

Foreign Exchange Position

Positions as at: 29 May 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	511,305.07	1,443,345.37	1,954,650.44
Total	511,305.07	1,443,345.37	1,954,650.44

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	87,294	311,276	398,570
Total	87,294	311,276	398,570

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	160,338.92	81,803.64	293,028.17	722,738.06	20,632.74	41,134.49	573,552.69	61,421.74	1,954,650.44
Total	160,338.92	81,803.64	293,028.17	722,738.06	20,632.74	41,134.49	573,552.69	61,421.74	1,954,650.44

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,518	27,566	72,068	149,469	5,826	14,796	116,515	5,813	398,570
Total	6,518	27,566	72,068	149,469	5,826	14,796	116,515	5,813	398,570

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	1,553,974.21	205,353.44	98,289.64	57,003.48	26,489.06	12,096.36	1,444.25	1,954,650.44
Total	1,553,974.21	205,353.44	98,289.64	57,003.48	26,489.06	12,096.36	1,444.25	1,954,650.44

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	372,442	12,263	6,940	3,469	2,339	1,021	96	398,570
Total	372,442	12,263	6,940	3,469	2,339	1,021	96	398,570

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	63.81	Afghani
ALL	81.73	Lek
AMD	367.05	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913.116	Kwanza
ARS	1412	Argentine Peso
AUD	1.4002	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6819	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	122.25	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.3769	Bahraini Dinar
BIF	2966.87	Burundi Franc
BMD	1	Bermudian Dollar

Foreign Exchange Position

Positions as at:

29 May 2026

BND	1.277	Brunei Dollar
BOB	6.86	Boliviano
BRL	5.0586	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.69	Ngultrum
BWP	12.7226	Pula
BYR	19560	Belarussian Ruble
BZD	2.0002	Belize Dollar
CAD	1.384	Canadian Dollar
CDF	2220	Congolese Franc
CHF	0.7868	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	893.63	Chilean Peso
CNY	6.7788	Yuan Renminbi
COP	3626.79	Colombian Peso
COU	0.113	Unidad de Valor Real
CRC	450.95	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	94.83	Cape Verde Escudo
CZK	20.887	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4273	Danish Krone
DOP	58.08	Dominican Peso
DZD	132.615	Algerian Dinar
EGP	52.17	Egyptian Pound
ERN	15	Nakfa
ETB	159.2671	Ethiopian Birr
EUR	0.86	Euro
FJD	2.1744	Fiji Dollar
FKP	0.7448	Falkland Islands Pound
GBP	0.7447	Pound Sterling
GEL	2.634	Lari
GHS	11.65	Cedi
GIP	0.7447	Gibraltar Pound
GMD	73.9	Dalasi
GNF	8729	Guinea Franc
GTQ	7.615	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.8345	Hong Kong Dollar
HNL	26.5993	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	304.78	Forint
IDR	17775	Rupiah
ILS	2.8241	New Israeli Sheqel
INR	95.69	Indian Rupee

Foreign Exchange Position

Positions as at:

29 May 2026

IQD	1309.5	Iraqi Dinar
IRR	1341304	Iranian Rial
ISK	123.03	Iceland Krona
JMD	155.91	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	159.51	Yen
KES	129.5	Kenyan Shilling
KGS	87.45	Som
KHR	4017.5	Riel
KMF	422.52	Comoro Franc
KPW	130	North Korean Won
KRW	1501.57	Won
KWD	0.3066	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	479.01	Tenge
LAK	21817	Kip
LBP	89500	Lebanese Pound
LKR	328	Sri Lanka Rupee
LRD	182	Liberian Dollar
LSL	16.3382	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.3378	Libyan Dinar
MAD	9.1899	Moroccan Dirham
MDL	17.16	Moldovan Leu
MGA	4188.99	Malagasy Ariary
MKD	52.71	Denar
MMK	2093.7	Kyat
MNT	3576	Tugrik
MOP	8.069	Pataca
MRO	356	Ouguiya
MUR	47.16	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.3548	Mexican Peso
MXV	1.9626	Mexican Unidad de Inversion (UDI)
MYR	3.96	Malaysian Ringgit
MZN	63.25	Metical
NAD	16.3672	Namibia Dollar
NGN	1373.66	Naira
NIO	36.6	Cordoba Oro
NOK	9.2754	Norwegian Krone
NPR	153.1	Nepalese Rupee
NZD	1.6943	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4047	Nuevo Sol

Foreign Exchange Position

Positions as at:

29 May 2026

PGK	4.2034	Kina
PHP	61.363	Philippine Peso
PKR	278.12	Pakistan Rupee
PLN	3.6386	Zloty
PYG	6057.46	Guarani
QAR	3.6378	Qatari Rial
RON	4.5098	Leu
RSD	100.83	Serbian Dinar
RUB	70.8955	Russian Ruble
RWF	1458.55	Rwanda Franc
SAR	3.7525	Saudi Riyal
SBD	7.7399	Solomon Islands Dollar
SCR	13.659	Seychelles Rupee
SDG	598.5502	Sudanese Pound
SEK	9.2857	Swedish Krona
SGD	1.277	Singapore Dollar
SHP	0.7458	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.15	Surinam Dollar
SSP	4612.3463	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	110.5	Syrian Pound
SZL	16.3382	Lilangeni
THB	32.61	Baht
TJS	9.19	Somoni
TMT	3.495	New Manat
TND	2.884	Tunisian Dinar
TOP	2.291	Pa'anga
TRY	45.897	Turkish Lira
TTD	6.7493	Trinidad and Tobago Dollar
TWD	31.384	New Taiwan Dollar
TZS	2600	Tanzanian Shilling
UAH	44.2851	Hryvnia
UGX	3767.15	Uganda Shilling
USD	1	US Dollar
UYU	40.06	Peso Uruguayo
UZS	11996.9	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26273	Dong
VUV	116	Vatu
WST	2.6157	Tala
XAF	564.17	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	559.75	CFA Franc BCEAO
XPF	102.32	CFP Franc

Foreign Exchange Position

Positions as at:

29 May 2026

YER	238.34	Yemeni Rial
ZAR	16.3529	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

Interest Rate Position

Positions as at:

29 May 2026

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	615,362.90	72,604.86	687,967.76
Floating vs. Fixed	10,922,642.17	2,353,740.29	13,276,382.46
Overnight Index Swap	7,197,860.21	2,363,193.96	9,561,054.17
Total	18,735,865.28	4,789,539.11	23,525,404.38

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,846	1,368	13,214
Floating vs. Fixed	279,127	81,395	360,522
Overnight Index Swap	203,903	40,716	244,618
Total	494,875	123,479	618,354

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,635.75	320.28	1,463.40	31.55	26,863.76	196,688.59	427,964.42	687,967.76
Floating vs. Fixed	508,810.69	5,994,393.61	120,002.15	13,238.64	173,936.70	2,662,563.74	3,803,436.92	13,276,382.46
Overnight Index Swap	5,223,774.38	38,893.14	76,963.84	193,710.03	1,918,769.06	2,234.83	2,106,708.88	9,561,054.17
Total	5,767,220.82	6,033,607.04	198,429.39	206,980.23	2,119,569.53	2,861,487.16	6,338,110.22	23,525,404.38

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	831	6	47	3	607	5,726	5,995	13,214
Floating vs. Fixed	16,098	134,020	4,031	149	2,105	88,583	115,537	360,522
Overnight Index Swap	142,533	898	1,836	2,489	27,102	107	69,655	244,618
Total	159,461	134,924	5,913	2,641	29,814	94,415	191,187	618,354

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	238,955.75	162,957.73	188,860.80	70,611.90	15,090.06	6,222.98	5,268.53	687,967.76
Floating vs. Fixed	5,620,035.71	2,463,464.36	4,103,960.25	901,964.29	102,725.07	33,267.39	50,965.39	13,276,382.46
Overnight Index Swap	4,706,667.01	1,413,318.06	1,974,121.00	984,193.90	161,520.06	159,851.17	161,382.98	9,561,054.17
Total	10,565,658.47	4,039,740.14	6,266,942.05	1,956,770.09	279,335.19	199,341.54	217,616.89	23,525,404.38

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	3,321	3,087	3,848	1,819	602	279	259	13,214
Floating vs. Fixed	86,594	59,895	148,238	54,635	6,647	2,198	2,317	360,522
Overnight Index Swap	50,254	37,942	85,591	48,761	7,419	5,713	8,940	244,618
Total	140,169	100,923	237,676	105,215	14,668	8,189	11,515	618,354

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham

Interest Rate Position

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AFN	63.81	Afghani
ALL	81.73	Lek
AMD	367.05	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913.116	Kwanza
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GHS	11.65	Cedi
GIP	0.7447	Gibraltar Pound
GMD	73.9	Dalasi
GNF	8729	Guinea Franc
GTQ	7.615	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.8345	Hong Kong Dollar
HNL	26.5993	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.5	Gourde
HUF	304.78	Forint
IDR	17775	Rupiah
ILS	2.8241	New Israeli Sheqel
INR	95.69	Indian Rupee
IQD	1309.5	Iraqi Dinar
IRR	1341304	Iranian Rial
ISK	123.03	Iceland Krona
JMD	155.91	Jamaican Dollar
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KZT	479.01	Tenge
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LKR	328	Sri Lanka Rupee
LRD	182	Liberian Dollar
LSL	16.3382	Loti
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LVL	0.5078	Latvian Lats
LYD	6.3378	Libyan Dinar

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29 May 2026

MAD	9.1899 Moroccan Dirham
MDL	17.16 Moldovan Leu
MGA	4188.99 Malagasy Ariary
MKD	52.71 Denar
MMK	2093.7 Kyat
MNT	3576 Tugrik
MOP	8.069 Pataca
MRO	356 Ouguiya
MUR	47.16 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.3548 Mexican Peso
MXV	1.9626 Mexican Unidad de Inversion (UDI)
MYR	3.96 Malaysian Ringgit
MZN	63.25 Metical
NAD	16.3672 Namibia Dollar
NGN	1373.66 Naira
NIO	36.6 Cordoba Oro
NOK	9.2754 Norwegian Krone
NPR	153.1 Nepalese Rupee
NZD	1.6943 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.4047 Nuevo Sol
PGK	4.2034 Kina
PHP	61.363 Philippine Peso
PKR	278.12 Pakistan Rupee
PLN	3.6386 Zloty
PYG	6057.46 Guarani
QAR	3.6378 Qatari Rial
RON	4.5098 Leu
RSD	100.83 Serbian Dinar
RUB	70.8955 Russian Ruble
RWF	1458.55 Rwanda Franc
SAR	3.7525 Saudi Riyal
SBD	7.7399 Solomon Islands Dollar
SCR	13.659 Seychelles Rupee
SDG	598.5502 Sudanese Pound
SEK	9.2857 Swedish Krona
SGD	1.277 Singapore Dollar
SHP	0.7458 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

Interest Rate Position

Positions as at:

29 May 2026

SRD	37.15 Surinam Dollar
SSP	4612.3463 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	110.5 Syrian Pound
SZL	16.3382 Lilangeni
THB	32.61 Baht
TJS	9.19 Somoni
TMT	3.495 New Manat
TND	2.884 Tunisian Dinar
TOP	2.291 Pa'anga
TRY	45.897 Turkish Lira
TTD	6.7493 Trinidad and Tobago Dollar
TWD	31.384 New Taiwan Dollar
TZS	2600 Tanzanian Shilling
UAH	44.2851 Hryvnia
UGX	3767.15 Uganda Shilling
USD	1 US Dollar
UYU	40.06 Peso Uruguayo
UZS	11996.9 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	26273 Dong
VUV	116 Vatu
WST	2.6157 Tala
XAF	564.17 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	559.75 CFA Franc BCEAO
XPF	102.32 CFP Franc
YER	238.34 Yemeni Rial
ZAR	16.3529 Rand
ZMK	5185 Zambian Kwacha
ZWL	13.4928 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

26 May 2026 to

29 May 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	189,209.41	276,310.84	465,520.25
Total	189,209.41	276,310.84	465,520.25

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	41,351	63,974	105,325
Total	41,351	63,974	105,325

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	45,508.93	19,064.97	63,301.29	157,676.06	5,058.33	8,527.22	150,659.57	15,723.89	465,520.25
Total	45,508.93	19,064.97	63,301.29	157,676.06	5,058.33	8,527.22	150,659.57	15,723.89	465,520.25

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,658	7,086	20,687	37,779	1,280	3,629	32,476	731	105,325
Total	1,658	7,086	20,687	37,779	1,280	3,629	32,476	731	105,325

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	409,950.12	35,858.30	9,677.33	5,655.50	4,260.26	118.75	0.00	465,520.25
Total	409,950.12	35,858.30	9,677.33	5,655.50	4,260.26	118.75	0.00	465,520.25

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	102,529	1,900	437	254	188	18	0	105,325
Total	102,529	1,900	437	254	188	18	0	105,325

Interest Rate Turnover

Turnover for the period:

26 May 2026 to

29 May 2026

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,914.75	6,593.92	18,508.67
Floating vs. Fixed	569,423.79	197,956.19	767,379.98
Overnight Index Swap	583,113.39	176,897.11	760,010.51
Total	1,164,451.93	381,447.23	1,545,899.16

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	149	61	210
Floating vs. Fixed	12,393	3,896	16,289
Overnight Index Swap	5,658	1,233	6,891
Total	18,199	5,190	23,389

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0.00	51.63	0.00	0.00	0.00	5,961.11	12,495.92	18,508.67
Floating vs. Fixed	27,225.10	236,119.45	2,264.16	0.00	26,328.49	198,976.23	276,466.56	767,379.98
Overnight Index Swap	231,815.49	1,504.24	490.34	4,419.93	236,713.28	0.00	285,067.24	760,010.51
Total	259,040.59	237,675.32	2,754.50	4,419.93	263,041.76	204,937.34	574,029.72	1,545,899.16

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	4	0	0	0	121	86	210
Floating vs. Fixed	554	4,281	132	0	35	4,895	6,394	16,289
Overnight Index Swap	2,804	42	27	67	1,266	0	2,686	6,891
Total	3,358	4,326	159	67	1,301	5,015	9,165	23,389

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	5,900.28	3,231.37	7,469.58	1,252.95	582.78	0.00	71.71	18,508.67
Floating vs. Fixed	239,626.65	103,503.24	257,455.67	142,554.40	23,130.55	391.46	718.02	767,379.98
Overnight Index Swap	533,650.79	70,976.53	75,125.67	59,067.93	17,429.72	1,086.10	2,673.76	760,010.51
Total	779,177.72	177,711.14	340,050.92	202,875.27	41,143.05	1,477.57	3,463.49	1,545,899.16

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	62	28	89	21	9	0	2	210
Floating vs. Fixed	2,092	1,399	5,660	5,550	1,422	67	101	16,289
Overnight Index Swap	1,217	862	2,046	1,684	787	79	217	6,891
Total	3,370	2,289	7,794	7,254	2,218	146	319	23,389