.50	1,845,729.29	2,254.32	2,092,563.19	9,435,058.09
Total	5,714,031.78	5,962,339.89	197,404.28	204,995.40	2,025,577.95	2,876,876.52	6,270,980.80	23,252,206.63

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	834	6	47	3	609	5,785	5,934	13,218
Floating vs. Fixed	15,726	132,785	3,945	149	2,087	90,414	114,185	359,289
Overnight Index Swap	142,031	892	1,822	2,452	26,622	108	68,874	242,800
Total	158,591	133,683	5,813	2,604	29,318	96,307	188,992	615,306

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	241,005.33	161,458.55	186,147.42	70,128.87	15,057.37	6,204.46	5,240.85	685,242.85
Floating vs. Fixed	5,597,216.88	2,441,757.01	4,034,791.41	873,653.42	100,466.93	33,273.21	50,746.82	13,131,905.69
Overnight Index Swap	4,622,786.62	1,410,046.71	1,946,969.77	976,433.22	158,481.01	159,871.91	160,468.85	9,435,058.09
Total	10,461,008.84	4,013,262.26	6,167,908.61	1,920,215.51	274,005.31	199,349.58	216,456.53	23,252,206.63

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	3,359	3,096	3,818	1,805	605	278	258	13,218
Floating vs. Fixed	86,618	59,734	147,563	54,340	6,565	2,186	2,286	359,289
Overnight Index Swap	49,804	37,918	84,885	48,405	7,240	5,682	8,867	242,800
Total	139,780	100,748	236,266	104,549	14,409	8,145	11,410	615,306

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6723	UAE Dirham

Interest Rate Position

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22 May 2026

AFN	63.59	Afghani
ALL	81.6	Lek
AMD	366.87	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913.116	Kwanza
ARS	1397	Argentine Peso
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CZK	20.896	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4277	Danish Krone
DOP	58.6	Dominican Peso
DZD	132.265	Algerian Dinar
EGP	53.37	Egyptian Pound
ERN	15	Nakfa

Interest Rate Position

Positions as at:

22 May 2026

ETB	157.5889	Ethiopian Birr
EUR	0.8601	Euro
FJD	2.1753	Fiji Dollar
FKP	0.7442	Falkland Islands Pound
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GHS	11.52	Cedi
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GMD	73.9	Dalasi
GNF	8733	Guinea Franc
GTQ	7.615	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8333	Hong Kong Dollar
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LKR	338	Sri Lanka Rupee
LRD	182	Liberian Dollar
LSL	16.4699	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.348	Libyan Dinar

Interest Rate Position

Positions as at:

22 May 2026

MAD	9.2234 Moroccan Dirham
MDL	17.22 Moldovan Leu
MGA	4165 Malagasy Ariary
MKD	52.9 Denar
MMK	2093.7 Kyat
MNT	3576 Tugrik
MOP	8.068 Pataca
MRO	356 Ouguiya
MUR	47.26 Mauritian Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.308 Mexican Peso
MXV	1.9563 Mexican Unidad de Inversion (UDI)
MYR	3.968 Malaysian Ringgit
MZN	63.5 Metical
NAD	16.446 Namibia Dollar
NGN	1371.47 Naira
NIO	36.6 Cordoba Oro
NOK	9.2558 Norwegian Krone
NPR	154.91 Nepalese Rupee
NZD	1.7033 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.4116 Nuevo Sol
PGK	4.1999 Kina
PHP	61.5 Philippine Peso
PKR	278.2 Pakistan Rupee
PLN	3.6487 Zloty
PYG	6161.01 Guarani
QAR	3.645 Qatari Rial
RON	4.5007 Leu
RSD	100.98 Serbian Dinar
RUB	71.5 Russian Ruble
RWF	1458 Rwanda Franc
SAR	3.7524 Saudi Riyal
SBD	7.7399 Solomon Islands Dollar
SCR	13.9404 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.3303 Swedish Krona
SGD	1.2778 Singapore Dollar
SHP	0.7449 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

22 May 2026

SRD	37.15 Surinam Dollar
SSP	4641.4314 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	110.52 Syrian Pound
SZL	16.454 Lilangeni
THB	32.55 Baht
TJS	9.25 Somoni
TMT	3.495 New Manat
TND	2.8921 Tunisian Dinar
TOP	2.292 Pa'anga
TRY	45.5879 Turkish Lira
TTD	6.7392 Trinidad and Tobago Dollar
TWD	31.563 New Taiwan Dollar
TZS	2595 Tanzanian Shilling
UAH	44.2303 Hryvnia
UGX	3770 Uganda Shilling
USD	1 US Dollar
UYU	40.3 Peso Uruguayo
UZS	12055 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26355 Dong
VUV	116.2 Vatu
WST	2.6171 Tala
XAF	564.8 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	562 CFA Franc BCEAO
XPF	102.33 CFP Franc
YER	238.34 Yemeni Rial
ZAR	16.4572 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

18 May 2026 to

22 May 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	205,485.39	267,793.92	473,279.31
Total	205,485.39	267,793.92	473,279.31

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	46,776	65,400	112,176
Total	46,776	65,400	112,176

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	33,681.42	21,610.25	72,202.52	170,299.16	4,514.84	11,147.63	145,587.11	14,236.39	473,279.31
Total	33,681.42	21,610.25	72,202.52	170,299.16	4,514.84	11,147.63	145,587.11	14,236.39	473,279.31

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,424	6,986	23,436	44,420	1,150	3,507	30,398	856	112,176
Total	1,424	6,986	23,436	44,420	1,150	3,507	30,398	856	112,176

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	404,658.70	48,789.53	10,528.74	4,307.46	4,457.23	420.75	116.91	473,279.31
Total	404,658.70	48,789.53	10,528.74	4,307.46	4,457.23	420.75	116.91	473,279.31

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	108,965	2,143	577	207	226	45	14	112,176
Total	108,965	2,143	577	207	226	45	14	112,176

Interest Rate Turnover

Turnover for the period:

18 May 2026 to

22 May 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	13,101.68	4,014.19	17,115.86
Floating vs. Fixed	790,157.72	209,161.47	999,319.19
Overnight Index Swap	936,129.53	347,430.85	1,283,560.37
Total	1,739,388.92	560,606.50	2,299,995.42

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	170	52	222
Floating vs. Fixed	20,147	5,650	25,796
Overnight Index Swap	9,969	2,155	12,124
Total	30,285	7,857	38,142

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	173.88	0.00	0.00	0.00	0.00	4,871.50	12,070.48	17,115.86
Floating vs. Fixed	62,074.02	274,423.14	4,817.16	0.00	32,345.54	286,726.50	338,932.83	999,319.19
Overnight Index Swap	437,237.74	4,191.27	950.64	11,938.93	546,091.22	0.00	283,150.56	1,283,560.37
Total	499,485.64	278,614.42	5,767.80	11,938.93	578,436.76	291,598.00	634,153.87	2,299,995.42

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	7	0	0	0	0	132	83	222
Floating vs. Fixed	952	5,768	200	0	78	9,873	8,927	25,796
Overnight Index Swap	5,238	91	22	84	2,939	0	3,751	12,124
Total	6,197	5,859	222	84	3,016	10,005	12,761	38,142

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	7,805.79	2,353.16	3,860.49	1,929.01	935.96	185.84	45.61	17,115.86
Floating vs. Fixed	392,663.54	180,592.39	240,422.76	157,669.90	27,319.75	213.54	437.29	999,319.19
Overnight Index Swap	864,404.80	134,649.43	146,073.32	99,964.50	27,804.23	2,727.13	7,936.97	1,283,560.37
Total	1,264,874.14	317,594.98	390,356.57	259,563.41	56,059.94	3,126.51	8,419.87	2,299,995.42

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	49	54	62	37	15	4	2	222
Floating vs. Fixed	3,836	2,899	8,288	8,745	1,919	44	66	25,796
Overnight Index Swap	1,791	1,641	3,203	3,215	1,104	363	808	12,124
Total	5,675	4,594	11,553	11,996	3,038	411	876	38,142