

## Foreign Exchange Position

Positions as at: 05 June 2026

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	578,473.76	1,538,632.11	2,117,105.87
<b>Total</b>	<b>578,473.76</b>	<b>1,538,632.11</b>	<b>2,117,105.87</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	101,596	359,139	460,734
<b>Total</b>	<b>101,596</b>	<b>359,139</b>	<b>460,734</b>

### 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	158,874.52	86,487.95	309,432.44	816,752.50	23,411.95	48,459.43	621,014.78	52,672.29	2,117,105.87
<b>Total</b>	<b>158,874.52</b>	<b>86,487.95</b>	<b>309,432.44</b>	<b>816,752.50</b>	<b>23,411.95</b>	<b>48,459.43</b>	<b>621,014.78</b>	<b>52,672.29</b>	<b>2,117,105.87</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,428	31,617	81,046	180,924	6,416	17,624	131,294	5,387	460,734
<b>Total</b>	<b>6,428</b>	<b>31,617</b>	<b>81,046</b>	<b>180,924</b>	<b>6,416</b>	<b>17,624</b>	<b>131,294</b>	<b>5,387</b>	<b>460,734</b>

### 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	1,674,681.72	242,702.80	98,727.12	59,517.17	28,056.01	11,977.50	1,443.55	2,117,105.87
<b>Total</b>	<b>1,674,681.72</b>	<b>242,702.80</b>	<b>98,727.12</b>	<b>59,517.17</b>	<b>28,056.01</b>	<b>11,977.50</b>	<b>1,443.55</b>	<b>2,117,105.87</b>

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	430,153	16,753	6,761	3,516	2,446	1,010	96	460,734
<b>Total</b>	<b>430,153</b>	<b>16,753</b>	<b>6,761</b>	<b>3,516</b>	<b>2,446</b>	<b>1,010</b>	<b>96</b>	<b>460,734</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.673	UAE Dirham
AFN	63.69	Afghani
ALL	82	Lek
AMD	365	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	913	Kwanza
ARS	1438.5	Argentine Peso
AUD	1.4025	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.695	Azerbaijani Manat
BAM	1.6863	Convertible Mark
BBD	1.997	Barbados Dollar
BDT	122.25	Taka
BGN	1.6648	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2957.04	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

05 June 2026

BND	1.2835	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.0645	Brazilian Real
BSD	1	Bahamian Dollar
BTN	95.705	Ngultrum
BWP	12.7226	Pula
BYR	19560	Belarussian Ruble
BZD	2	Belize Dollar
CAD	1.3896	Canadian Dollar
CDF	2282.5	Congolese Franc
CHF	0.7918	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	894.9	Chilean Peso
CNY	6.7692	Yuan Renminbi
COP	3571.5	Colombian Peso
COU	0.1158	Unidad de Valor Real
CRC	457	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	95.07	Cape Verde Escudo
CZK	20.865	Czech Koruna
DJF	177.6	Djibouti Franc
DKK	6.4435	Danish Krone
DOP	57.83	Dominican Peso
DZD	132.758	Algerian Dinar
EGP	51.9	Egyptian Pound
ERN	15	Nakfa
ETB	159.539	Ethiopian Birr
EUR	0.8621	Euro
FJD	2.1791	Fiji Dollar
FKP	0.7453	Falkland Islands Pound
GBP	0.7451	Pound Sterling
GEL	2.628	Lari
GHS	11.78	Cedi
GIP	0.7452	Gibraltar Pound
GMD	73.9	Dalasi
GNF	8732	Guinea Franc
GTQ	7.615	Quetzal
GYD	207.89	Guyana Dollar
HKD	7.837	Hong Kong Dollar
HNL	26.6133	Lempira
HRK	7.0385	Croatian Kuna
HTG	130.4	Gourde
HUF	306.74	Forint
IDR	17940	Rupiah
ILS	2.8735	New Israeli Sheqel
INR	95.705	Indian Rupee

## Foreign Exchange Position

Positions as at:

05 June 2026

IQD	1309.52	Iraqi Dinar
IRR	1375999	Iranian Rial
ISK	123.67	Iceland Krona
JMD	156.6	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	160.03	Yen
KES	129.3	Kenyan Shilling
KGS	87.45	Som
KHR	4015.98	Riel
KMF	423	Comoro Franc
KPW	130	North Korean Won
KRW	1534.62	Won
KWD	0.3067	Kuwaiti Dinar
KYD	0.8275	Cayman Islands Dollar
KZT	487.15	Tenge
LAK	21788.1	Kip
LBP	89500	Lebanese Pound
LKR	334.5	Sri Lanka Rupee
LRD	182.3	Liberian Dollar
LSL	16.3541	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.33	Libyan Dinar
MAD	9.2157	Moroccan Dirham
MDL	17.1728	Moldovan Leu
MGA	4180	Malagasy Ariary
MKD	52.86	Denar
MMK	2093.7	Kyat
MNT	3566	Tugrik
MOP	8.072	Pataca
MRO	356	Ouguiya
MUR	47.33	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1717.02	Kwacha
MXN	17.325	Mexican Peso
MXV	1.9606	Mexican Unidad de Inversion (UDI)
MYR	3.99	Malaysian Ringgit
MZN	63.19	Metical
NAD	16.3541	Namibia Dollar
NGN	1362.61	Naira
NIO	36.6	Cordoba Oro
NOK	9.3216	Norwegian Krone
NPR	153.13	Nepalese Rupee
NZD	1.7056	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.4033	Nuevo Sol

## Foreign Exchange Position

Positions as at:

05 June 2026

PGK	4.2105	Kina
PHP	61.705	Philippine Peso
PKR	278.07	Pakistan Rupee
PLN	3.6567	Zloty
PYG	6069	Guarani
QAR	3.6414	Qatari Rial
RON	4.532	Leu
RSD	101.13	Serbian Dinar
RUB	73.8	Russian Ruble
RWF	1457.6	Rwanda Franc
SAR	3.7541	Saudi Riyal
SBD	7.728	Solomon Islands Dollar
SCR	13.779	Seychelles Rupee
SDG	598.5002	Sudanese Pound
SEK	9.4022	Swedish Krona
SGD	1.2835	Singapore Dollar
SHP	0.7457	Saint Helena Pound
SLL	22683	Leone
SOS	568	Somali Shilling
SRD	37.31	Surinam Dollar
SSP	4637.7793	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	110.5	Syrian Pound
SZL	16.3541	Lilangeni
THB	32.73	Baht
TJS	9.21	Somoni
TMT	3.495	New Manat
TND	2.9125	Tunisian Dinar
TOP	2.2931	Pa'anga
TRY	45.9516	Turkish Lira
TTD	6.7231	Trinidad and Tobago Dollar
TWD	31.456	New Taiwan Dollar
TZS	2610	Tanzanian Shilling
UAH	44.3412	Hryvnia
UGX	3765	Uganda Shilling
USD	1	US Dollar
UYU	40.27	Peso Uruguayo
UZS	11953	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26290	Dong
VUV	116.2	Vatu
WST	2.6212	Tala
XAF	565	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	562.22	CFA Franc BCEAO
XPF	102.57	CFP Franc

## Foreign Exchange Position

Positions as at:

05 June 2026

YER	238.11	Yemeni Rial
ZAR	16.3506	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

05 June 2026

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	616,120.26	72,500.36	688,620.62
Floating vs. Fixed	11,188,305.85	2,365,150.37	13,553,456.22
Overnight Index Swap	7,280,286.75	2,347,608.91	9,627,895.67
<b>Total</b>	<b>19,084,712.86</b>	<b>4,785,259.64</b>	<b>23,869,972.50</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,848	1,367	13,215
Floating vs. Fixed	282,536	82,238	364,774
Overnight Index Swap	201,597	40,610	242,207
<b>Total</b>	<b>495,981</b>	<b>124,215</b>	<b>620,195</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	34,515.75	320.73	1,158.25	31.54	26,608.24	195,358.27	430,627.84	688,620.62
Floating vs. Fixed	644,457.21	6,106,507.60	119,409.54	13,223.48	185,964.19	2,636,165.35	3,847,728.84	13,553,456.22
Overnight Index Swap	5,232,169.24	38,508.07	77,936.38	197,194.89	1,973,389.42	2,234.12	2,106,463.53	9,627,895.67
<b>Total</b>	<b>5,911,142.20</b>	<b>6,145,336.41</b>	<b>198,504.17</b>	<b>210,449.92</b>	<b>2,185,961.85</b>	<b>2,833,757.74</b>	<b>6,384,820.22</b>	<b>23,869,972.50</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	829	6	45	3	606	5,703	6,024	13,215
Floating vs. Fixed	16,753	136,039	4,113	148	2,128	87,676	117,918	364,774
Overnight Index Swap	142,660	900	1,851	2,535	27,657	107	66,500	242,207
<b>Total</b>	<b>160,242</b>	<b>136,944</b>	<b>6,008</b>	<b>2,686</b>	<b>30,391</b>	<b>93,485</b>	<b>190,441</b>	<b>620,195</b>

### 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	237,988.13	166,146.97	187,078.60	70,828.39	15,129.80	6,207.47	5,241.25	688,620.62
Floating vs. Fixed	5,756,344.22	2,497,738.58	4,165,169.11	942,185.63	105,798.12	34,178.18	52,042.38	13,553,456.22
Overnight Index Swap	4,737,357.49	1,422,831.36	1,985,105.60	993,536.87	165,296.10	160,188.72	163,579.53	9,627,895.67
<b>Total</b>	<b>10,731,689.84</b>	<b>4,086,716.92</b>	<b>6,337,353.31</b>	<b>2,006,550.89</b>	<b>286,224.01</b>	<b>200,574.37</b>	<b>220,863.16</b>	<b>23,869,972.50</b>

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	3,303	3,103	3,850	1,821	603	280	257	13,215
Floating vs. Fixed	86,468	60,383	149,993	56,046	7,309	2,211	2,365	364,774
Overnight Index Swap	49,448	37,739	83,690	49,033	7,532	5,732	9,035	242,207
<b>Total</b>	<b>139,218</b>	<b>101,224</b>	<b>237,532</b>	<b>106,899</b>	<b>15,444</b>	<b>8,223</b>	<b>11,656</b>	<b>620,195</b>

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## Interest Rate Position

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LRD	182.3	Liberian Dollar
LSL	16.3541	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	6.33	Libyan Dinar

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05 June 2026

MAD	9.2157 Moroccan Dirham
MDL	17.1728 Moldovan Leu
MGA	4180 Malagasy Ariary
MKD	52.86 Denar
MMK	2093.7 Kyat
MNT	3566 Tugrik
MOP	8.072 Pataca
MRO	356 Ouguiya
MUR	47.33 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	1717.02 Kwacha
MXN	17.325 Mexican Peso
MXV	1.9606 Mexican Unidad de Inversion (UDI)
MYR	3.99 Malaysian Ringgit
MZN	63.19 Metical
NAD	16.3541 Namibia Dollar
NGN	1362.61 Naira
NIO	36.6 Cordoba Oro
NOK	9.3216 Norwegian Krone
NPR	153.13 Nepalese Rupee
NZD	1.7056 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.4033 Nuevo Sol
PGK	4.2105 Kina
PHP	61.705 Philippine Peso
PKR	278.07 Pakistan Rupee
PLN	3.6567 Zloty
PYG	6069 Guarani
QAR	3.6414 Qatari Rial
RON	4.532 Leu
RSD	101.13 Serbian Dinar
RUB	73.8 Russian Ruble
RWF	1457.6 Rwanda Franc
SAR	3.7541 Saudi Riyal
SBD	7.728 Solomon Islands Dollar
SCR	13.779 Seychelles Rupee
SDG	598.5002 Sudanese Pound
SEK	9.4022 Swedish Krona
SGD	1.2835 Singapore Dollar
SHP	0.7457 Saint Helena Pound
SLL	22683 Leone
SOS	568 Somali Shilling

## Interest Rate Position

Positions as at:

05 June 2026

SRD	37.31	Surinam Dollar
SSP	4637.7793	South Sudanese Pound
STD	21005	Dobra
SVC	8.7411	El Salvador Colon
SYP	110.5	Syrian Pound
SZL	16.3541	Lilangeni
THB	32.73	Baht
TJS	9.21	Somoni
TMT	3.495	New Manat
TND	2.9125	Tunisian Dinar
TOP	2.2931	Pa'anga
TRY	45.9516	Turkish Lira
TTD	6.7231	Trinidad and Tobago Dollar
TWD	31.456	New Taiwan Dollar
TZS	2610	Tanzanian Shilling
UAH	44.3412	Hryvnia
UGX	3765	Uganda Shilling
USD	1	US Dollar
UYU	40.27	Peso Uruguayo
UZS	11953	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	26290	Dong
VUV	116.2	Vatu
WST	2.6212	Tala
XAF	565	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	562.22	CFA Franc BCEAO
XPF	102.57	CFP Franc
YER	238.11	Yemeni Rial
ZAR	16.3506	Rand
ZMK	5185	Zambian Kwacha
ZWL	13.4928	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

01 June 2026 to

05 June 2026

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	224,926.94	284,064.19	508,991.14
<b>Total</b>	<b>224,926.94</b>	<b>284,064.19</b>	<b>508,991.14</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,331	74,036	119,367
<b>Total</b>	<b>45,331</b>	<b>74,036</b>	<b>119,367</b>

### 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	34,303.84	23,349.25	74,390.58	198,727.65	6,026.07	16,235.82	147,257.56	8,700.38	508,991.14
<b>Total</b>	<b>34,303.84</b>	<b>23,349.25</b>	<b>74,390.58</b>	<b>198,727.65</b>	<b>6,026.07</b>	<b>16,235.82</b>	<b>147,257.56</b>	<b>8,700.38</b>	<b>508,991.14</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,431	7,803	22,469	48,451	1,404	4,795	32,136	880	119,367
<b>Total</b>	<b>1,431</b>	<b>7,803</b>	<b>22,469</b>	<b>48,451</b>	<b>1,404</b>	<b>4,795</b>	<b>32,136</b>	<b>880</b>	<b>119,367</b>

### 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	414,516.26	72,482.47	10,083.93	5,887.05	5,825.09	196.33	0.00	508,991.14
<b>Total</b>	<b>414,516.26</b>	<b>72,482.47</b>	<b>10,083.93</b>	<b>5,887.05</b>	<b>5,825.09</b>	<b>196.33</b>	<b>0.00</b>	<b>508,991.14</b>

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	112,580	5,923	386	169	299	11	0	119,367
<b>Total</b>	<b>112,580</b>	<b>5,923</b>	<b>386</b>	<b>169</b>	<b>299</b>	<b>11</b>	<b>0</b>	<b>119,367</b>

## Interest Rate Turnover

Turnover for the period:

01 June 2026 to

05 June 2026

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,403.15	3,143.48	11,546.63
Floating vs. Fixed	1,068,669.35	254,703.10	1,323,372.44
Overnight Index Swap	520,821.37	119,798.08	640,619.45
<b>Total</b>	<b>1,597,893.86</b>	<b>377,644.66</b>	<b>1,975,538.52</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	91	29	120
Floating vs. Fixed	21,022	6,385	27,406
Overnight Index Swap	7,531	1,462	8,993
<b>Total</b>	<b>28,644</b>	<b>7,876</b>	<b>36,519</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0.00	0.00	0.00	0.00	0.00	1,533.24	10,013.39	11,546.63
Floating vs. Fixed	256,749.89	391,686.89	2,853.88	0.00	16,470.78	341,366.73	314,244.27	1,323,372.44
Overnight Index Swap	207,049.18	2,241.06	2,643.86	7,148.11	188,249.91	0.00	233,287.33	640,619.45
<b>Total</b>	<b>463,799.07</b>	<b>393,927.96</b>	<b>5,497.73</b>	<b>7,148.11</b>	<b>204,720.69</b>	<b>342,899.98</b>	<b>557,544.98</b>	<b>1,975,538.52</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	0	0	0	0	0	44	76	120
Floating vs. Fixed	1,000	8,113	196	0	38	8,290	9,770	27,406
Overnight Index Swap	3,193	75	41	77	2,216	0	3,392	8,993
<b>Total</b>	<b>4,192</b>	<b>8,188</b>	<b>236</b>	<b>77</b>	<b>2,254</b>	<b>8,334</b>	<b>13,238</b>	<b>36,519</b>

### 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	2,875.35	3,907.36	2,090.06	2,213.44	425.70	0.00	34.73	11,546.63
Floating vs. Fixed	557,388.35	167,713.46	344,401.28	218,219.55	31,848.07	2,160.26	1,641.47	1,323,372.44
Overnight Index Swap	350,520.29	82,414.33	113,143.86	60,242.31	26,619.26	1,625.36	6,054.03	640,619.45
<b>Total</b>	<b>910,783.98</b>	<b>254,035.16</b>	<b>459,635.20</b>	<b>280,675.30</b>	<b>58,893.03</b>	<b>3,785.62</b>	<b>7,730.23</b>	<b>1,975,538.52</b>

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	13	18	46	32	9	0	2	120
Floating vs. Fixed	3,335	2,180	9,415	9,363	2,904	88	121	27,406
Overnight Index Swap	1,744	1,326	2,697	2,022	849	66	292	8,993
<b>Total</b>	<b>5,092</b>	<b>3,524</b>	<b>12,158</b>	<b>11,417</b>	<b>3,762</b>	<b>154</b>	<b>415</b>	<b>36,519</b>