

Foreign Exchange Position

Positions as at: 20 October 2023

By Product and Intention to Clear

| Outstanding Notional (US\$mn) | Intended to Clear | Not Intended to Clear | Total        |
|-------------------------------|-------------------|-----------------------|--------------|
| Non-deliverable Forward       | 327,774.94        | 958,487.53            | 1,286,262.48 |
| Total                         | 327,774.94        | 958,487.53            | 1,286,262.48 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total   |
|------------------------------|-------------------|-----------------------|---------|
| Non-deliverable Forward      | 57,830            | 129,840               | 187,669 |
| Total                        | 57,830            | 129,840               | 187,669 |

By Product and Currency

| Outstanding Notional (US\$mn) | USD/CNY    | USD/IDR   | USD/INR    | USD/KRW    | USD/MYR   | USD/PHP   | USD/TWD    | Others    | Total        |
|-------------------------------|------------|-----------|------------|------------|-----------|-----------|------------|-----------|--------------|
| Non-deliverable Forward       | 158,840.84 | 29,169.75 | 172,364.27 | 379,620.44 | 12,609.54 | 19,007.36 | 477,209.00 | 37,441.28 | 1,286,262.48 |
| Total                         | 158,840.84 | 29,169.75 | 172,364.27 | 379,620.44 | 12,609.54 | 19,007.36 | 477,209.00 | 37,441.28 | 1,286,262.48 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total   |
|------------------------------|---------|---------|---------|---------|---------|---------|---------|--------|---------|
| Non-deliverable Forward      | 8,405   | 13,018  | 31,327  | 68,868  | 3,497   | 6,280   | 52,328  | 3,946  | 187,669 |
| Total                        | 8,405   | 13,018  | 31,327  | 68,868  | 3,497   | 6,280   | 52,328  | 3,946  | 187,669 |

By Product and Residual Maturity

| Outstanding Notional (US\$mn) | 0 - 3 Months | 3 - 6 Months | 6 - 9 Months | 9 - 12 Months | 1 - 2 Years | 2 - 5 Years | > 5 Years | Total        |
|-------------------------------|--------------|--------------|--------------|---------------|-------------|-------------|-----------|--------------|
| Non-deliverable Forward       | 972,752.20   | 165,494.79   | 71,573.86    | 43,206.32     | 22,215.97   | 10,410.24   | 609.09    | 1,286,262.48 |
| Total                         | 972,752.20   | 165,494.79   | 71,573.86    | 43,206.32     | 22,215.97   | 10,410.24   | 609.09    | 1,286,262.48 |

| 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      | 168,410      | 8,526        | 4,368        | 2,892         | 2,308       | 1,101       | 64        | 187,669 |
| Total                        | 168,410      | 8,526        | 4,368        | 2,892         | 2,308       | 1,101       | 64        | 187,669 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description                   |
|---------------|---------------|-------------------------------|
| AED           | 3.6724        | UAE Dirham                    |
| AFN           | 75.36         | Afghani                       |
| ALL           | 100.09        | Lek                           |
| AMD           | 400.67        | Armenian Dram                 |
| ANG           | 1.7845        | Netherlands Antillean Guilder |
| AOA           | 831.5         | Kwanza                        |
| ARS           | 350.05        | Argentine Peso                |
| AUD           | 1.578         | Australian Dollar             |
| AWG           | 1.78          | Aruban Florin                 |
| AZN           | 1.695         | Azerbaijani Manat             |
| BAM           | 1.8557        | Convertible Mark              |
| BBD           | 1.9981        | Barbados Dollar               |
| BDT           | 110           | Taka                          |
| BGN           | 1.8557        | Bulgarian Lev                 |
| BHD           | 0.3762        | Bahraini Dinar                |
| BIF           | 2822.34       | Burundi Franc                 |
| BMD           | 1             | Bermudian Dollar              |

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20 October 2023

|     |          |                        |
|-----|----------|------------------------|
| BND | 1.3732   | Brunei Dollar          |
| BOB | 6.86     | Boliviano              |
| BRL | 5.0591   | Brazilian Real         |
| BSD | 1        | Bahamian Dollar        |
| BTN | 83.234   | Ngultrum               |
| BWP | 13.7174  | Pula                   |
| BYR | 19560    | Belarussian Ruble      |
| BZD | 1.9982   | Belize Dollar          |
| CAD | 1.3715   | Canadian Dollar        |
| CDF | 2477     | Congolese Franc        |
| CHF | 0.8989   | Swiss Franc            |
| CLF | 24948.04 | Unidades de fomento    |
| CLP | 942.05   | Chilean Peso           |
| CNY | 7.3151   | Yuan Renminbi          |
| COP | 4247.5   | Colombian Peso         |
| COU | 0.0839   | Unidad de Valor Real   |
| CRC | 529      | Costa Rican Colon      |
| CUC | 1        | Peso Convertible       |
| CUP | 24       | Cuban Peso             |
| CVE | 104.63   | Cape Verde Escudo      |
| CZK | 23.406   | Czech Koruna           |
| DJF | 177.55   | Djibouti Franc         |
| DKK | 7.0807   | Danish Krone           |
| DOP | 56.59    | Dominican Peso         |
| DZD | 137.5314 | Algerian Dinar         |
| EGP | 30.9     | Egyptian Pound         |
| ERN | 15       | Nakfa                  |
| ETB | 55.3944  | Ethiopian Birr         |
| EUR | 0.9489   | Euro                   |
| FJD | 2.2528   | Fiji Dollar            |
| FKP | 0.8197   | Falkland Islands Pound |
| GBP | 0.8236   | Pound Sterling         |
| GEL | 2.667    | Lari                   |
| GHS | 11.78    | Cedi                   |
| GIP | 0.8196   | Gibraltar Pound        |
| GMD | 65.7     | Dalasi                 |
| GNF | 8496     | Guinea Franc           |
| GTQ | 7.835    | Quetzal                |
| GYD | 208.59   | Guyana Dollar          |
| HKD | 7.8296   | Hong Kong Dollar       |
| HNL | 24.631   | Lempira                |
| HRK | 7.0385   | Croatian Kuna          |
| HTG | 132      | Gourde                 |
| HUF | 363.98   | Forint                 |
| IDR | 15725    | Rupiah                 |
| ILS | 4.028    | New Israeli Sheqel     |
| INR | 83.29    | Indian Rupee           |

# Foreign Exchange Position

|                  |         |                                   |
|------------------|---------|-----------------------------------|
| Positions as at: |         | 20 October 2023                   |
| IQD              | 1309    | Iraqi Dinar                       |
| IRR              | 42000   | Iranian Rial                      |
| ISK              | 138.7   | Iceland Krona                     |
| JMD              | 154.39  | Jamaican Dollar                   |
| JOD              | 0.7082  | Jordanian Dinar                   |
| JPY              | 149.92  | Yen                               |
| KES              | 149.8   | Kenyan Shilling                   |
| KGS              | 89.32   | Som                               |
| KHR              | 4121    | Riel                              |
| KMF              | 466.15  | Comoro Franc                      |
| KPW              | 130     | North Korean Won                  |
| KRW              | 1353.86 | Won                               |
| KWD              | 0.3094  | Kuwaiti Dinar                     |
| KYD              | 0.825   | Cayman Islands Dollar             |
| KZT              | 476.98  | Tenge                             |
| LAK              | 20599.3 | Kip                               |
| LBP              | 15000   | Lebanese Pound                    |
| LKR              | 324.5   | Sri Lanka Rupee                   |
| LRD              | 187     | Liberian Dollar                   |
| LSL              | 18.98   | Loti                              |
| LTL              | 2.8536  | Lithuanian Litas                  |
| LVL              | 0.5078  | Latvian Lats                      |
| LYD              | 4.8757  | Libyan Dinar                      |
| MAD              | 10.298  | Moroccan Dirham                   |
| MDL              | 18.04   | Moldovan Leu                      |
| MGA              | 4475    | Malagasy Ariary                   |
| MKD              | 58.19   | Denar                             |
| MMK              | 2093.7  | Kyat                              |
| MNT              | 3442    | Tugrik                            |
| MOP              | 8.065   | Pataca                            |
| MRO              | 356     | Ouguiya                           |
| MUR              | 44.15   | Mauritius Rupee                   |
| MVR              | 15.42   | Rufiyaa                           |
| MWK              | 1147.35 | Kwacha                            |
| MXN              | 18.24   | Mexican Peso                      |
| MXV              | 2.3107  | Mexican Unidad de Inversion (UDI) |
| MYR              | 4.742   | Malaysian Ringgit                 |
| MZN              | 63.22   | Metical                           |
| NAD              | 18.973  | Namibia Dollar                    |
| NGN              | 774.44  | Naira                             |
| NIO              | 36.18   | Cordoba Oro                       |
| NOK              | 11.0264 | Norwegian Krone                   |
| NPR              | 133.21  | Nepalese Rupee                    |
| NZD              | 1.7077  | New Zealand Dollar                |
| OMR              | 0.3849  | Rial Omani                        |
| PAB              | 1       | Balboa                            |
| PEN              | 3.8552  | Nuevo Sol                         |

## Foreign Exchange Position

|                  |                                   |
|------------------|-----------------------------------|
| Positions as at: | 20 October 2023                   |
| PGK              | 3.5714 Kina                       |
| PHP              | 56.75 Philippine Peso             |
| PKR              | 279.08 Pakistan Rupee             |
| PLN              | 4.2233 Zloty                      |
| PYG              | 7419 Guarani                      |
| QAR              | 3.6429 Qatari Rial                |
| RON              | 4.7157 Leu                        |
| RSD              | 110.86 Serbian Dinar              |
| RUB              | 98.1055 Russian Ruble             |
| RWF              | 1212.77 Rwanda Franc              |
| SAR              | 3.7509 Saudi Riyal                |
| SBD              | 8.0645 Solomon Islands Dollar     |
| SCR              | 14.2702 Seychelles Rupee          |
| SDG              | 598.5502 Sudanese Pound           |
| SEK              | 11.0175 Swedish Krona             |
| SGD              | 1.3732 Singapore Dollar           |
| SHP              | 0.821 Saint Helena Pound          |
| SLL              | 22513 Leone                       |
| SOS              | 568 Somali Shilling               |
| SRD              | 38.089 Surinam Dollar             |
| SSP              | 1004.2877 South Sudanese Pound    |
| STD              | 21005 Dobra                       |
| SVC              | 8.7498 El Salvador Colon          |
| SYP              | 13000 Syrian Pound                |
| SZL              | 18.986 Lilangeni                  |
| THB              | 36.37 Baht                        |
| TJS              | 10.96 Somoni                      |
| TMT              | 3.49 New Manat                    |
| TND              | 3.1798 Tunisian Dinar             |
| TOP              | 2.302 Pa'anga                     |
| TRY              | 27.9978 Turkish Lira              |
| TTD              | 6.7414 Trinidad and Tobago Dollar |
| TWD              | 32.395 New Taiwan Dollar          |
| TZS              | 2505 Tanzanian Shilling           |
| UAH              | 36.5 Hryvnia                      |
| UGX              | 3759.23 Uganda Shilling           |
| USD              | 1 US Dollar                       |
| UYU              | 39.89 Peso Uruguayo               |
| UZS              | 12201.93 Uzbekistan Sum           |
| VEF              | 248209.9219 Bolivar Fuerte        |
| VND              | 24555 Dong                        |
| VUV              | 120.96 Vatu                       |
| WST              | 2.6525 Tala                       |
| XAF              | 622.41 CFA Franc BEAC             |
| XCD              | 2.7 East Caribbean Dollar         |
| XOF              | 617 CFA Franc BCEAO               |
| XPF              | 112.89 CFP Franc                  |

# Foreign Exchange Position

Positions as at: 20 October 2023

|     |         |                 |
|-----|---------|-----------------|
| YER | 249.97  | Yemeni Rial     |
| ZAR | 18.9825 | Rand            |
| ZMK | 5185    | Zambian Kwacha  |
| ZWL | 5582.84 | Zimbabwe Dollar |

# Interest Rate Position

Positions as at: 20 October 2023

## By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total         |
|------------------------------|-------------------|-----------------------|---------------|
| Basis Swap                   | 888,942.29        | 287,218.49            | 1,176,160.78  |
| Floating vs. Fixed           | 7,152,176.00      | 2,672,229.81          | 9,824,405.81  |
| Overnight Index Swap         | 4,051,274.07      | 1,345,792.36          | 5,397,066.44  |
| Total                        | 12,092,392.36     | 4,305,240.66          | 16,397,633.02 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total   |
|------------------------------|-------------------|-----------------------|---------|
| Basis Swap                   | 15,690            | 4,145                 | 19,835  |
| Floating vs. Fixed           | 240,841           | 105,530               | 346,371 |
| Overnight Index Swap         | 146,524           | 28,948                | 175,472 |
| Total                        | 403,055           | 138,623               | 541,678 |

## By Product and Currency

| Outstanding Notional (US\$m) | USD          | CNY          | EUR        | GBP       | JPY          | HKD          | Others       | Total         |
|------------------------------|--------------|--------------|------------|-----------|--------------|--------------|--------------|---------------|
| Basis Swap                   | 202,825.28   | 0.00         | 44,690.93  | 323.63    | 137,846.43   | 188,788.88   | 601,685.63   | 1,176,160.78  |
| Floating vs. Fixed           | 630,567.60   | 2,623,411.85 | 337,494.69 | 16,989.39 | 103,002.12   | 2,180,286.10 | 3,932,654.07 | 9,824,405.81  |
| Overnight Index Swap         | 3,207,998.14 | 16,223.24    | 210,460.65 | 50,423.95 | 792,211.56   | 600.61       | 1,119,148.29 | 5,397,066.44  |
| Total                        | 4,041,391.02 | 2,639,635.09 | 592,646.27 | 67,736.96 | 1,033,060.12 | 2,369,675.58 | 5,653,487.99 | 16,397,633.02 |

| Number of Outstanding Trades | USD     | CNY    | EUR    | GBP   | JPY    | HKD    | Others  | Total   |
|------------------------------|---------|--------|--------|-------|--------|--------|---------|---------|
| Basis Swap                   | 3,664   | 0      | 233    | 10    | 2,632  | 6,348  | 6,949   | 19,835  |
| Floating vs. Fixed           | 19,740  | 87,395 | 11,913 | 439   | 3,929  | 80,558 | 142,398 | 346,371 |
| Overnight Index Swap         | 97,433  | 267    | 2,309  | 1,692 | 22,024 | 32     | 51,716  | 175,472 |
| Total                        | 120,836 | 87,662 | 14,454 | 2,141 | 28,585 | 86,938 | 201,062 | 541,678 |

## 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                   | 521,077.53   | 175,181.43   | 280,013.02   | 138,837.98   | 32,760.99     | 15,671.61     | 12,618.21  | 1,176,160.78  |
| Floating vs. Fixed           | 4,066,922.39 | 1,814,773.67 | 2,716,281.78 | 972,153.60   | 126,783.17    | 58,303.68     | 69,187.53  | 9,824,405.81  |
| Overnight Index Swap         | 2,135,656.69 | 812,490.22   | 1,224,609.24 | 807,464.95   | 163,914.24    | 95,846.73     | 157,084.36 | 5,397,066.44  |
| Total                        | 6,723,656.61 | 2,802,445.32 | 4,220,904.04 | 1,918,456.53 | 323,458.40    | 169,822.02    | 238,890.10 | 16,397,633.02 |

| 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                   | 4,444      | 3,106       | 6,193       | 3,558        | 1,213         | 644           | 678        | 19,835  |
| Floating vs. Fixed           | 79,465     | 55,710      | 133,581     | 60,936       | 8,028         | 4,225         | 4,427      | 346,371 |
| Overnight Index Swap         | 31,395     | 24,937      | 59,383      | 40,404       | 6,528         | 4,729         | 8,098      | 175,472 |
| Total                        | 115,303    | 83,753      | 199,156     | 104,898      | 15,769        | 9,597         | 13,203     | 541,678 |

## Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED           | 3.6724        | UAE Dirham  |

# Interest Rate Position

Positions as at: 20 October 2023

|     |          |                               |
|-----|----------|-------------------------------|
| AFN | 75.36    | Afghani                       |
| ALL | 100.09   | Lek                           |
| AMD | 400.67   | Armenian Dram                 |
| ANG | 1.7845   | Netherlands Antillean Guilder |
| AOA | 831.5    | Kwanza                        |
| ARS | 350.05   | Argentine Peso                |
| AUD | 1.578    | Australian Dollar             |
| AWG | 1.78     | Aruban Florin                 |
| AZN | 1.695    | Azerbaijani Manat             |
| BAM | 1.8557   | Convertible Mark              |
| BBD | 1.9981   | Barbados Dollar               |
| BDT | 110      | Taka                          |
| BGN | 1.8557   | Bulgarian Lev                 |
| BHD | 0.3762   | Bahraini Dinar                |
| BIF | 2822.34  | Burundi Franc                 |
| BMD | 1        | Bermudian Dollar              |
| BND | 1.3732   | Brunei Dollar                 |
| BOB | 6.86     | Boliviano                     |
| BRL | 5.0591   | Brazilian Real                |
| BSD | 1        | Bahamian Dollar               |
| BTN | 83.234   | Ngultrum                      |
| BWP | 13.7174  | Pula                          |
| BYR | 19560    | Belarussian Ruble             |
| BZD | 1.9982   | Belize Dollar                 |
| CAD | 1.3715   | Canadian Dollar               |
| CDF | 2477     | Congolese Franc               |
| CHF | 0.8989   | Swiss Franc                   |
| CLF | 24948.04 | Unidades de fomento           |
| CLP | 942.05   | Chilean Peso                  |
| CNY | 7.3151   | Yuan Renminbi                 |
| COP | 4247.5   | Colombian Peso                |
| COU | 0.0839   | Unidad de Valor Real          |
| CRC | 529      | Costa Rican Colon             |
| CUC | 1        | Peso Convertible              |
| CUP | 24       | Cuban Peso                    |
| CVE | 104.63   | Cape Verde Escudo             |
| CZK | 23.406   | Czech Koruna                  |
| DJF | 177.55   | Djibouti Franc                |
| DKK | 7.0807   | Danish Krone                  |
| DOP | 56.59    | Dominican Peso                |
| DZD | 137.5314 | Algerian Dinar                |
| EGP | 30.9     | Egyptian Pound                |
| ERN | 15       | Nakfa                         |

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20 October 2023

|     |         |                        |
|-----|---------|------------------------|
| ETB | 55.3944 | Ethiopian Birr         |
| EUR | 0.9489  | Euro                   |
| FJD | 2.2528  | Fiji Dollar            |
| FKP | 0.8197  | Falkland Islands Pound |
| GBP | 0.8236  | Pound Sterling         |
| GEL | 2.667   | Lari                   |
| GHS | 11.78   | Cedi                   |
| GIP | 0.8196  | Gibraltar Pound        |
| GMD | 65.7    | Dalasi                 |
| GNF | 8496    | Guinea Franc           |
| GTQ | 7.835   | Quetzal                |
| GYD | 208.59  | Guyana Dollar          |
| HKD | 7.8296  | Hong Kong Dollar       |
| HNL | 24.631  | Lempira                |
| HRK | 7.0385  | Croatian Kuna          |
| HTG | 132     | Gourde                 |
| HUF | 363.98  | Forint                 |
| IDR | 15725   | Rupiah                 |
| ILS | 4.028   | New Israeli Sheqel     |
| INR | 83.29   | Indian Rupee           |
| IQD | 1309    | Iraqi Dinar            |
| IRR | 42000   | Iranian Rial           |
| ISK | 138.7   | Iceland Krona          |
| JMD | 154.39  | Jamaican Dollar        |
| JOD | 0.7082  | Jordanian Dinar        |
| JPY | 149.92  | Yen                    |
| KES | 149.8   | Kenyan Shilling        |
| KGS | 89.32   | Som                    |
| KHR | 4121    | Riel                   |
| KMF | 466.15  | Comoro Franc           |
| KPW | 130     | North Korean Won       |
| KRW | 1353.86 | Won                    |
| KWD | 0.3094  | Kuwaiti Dinar          |
| KYD | 0.825   | Cayman Islands Dollar  |
| KZT | 476.98  | Tenge                  |
| LAK | 20599.3 | Kip                    |
| LBP | 15000   | Lebanese Pound         |
| LKR | 324.5   | Sri Lanka Rupee        |
| LRD | 187     | Liberian Dollar        |
| LSL | 18.98   | Loti                   |
| LTL | 2.8536  | Lithuanian Litas       |
| LVL | 0.5078  | Latvian Lats           |
| LYD | 4.8757  | Libyan Dinar           |

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|     |                                          |
|-----|------------------------------------------|
| MAD | 10.298 Moroccan Dirham                   |
| MDL | 18.04 Moldovan Leu                       |
| MGA | 4475 Malagasy Ariary                     |
| MKD | 58.19 Denar                              |
| MMK | 2093.7 Kyat                              |
| MNT | 3442 Tugrik                              |
| MOP | 8.065 Pataca                             |
| MRO | 356 Ouguiya                              |
| MUR | 44.15 Mauritius Rupee                    |
| MVR | 15.42 Rufiyaa                            |
| MWK | 1147.35 Kwacha                           |
| MXN | 18.24 Mexican Peso                       |
| MXV | 2.3107 Mexican Unidad de Inversion (UDI) |
| MYR | 4.742 Malaysian Ringgit                  |
| MZN | 63.22 Metical                            |
| NAD | 18.973 Namibia Dollar                    |
| NGN | 774.44 Naira                             |
| NIO | 36.18 Cordoba Oro                        |
| NOK | 11.0264 Norwegian Krone                  |
| NPR | 133.21 Nepalese Rupee                    |
| NZD | 1.7077 New Zealand Dollar                |
| OMR | 0.3849 Rial Omani                        |
| PAB | 1 Balboa                                 |
| PEN | 3.8552 Nuevo Sol                         |
| PGK | 3.5714 Kina                              |
| PHP | 56.75 Philippine Peso                    |
| PKR | 279.08 Pakistan Rupee                    |
| PLN | 4.2233 Zloty                             |
| PYG | 7419 Guarani                             |
| QAR | 3.6429 Qatari Rial                       |
| RON | 4.7157 Leu                               |
| RSD | 110.86 Serbian Dinar                     |
| RUB | 98.1055 Russian Ruble                    |
| RWF | 1212.77 Rwanda Franc                     |
| SAR | 3.7509 Saudi Riyal                       |
| SBD | 8.0645 Solomon Islands Dollar            |
| SCR | 14.2702 Seychelles Rupee                 |
| SDG | 598.5502 Sudanese Pound                  |
| SEK | 11.0175 Swedish Krona                    |
| SGD | 1.3732 Singapore Dollar                  |
| SHP | 0.821 Saint Helena Pound                 |
| SLL | 22513 Leone                              |
| SOS | 568 Somali Shilling                      |

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20 October 2023

|     |             |                            |
|-----|-------------|----------------------------|
| SRD | 38.089      | Surinam Dollar             |
| SSP | 1004.2877   | South Sudanese Pound       |
| STD | 21005       | Dobra                      |
| SVC | 8.7498      | El Salvador Colon          |
| SYP | 13000       | Syrian Pound               |
| SZL | 18.986      | Lilangeni                  |
| THB | 36.37       | Baht                       |
| TJS | 10.96       | Somoni                     |
| TMT | 3.49        | New Manat                  |
| TND | 3.1798      | Tunisian Dinar             |
| TOP | 2.302       | Pa'anga                    |
| TRY | 27.9978     | Turkish Lira               |
| TTD | 6.7414      | Trinidad and Tobago Dollar |
| TWD | 32.395      | New Taiwan Dollar          |
| TZS | 2505        | Tanzanian Shilling         |
| UAH | 36.5        | Hryvnia                    |
| UGX | 3759.23     | Uganda Shilling            |
| USD | 1           | US Dollar                  |
| UYU | 39.89       | Peso Uruguayo              |
| UZS | 12201.93    | Uzbekistan Sum             |
| VEF | 248209.9219 | Bolivar Fuerte             |
| VND | 24555       | Dong                       |
| VUV | 120.96      | Vatu                       |
| WST | 2.6525      | Tala                       |
| XAF | 622.41      | CFA Franc BEAC             |
| XCD | 2.7         | East Caribbean Dollar      |
| XOF | 617         | CFA Franc BCEAO            |
| XPF | 112.89      | CFP Franc                  |
| YER | 249.97      | Yemeni Rial                |
| ZAR | 18.9825     | Rand                       |
| ZMK | 5185        | Zambian Kwacha             |
| ZWL | 5582.84     | Zimbabwe Dollar            |

## Foreign Exchange Turnover

Turnover for the period: 16 October 2023 to 20 October 2023

### By Product and Intention to Clear

| New Trade Turnover (US\$mn) | Intended to Clear | Not Intended to Clear | Total      |
|-----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward     | 76,020.89         | 156,151.19            | 232,172.08 |
| Total                       | 76,020.89         | 156,151.19            | 232,172.08 |

| Number of New Trade     | Intended to Clear | Not Intended to Clear | Total  |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 20,720            | 28,076                | 48,795 |
| Total                   | 20,720            | 28,076                | 48,795 |

### By Product and Currency

| New Trade Turnover (US\$mn) | USD/CNY   | USD/IDR  | USD/INR   | USD/KRW   | USD/MYR  | USD/PHP  | USD/TWD   | Others   | Total      |
|-----------------------------|-----------|----------|-----------|-----------|----------|----------|-----------|----------|------------|
| Non-deliverable Forward     | 22,389.01 | 6,990.14 | 41,113.90 | 65,158.36 | 3,075.55 | 3,719.06 | 84,767.16 | 4,958.91 | 232,172.08 |
| Total                       | 22,389.01 | 6,990.14 | 41,113.90 | 65,158.36 | 3,075.55 | 3,719.06 | 84,767.16 | 4,958.91 | 232,172.08 |

| Number of New Trade     | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total  |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,396   | 3,048   | 9,434   | 19,329  | 828     | 1,321   | 13,084  | 358    | 48,795 |
| Total                   | 1,396   | 3,048   | 9,434   | 19,329  | 828     | 1,321   | 13,084  | 358    | 48,795 |

### By Product and Residual Maturity

| New Trade Turnover (US\$mn) | 0 - 3 Months | 3 - 6 Months | 6 - 9 Months | 9 - 12 Months | 1 - 2 Years | 2 - 5 Years | > 5 Years | Total      |
|-----------------------------|--------------|--------------|--------------|---------------|-------------|-------------|-----------|------------|
| Non-deliverable Forward     | 199,627.46   | 19,570.17    | 5,871.42     | 2,414.31      | 4,338.95    | 334.95      | 14.80     | 232,172.08 |
| Total                       | 199,627.46   | 19,570.17    | 5,871.42     | 2,414.31      | 4,338.95    | 334.95      | 14.80     | 232,172.08 |

| 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 | 47,152       | 974          | 337          | 115           | 193         | 23          | 2         | 48,795 |
| Total                   | 47,152       | 974          | 337          | 115           | 193         | 23          | 2         | 48,795 |

# Interest Rate Turnover

Turnover for the period: 16 October 2023 to 20 October 2023

## By Product and Intention to Clear

| New Trade Turnover (US\$mn) | Intended to Clear | Not Intended to Clear | Total        |
|-----------------------------|-------------------|-----------------------|--------------|
| Basis Swap                  | 24,368.10         | 134,353.98            | 158,722.08   |
| Floating vs. Fixed          | 488,564.40        | 216,916.77            | 705,481.17   |
| Overnight Index Swap        | 394,967.42        | 179,599.34            | 574,566.77   |
| Total                       | 907,899.92        | 530,870.09            | 1,438,770.02 |

| Number of New Trade  | Intended to Clear | Not Intended to Clear | Total  |
|----------------------|-------------------|-----------------------|--------|
| Basis Swap           | 174               | 997                   | 1,171  |
| Floating vs. Fixed   | 12,015            | 4,513                 | 16,528 |
| Overnight Index Swap | 5,540             | 2,032                 | 7,571  |
| Total                | 17,729            | 7,541                 | 25,269 |

## By Product and Currency

| New Trade Turnover (US\$mn) | USD        | CNY        | EUR       | GBP      | JPY       | HKD        | Others     | Total        |
|-----------------------------|------------|------------|-----------|----------|-----------|------------|------------|--------------|
| Basis Swap                  | 8,061.23   | 0.00       | 14,051.56 | 0.00     | 0.00      | 1,570.92   | 135,038.37 | 158,722.08   |
| Floating vs. Fixed          | 13,540.02  | 148,553.61 | 8,082.55  | 995.94   | 3,780.29  | 261,370.50 | 269,158.26 | 705,481.17   |
| Overnight Index Swap        | 348,099.94 | 0.00       | 8,292.51  | 2,678.51 | 62,931.43 | 0.00       | 152,564.37 | 574,566.77   |
| Total                       | 369,701.19 | 148,553.61 | 30,426.62 | 3,674.45 | 66,711.72 | 262,941.42 | 556,761.00 | 1,438,770.02 |

| Number of New Trade  | USD   | CNY   | EUR | GBP | JPY   | HKD   | Others | Total  |
|----------------------|-------|-------|-----|-----|-------|-------|--------|--------|
| Basis Swap           | 165   | 0     | 163 | 0   | 0     | 60    | 783    | 1,171  |
| Floating vs. Fixed   | 220   | 3,758 | 443 | 33  | 61    | 5,168 | 6,846  | 16,528 |
| Overnight Index Swap | 4,026 | 0     | 35  | 39  | 942   | 0     | 2,531  | 7,571  |
| Total                | 4,411 | 3,758 | 640 | 72  | 1,003 | 5,228 | 10,159 | 25,269 |

## By Product and Residual Maturity

| New Trade Turnover (US\$mn) | 0 - 1 Year | 1 - 2 Years | 2 - 5 Years | 5 - 10 Years | 10 - 15 Years | 15 - 20 Years | > 20 Years | Total        |
|-----------------------------|------------|-------------|-------------|--------------|---------------|---------------|------------|--------------|
| Basis Swap                  | 88,204.71  | 21,146.48   | 25,634.33   | 16,654.95    | 2,186.57      | 2,895.52      | 1,999.52   | 158,722.08   |
| Floating vs. Fixed          | 247,525.46 | 175,074.25  | 161,667.38  | 103,196.82   | 12,153.24     | 3,701.18      | 2,162.85   | 705,481.17   |
| Overnight Index Swap        | 239,622.88 | 93,947.92   | 123,932.51  | 68,164.35    | 27,817.04     | 4,722.48      | 16,359.59  | 574,566.77   |
| Total                       | 575,353.04 | 290,168.65  | 311,234.22  | 188,016.12   | 42,156.86     | 11,319.18     | 20,521.96  | 1,438,770.02 |

| 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           | 147        | 98          | 252         | 311          | 113           | 73            | 178        | 1,171  |
| Floating vs. Fixed   | 2,613      | 2,466       | 5,129       | 4,737        | 857           | 225           | 503        | 16,528 |
| Overnight Index Swap | 785        | 898         | 1,655       | 2,407        | 922           | 220           | 686        | 7,571  |
| Total                | 3,545      | 3,461       | 7,035       | 7,455        | 1,891         | 517           | 1,367      | 25,269 |