Cayman Monetary Regulatory Authority International

At the forefront of financial regulation, the Cayman Monetary Regulatory Authority International (CMRAI) is dedicated to upholding the highest standards of financial oversight and compliance. Our mission is to safeguard the stability and integrity of the global financial system by ensuring that financial services operate within a framework of transparency, accountability, and excellence.

As a trusted partner to financial institutions worldwide, CMRAI provides rigorous supervision, innovative solutions, and strategic guidance to foster a secure and thriving financial environment. With decades of experience and a commitment to global standards, we stand as a pillar of trust and security in an ever-evolving financial landscape.

With a legacy of excellence in financial oversight, the Cayman Monetary Regulatory Authority International (CMRAI) is a beacon of trust in the international financial community. Our role extends beyond regulation; we are innovators, collaborators, and protectors of the global financial ecosystem. By fostering compliance, promoting best practices, and embracing technological advancements, CMRAI ensures that financial services remain resilient and adaptable in a dynamic global market.

Our comprehensive approach to regulation encompasses a deep understanding of financial risks and a proactive stance on emerging challenges. We are committed to empowering financial institutions with the tools and guidance necessary to navigate complex regulatory landscapes, thereby contributing to global economic stability and growth.

INTEREST RATE RISK IN THE BANKING BOOK Currency: Fixed Interest Rates 123 Assets and Long Positions Interest Rate Shock - 200bps On balance sheet exposures- - - Deposits with Banks Loans and advances Mortgages Debt Securities Other Assets Off balance sheet exposures (non-Derivative) Long Position in Derivatives- - - Interest Rate Swaps Interest Rate Options Interest Rate Futures and FRAs Foreign Exchange Derivatives Other Derivatives Other Total Assets and Long Positions- - - Liabilities and Short Positions Interest Rate Shock - 200bps On balance sheet exposures- - - Deposits from Banks Deposits from Others- - - Call Notice Accounts Savings Accounts Fixed Term Accounts Repos, Term Debt and other borrowings Other Liabilities Shareholders Equity and Reserves 0 to 1 month > 1 up to 3 > 3 up to 6 Off balance sheet exposures Short Position in Derivatives- - - Interest Rate Swaps Interest Rate Options Interest Rate Futures and FRAs Foreign Exchange Derivatives Other Derivatives Total Liabilities and Short positions- - - Net Position- - - Weighting0.08%0.32%0.72% Weighted Positon- - - Floating Interest Rates 123 Assets and Long Positions Interest Rate Shock - 200bps On balance sheet exposures- - - Deposits with other Institutions Loans and advances Mortgages Debt Securities Other Assets Off balance sheet exposures (non-Derivative) Long Position in Derivatives- - - Interest Rate Swaps Interest Rate Options Interest Rate Futures and FRAs Foreign Exchange Derivatives Other Derivatives Other 0 to 1 month > 1 up to 3 > 3 up to 6 Total Assets and Long Positions- - - Liabilities and Short Positions Interest Rate Shock - 200bps On balance sheet exposures- - - Deposits from Banks Deposits from Others- - - Call Notice Accounts Savings Accounts Fixed Term Accounts Repos, Term Debt and other borrowings Other Liabilities Off balance sheet exposures Short Position in Derivatives- - - Interest Rate Swaps Interest Rate Options Interest Rate Futures and FRAs Foreign Exchange Derivatives Other Derivatives Total Liabilities and Short positions- - - Net Position- - - Weighting0.08%0.32%0.72% Weighted Positon- - - Total Weighted Positon- - - 4567891011 - > 3 up to 4 > 4 up to 5 > 5 up to 7 years > 7 up to 10 years > 10 up to 15 years > 6 up to 12 months > 1 up to 2 > 2 up to 3 -

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Cayman Monetary Regulatory Authority International Institution Name Licence # For quarter ended: Amounts in US dollars to the nearest thousand, omitting $000s INTEREST RATE RISK IN THE BANKING BOOK A. Capital at Risk - - - - - - - -

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-                    Change in Economic Capital-

Eligible Capital Capital at Risk#DIV/0! CurrencyChange in Economic

Value