

## Foreign Exchange Position

Positions as at: 27 October 2023

### By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total               |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward      | 329,381.01        | 977,137.44            | 1,306,518.46        |
| <b>Total</b>                 | <b>329,381.01</b> | <b>977,137.44</b>     | <b>1,306,518.46</b> |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total          |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward      | 60,594            | 133,100               | 193,694        |
| <b>Total</b>                 | <b>60,594</b>     | <b>133,100</b>        | <b>193,694</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      | 169,809.30        | 31,251.32        | 166,779.36        | 395,977.67        | 12,514.66        | 19,771.74        | 475,752.20        | 34,662.20        | 1,306,518.46        |
| <b>Total</b>                 | <b>169,809.30</b> | <b>31,251.32</b> | <b>166,779.36</b> | <b>395,977.67</b> | <b>12,514.66</b> | <b>19,771.74</b> | <b>475,752.20</b> | <b>34,662.20</b> | <b>1,306,518.46</b> |

| Number of Outstanding Trades | USD/CNY      | USD/IDR       | USD/INR       | USD/KRW       | USD/MYR      | USD/PHP      | USD/TWD       | Others       | Total          |
|------------------------------|--------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward      | 8,677        | 13,844        | 29,679        | 74,601        | 3,561        | 6,409        | 53,062        | 3,861        | 193,694        |
| <b>Total</b>                 | <b>8,677</b> | <b>13,844</b> | <b>29,679</b> | <b>74,601</b> | <b>3,561</b> | <b>6,409</b> | <b>53,062</b> | <b>3,861</b> | <b>193,694</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      | 995,711.90        | 162,843.74        | 70,570.39        | 43,267.56        | 23,204.41        | 10,301.13        | 619.34        | 1,306,518.46        |
| <b>Total</b>                 | <b>995,711.90</b> | <b>162,843.74</b> | <b>70,570.39</b> | <b>43,267.56</b> | <b>23,204.41</b> | <b>10,301.13</b> | <b>619.34</b> | <b>1,306,518.46</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      | 174,444        | 8,563        | 4,269        | 2,954         | 2,324        | 1,077        | 63        | 193,694        |
| <b>Total</b>                 | <b>174,444</b> | <b>8,563</b> | <b>4,269</b> | <b>2,954</b>  | <b>2,324</b> | <b>1,077</b> | <b>63</b> | <b>193,694</b> |

### Foreign Exchange Rate

| Currency Code | Exchange Rate | Description                   |
|---------------|---------------|-------------------------------|
| AED           | 3.6728        | UAE Dirham                    |
| AFN           | 74.05         | Afghani                       |
| ALL           | 99.86         | Lek                           |
| AMD           | 401.4         | Armenian Dram                 |
| ANG           | 1.7845        | Netherlands Antillean Guilder |
| AOA           | 833           | Kwanza                        |
| ARS           | 349.95        | Argentine Peso                |
| AUD           | 1.585         | Australian Dollar             |
| AWG           | 1.78          | Aruban Florin                 |
| AZN           | 1.695         | Azerbaijani Manat             |
| BAM           | 1.8506        | Convertible Mark              |
| BBD           | 1.9981        | Barbados Dollar               |
| BDT           | 110           | Taka                          |
| BGN           | 1.8504        | Bulgarian Lev                 |
| BHD           | 0.377         | Bahraini Dinar                |
| BIF           | 2823.53       | Burundi Franc                 |
| BMD           | 1             | Bermudian Dollar              |

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Positions as at:

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|     |          |                        |
|-----|----------|------------------------|
| BND | 1.3709   | Brunei Dollar          |
| BOB | 6.85     | Boliviano              |
| BRL | 4.9947   | Brazilian Real         |
| BSD | 1        | Bahamian Dollar        |
| BTN | 83.131   | Ngultrum               |
| BWP | 13.7552  | Pula                   |
| BYR | 19560    | Belarussian Ruble      |
| BZD | 1.9982   | Belize Dollar          |
| CAD | 1.3795   | Canadian Dollar        |
| CDF | 2555     | Congolese Franc        |
| CHF | 0.8967   | Swiss Franc            |
| CLF | 24948.04 | Unidades de fomento    |
| CLP | 922.55   | Chilean Peso           |
| CNY | 7.3165   | Yuan Renminbi          |
| COP | 4180.6   | Colombian Peso         |
| COU | 0.0844   | Unidad de Valor Real   |
| CRC | 529.5    | Costa Rican Colon      |
| CUC | 1        | Peso Convertible       |
| CUP | 24       | Cuban Peso             |
| CVE | 104.34   | Cape Verde Escudo      |
| CZK | 23.339   | Czech Koruna           |
| DJF | 177.55   | Djibouti Franc         |
| DKK | 7.0622   | Danish Krone           |
| DOP | 56.71    | Dominican Peso         |
| DZD | 136.6544 | Algerian Dinar         |
| EGP | 30.85    | Egyptian Pound         |
| ERN | 15       | Nakfa                  |
| ETB | 55.4675  | Ethiopian Birr         |
| EUR | 0.9463   | Euro                   |
| FJD | 2.2594   | Fiji Dollar            |
| FKP | 0.8217   | Falkland Islands Pound |
| GBP | 0.8254   | Pound Sterling         |
| GEL | 2.679    | Lari                   |
| GHS | 11.84    | Cedi                   |
| GIP | 0.8216   | Gibraltar Pound        |
| GMD | 64.83    | Dalasi                 |
| GNF | 8497     | Guinea Franc           |
| GTQ | 7.83     | Quetzal                |
| GYD | 207.98   | Guyana Dollar          |
| HKD | 7.8213   | Hong Kong Dollar       |
| HNL | 24.641   | Lempira                |
| HRK | 7.0385   | Croatian Kuna          |
| HTG | 132      | Gourde                 |
| HUF | 363.63   | Forint                 |
| IDR | 15865    | Rupiah                 |
| ILS | 4.0625   | New Israeli Sheqel     |
| INR | 83.14    | Indian Rupee           |

## Foreign Exchange Position

Positions as at:

27 October 2023

|     |         |                                   |
|-----|---------|-----------------------------------|
| IQD | 1309    | Iraqi Dinar                       |
| IRR | 42000   | Iranian Rial                      |
| ISK | 139.44  | Iceland Krona                     |
| JMD | 152     | Jamaican Dollar                   |
| JOD | 0.7082  | Jordanian Dinar                   |
| JPY | 150.21  | Yen                               |
| KES | 150.1   | Kenyan Shilling                   |
| KGS | 89.32   | Som                               |
| KHR | 4130    | Riel                              |
| KMF | 465.39  | Comoro Franc                      |
| KPW | 130     | North Korean Won                  |
| KRW | 1352.44 | Won                               |
| KWD | 0.3093  | Kuwaiti Dinar                     |
| KYD | 0.825   | Cayman Islands Dollar             |
| KZT | 475.04  | Tenge                             |
| LAK | 20650   | Kip                               |
| LBP | 15000   | Lebanese Pound                    |
| LKR | 326.25  | Sri Lanka Rupee                   |
| LRD | 187     | Liberian Dollar                   |
| LSL | 19.115  | Loti                              |
| LTL | 2.8536  | Lithuanian Litas                  |
| LVL | 0.5078  | Latvian Lats                      |
| LYD | 4.8757  | Libyan Dinar                      |
| MAD | 10.259  | Moroccan Dirham                   |
| MDL | 17.997  | Moldovan Leu                      |
| MGA | 4467    | Malagasy Ariary                   |
| MKD | 57.94   | Denar                             |
| MMK | 2093.7  | Kyat                              |
| MNT | 3443    | Tugrik                            |
| MOP | 8.056   | Pataca                            |
| MRO | 356     | Ouguiya                           |
| MUR | 44.25   | Mauritius Rupee                   |
| MVR | 15.42   | Rufiyaa                           |
| MWK | 1130.42 | Kwacha                            |
| MXN | 18.31   | Mexican Peso                      |
| MXV | 2.3194  | Mexican Unidad de Inversion (UDI) |
| MYR | 4.777   | Malaysian Ringgit                 |
| MZN | 63.2    | Metical                           |
| NAD | 19.113  | Namibia Dollar                    |
| NGN | 794.93  | Naira                             |
| NIO | 36.2    | Cordoba Oro                       |
| NOK | 11.1863 | Norwegian Krone                   |
| NPR | 133.09  | Nepalese Rupee                    |
| NZD | 1.7232  | New Zealand Dollar                |
| OMR | 0.3849  | Rial Omani                        |
| PAB | 1       | Balboa                            |
| PEN | 3.8593  | Nuevo Sol                         |

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|     |             |                            |
|-----|-------------|----------------------------|
| PGK | 3.5907      | Kina                       |
| PHP | 56.79       | Philippine Peso            |
| PKR | 279.7       | Pakistan Rupee             |
| PLN | 4.2313      | Zloty                      |
| PYG | 7420.53     | Guarani                    |
| QAR | 3.6435      | Qatari Rial                |
| RON | 4.6939      | Leu                        |
| RSD | 110.79      | Serbian Dinar              |
| RUB | 93.9955     | Russian Ruble              |
| RWF | 1215.87     | Rwanda Franc               |
| SAR | 3.7512      | Saudi Riyal                |
| SBD | 8.0645      | Solomon Islands Dollar     |
| SCR | 14.3587     | Seychelles Rupee           |
| SDG | 598.6502    | Sudanese Pound             |
| SEK | 11.1471     | Swedish Krona              |
| SGD | 1.3709      | Singapore Dollar           |
| SHP | 0.8235      | Saint Helena Pound         |
| SLL | 22529       | Leone                      |
| SOS | 568         | Somali Shilling            |
| SRD | 37.798      | Surinam Dollar             |
| SSP | 1008.4577   | South Sudanese Pound       |
| STD | 21005       | Dobra                      |
| SVC | 8.7495      | El Salvador Colon          |
| SYP | 13000       | Syrian Pound               |
| SZL | 19.113      | Lilangeni                  |
| THB | 36.22       | Baht                       |
| TJS | 10.95       | Somoni                     |
| TMT | 3.49        | New Manat                  |
| TND | 3.1605      | Tunisian Dinar             |
| TOP | 2.3068      | Pa'anga                    |
| TRY | 28.1139     | Turkish Lira               |
| TTD | 6.7493      | Trinidad and Tobago Dollar |
| TWD | 32.395      | New Taiwan Dollar          |
| TZS | 2496        | Tanzanian Shilling         |
| UAH | 36.5        | Hryvnia                    |
| UGX | 3760        | Uganda Shilling            |
| USD | 1           | US Dollar                  |
| UYU | 39.86       | Peso Uruguayo              |
| UZS | 12190.13    | Uzbekistan Sum             |
| VEF | 248209.9219 | Bolivar Fuerte             |
| VND | 24560       | Dong                       |
| VUV | 121.15      | Vatu                       |
| WST | 2.6525      | Tala                       |
| XAF | 620.64      | CFA Franc BEAC             |
| XCD | 2.7         | East Caribbean Dollar      |
| XOF | 616.25      | CFA Franc BCEAO            |
| XPF | 112.58      | CFP Franc                  |

# Foreign Exchange Position

Positions as at: 27 October 2023

|     |         |                 |
|-----|---------|-----------------|
| YER | 249.95  | Yemeni Rial     |
| ZAR | 19.1127 | Rand            |
| ZMK | 5185    | Zambian Kwacha  |
| ZWL | 5387    | Zimbabwe Dollar |

## Interest Rate Position

Positions as at:

27 October 2023

### By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear    | Not Intended to Clear | Total                |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap                   | 874,592.74           | 283,560.62            | 1,158,153.36         |
| Floating vs. Fixed           | 7,187,360.81         | 2,671,322.72          | 9,858,683.53         |
| Overnight Index Swap         | 4,125,643.08         | 1,387,935.24          | 5,513,578.33         |
| <b>Total</b>                 | <b>12,187,596.63</b> | <b>4,342,818.59</b>   | <b>16,530,415.22</b> |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total          |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap                   | 15,712            | 4,032                 | 19,744         |
| Floating vs. Fixed           | 241,124           | 105,593               | 346,716        |
| Overnight Index Swap         | 147,889           | 29,313                | 177,202        |
| <b>Total</b>                 | <b>404,725</b>    | <b>138,938</b>        | <b>543,662</b> |

### By Product and Currency

| Outstanding Notional (US\$m) | USD                 | CNY                 | EUR               | GBP              | JPY                 | HKD                 | Others              | Total                |
|------------------------------|---------------------|---------------------|-------------------|------------------|---------------------|---------------------|---------------------|----------------------|
| Basis Swap                   | 199,338.80          | 0.00                | 45,152.31         | 322.92           | 136,914.02          | 193,601.36          | 582,823.96          | 1,158,153.36         |
| Floating vs. Fixed           | 628,457.74          | 2,684,809.17        | 337,706.02        | 17,346.37        | 104,747.66          | 2,241,189.43        | 3,844,427.15        | 9,858,683.53         |
| Overnight Index Swap         | 3,271,558.02        | 15,946.78           | 209,059.72        | 50,457.46        | 811,907.67          | 601.24              | 1,154,047.43        | 5,513,578.33         |
| <b>Total</b>                 | <b>4,099,354.56</b> | <b>2,700,755.95</b> | <b>591,918.05</b> | <b>68,126.76</b> | <b>1,053,569.34</b> | <b>2,435,392.03</b> | <b>5,581,298.54</b> | <b>16,530,415.22</b> |

| Number of Outstanding Trades | USD            | CNY           | EUR           | GBP          | JPY           | HKD           | Others         | Total          |
|------------------------------|----------------|---------------|---------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap                   | 3,620          | 0             | 214           | 10           | 2,629         | 6,520         | 6,752          | 19,744         |
| Floating vs. Fixed           | 19,542         | 88,577        | 12,035        | 455          | 3,917         | 81,876        | 140,315        | 346,716        |
| Overnight Index Swap         | 98,310         | 265           | 2,316         | 1,708        | 22,619        | 32            | 51,952         | 177,202        |
| <b>Total</b>                 | <b>121,472</b> | <b>88,842</b> | <b>14,565</b> | <b>2,173</b> | <b>29,165</b> | <b>88,428</b> | <b>199,018</b> | <b>543,662</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                   | 511,279.96          | 173,143.39          | 275,954.20          | 137,223.83          | 32,532.67         | 15,490.58         | 12,528.73         | 1,158,153.36         |
| Floating vs. Fixed           | 4,127,225.04        | 1,804,985.84        | 2,716,402.36        | 958,337.50          | 126,269.59        | 57,373.68         | 68,089.52         | 9,858,683.53         |
| Overnight Index Swap         | 2,189,809.76        | 835,514.11          | 1,227,258.84        | 838,444.68          | 166,390.24        | 97,784.50         | 158,376.18        | 5,513,578.33         |
| <b>Total</b>                 | <b>6,828,314.76</b> | <b>2,813,643.35</b> | <b>4,219,615.40</b> | <b>1,934,006.02</b> | <b>325,192.50</b> | <b>170,648.77</b> | <b>238,994.44</b> | <b>16,530,415.22</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                   | 4,503          | 3,106         | 6,168          | 3,493          | 1,194         | 631           | 650           | 19,744         |
| Floating vs. Fixed           | 80,174         | 55,671        | 134,023        | 60,495         | 7,981         | 4,123         | 4,251         | 346,716        |
| Overnight Index Swap         | 31,449         | 24,992        | 59,907         | 41,181         | 6,612         | 4,837         | 8,225         | 177,202        |
| <b>Total</b>                 | <b>116,126</b> | <b>83,769</b> | <b>200,098</b> | <b>105,168</b> | <b>15,787</b> | <b>9,590</b>  | <b>13,126</b> | <b>543,662</b> |

### Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED           | 3.6728        | UAE Dirham  |

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|     |                                      |
|-----|--------------------------------------|
| AFN | 74.05 Afghani                        |
| ALL | 99.86 Lek                            |
| AMD | 401.4 Armenian Dram                  |
| ANG | 1.7845 Netherlands Antillean Guilder |
| AOA | 833 Kwanza                           |
| ARS | 349.95 Argentine Peso                |
| AUD | 1.585 Australian Dollar              |
| AWG | 1.78 Aruban Florin                   |
| AZN | 1.695 Azerbaijanian Manat            |
| BAM | 1.8506 Convertible Mark              |
| BBD | 1.9981 Barbados Dollar               |
| BDT | 110 Taka                             |
| BGN | 1.8504 Bulgarian Lev                 |
| BHD | 0.377 Bahraini Dinar                 |
| BIF | 2823.53 Burundi Franc                |
| BMD | 1 Bermudian Dollar                   |
| BND | 1.3709 Brunei Dollar                 |
| BOB | 6.85 Boliviano                       |
| BRL | 4.9947 Brazilian Real                |
| BSD | 1 Bahamian Dollar                    |
| BTN | 83.131 Ngultrum                      |
| BWP | 13.7552 Pula                         |
| BYR | 19560 Belarussian Ruble              |
| BZD | 1.9982 Belize Dollar                 |
| CAD | 1.3795 Canadian Dollar               |
| CDF | 2555 Congolese Franc                 |
| CHF | 0.8967 Swiss Franc                   |
| CLF | 24948.04 Unidades de fomento         |
| CLP | 922.55 Chilean Peso                  |
| CNY | 7.3165 Yuan Renminbi                 |
| COP | 4180.6 Colombian Peso                |
| COU | 0.0844 Unidad de Valor Real          |
| CRC | 529.5 Costa Rican Colon              |
| CUC | 1 Peso Convertible                   |
| CUP | 24 Cuban Peso                        |
| CVE | 104.34 Cape Verde Escudo             |
| CZK | 23.339 Czech Koruna                  |
| DJF | 177.55 Djibouti Franc                |
| DKK | 7.0622 Danish Krone                  |
| DOP | 56.71 Dominican Peso                 |
| DZD | 136.6544 Algerian Dinar              |
| EGP | 30.85 Egyptian Pound                 |
| ERN | 15 Nakfa                             |

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|     |         |                        |
|-----|---------|------------------------|
| ETB | 55.4675 | Ethiopian Birr         |
| EUR | 0.9463  | Euro                   |
| FJD | 2.2594  | Fiji Dollar            |
| FKP | 0.8217  | Falkland Islands Pound |
| GBP | 0.8254  | Pound Sterling         |
| GEL | 2.679   | Lari                   |
| GHS | 11.84   | Cedi                   |
| GIP | 0.8216  | Gibraltar Pound        |
| GMD | 64.83   | Dalasi                 |
| GNF | 8497    | Guinea Franc           |
| GTQ | 7.83    | Quetzal                |
| GYD | 207.98  | Guyana Dollar          |
| HKD | 7.8213  | Hong Kong Dollar       |
| HNL | 24.641  | Lempira                |
| HRK | 7.0385  | Croatian Kuna          |
| HTG | 132     | Gourde                 |
| HUF | 363.63  | Forint                 |
| IDR | 15865   | Rupiah                 |
| ILS | 4.0625  | New Israeli Sheqel     |
| INR | 83.14   | Indian Rupee           |
| IQD | 1309    | Iraqi Dinar            |
| IRR | 42000   | Iranian Rial           |
| ISK | 139.44  | Iceland Krona          |
| JMD | 152     | Jamaican Dollar        |
| JOD | 0.7082  | Jordanian Dinar        |
| JPY | 150.21  | Yen                    |
| KES | 150.1   | Kenyan Shilling        |
| KGS | 89.32   | Som                    |
| KHR | 4130    | Riel                   |
| KMF | 465.39  | Comoro Franc           |
| KPW | 130     | North Korean Won       |
| KRW | 1352.44 | Won                    |
| KWD | 0.3093  | Kuwaiti Dinar          |
| KYD | 0.825   | Cayman Islands Dollar  |
| KZT | 475.04  | Tenge                  |
| LAK | 20650   | Kip                    |
| LBP | 15000   | Lebanese Pound         |
| LKR | 326.25  | Sri Lanka Rupee        |
| LRD | 187     | Liberian Dollar        |
| LSL | 19.115  | Loti                   |
| LTL | 2.8536  | Lithuanian Litas       |
| LVL | 0.5078  | Latvian Lats           |
| LYD | 4.8757  | Libyan Dinar           |

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27 October 2023

|     |  |
|-----|--|
| MAD | 10.259 Moroccan Dirham                   |
| MDL | 17.997 Moldovan Leu                      |
| MGA | 4467 Malagasy Ariary                     |
| MKD | 57.94 Denar                              |
| MMK | 2093.7 Kyat                              |
| MNT | 3443 Tugrik                              |
| MOP | 8.056 Pataca                             |
| MRO | 356 Ouguiya                              |
| MUR | 44.25 Mauritius Rupee                    |
| MVR | 15.42 Rufiyaa                            |
| MWK | 1130.42 Kwacha                           |
| MXN | 18.31 Mexican Peso                       |
| MXV | 2.3194 Mexican Unidad de Inversion (UDI) |
| MYR | 4.777 Malaysian Ringgit                  |
| MZN | 63.2 Metical                             |
| NAD | 19.113 Namibia Dollar                    |
| NGN | 794.93 Naira                             |
| NIO | 36.2 Cordoba Oro                         |
| NOK | 11.1863 Norwegian Krone                  |
| NPR | 133.09 Nepalese Rupee                    |
| NZD | 1.7232 New Zealand Dollar                |
| OMR | 0.3849 Rial Omani                        |
| PAB | 1 Balboa                                 |
| PEN | 3.8593 Nuevo Sol                         |
| PGK | 3.5907 Kina                              |
| PHP | 56.79 Philippine Peso                    |
| PKR | 279.7 Pakistan Rupee                     |
| PLN | 4.2313 Zloty                             |
| PYG | 7420.53 Guarani                          |
| QAR | 3.6435 Qatari Rial                       |
| RON | 4.6939 Leu                               |
| RSD | 110.79 Serbian Dinar                     |
| RUB | 93.9955 Russian Ruble                    |
| RWF | 1215.87 Rwanda Franc                     |
| SAR | 3.7512 Saudi Riyal                       |
| SBD | 8.0645 Solomon Islands Dollar            |
| SCR | 14.3587 Seychelles Rupee                 |
| SDG | 598.6502 Sudanese Pound                  |
| SEK | 11.1471 Swedish Krona                    |
| SGD | 1.3709 Singapore Dollar                  |
| SHP | 0.8235 Saint Helena Pound                |
| SLL | 22529 Leone                              |
| SOS | 568 Somali Shilling                      |

## Interest Rate Position

Positions as at:

27 October 2023

|     |                                   |
|-----|-----------------------------------|
| SRD | 37.798 Surinam Dollar             |
| SSP | 1008.4577 South Sudanese Pound    |
| STD | 21005 Dobra                       |
| SVC | 8.7495 El Salvador Colon          |
| SYP | 13000 Syrian Pound                |
| SZL | 19.113 Lilangeni                  |
| THB | 36.22 Baht                        |
| TJS | 10.95 Somoni                      |
| TMT | 3.49 New Manat                    |
| TND | 3.1605 Tunisian Dinar             |
| TOP | 2.3068 Pa'anga                    |
| TRY | 28.1139 Turkish Lira              |
| TTD | 6.7493 Trinidad and Tobago Dollar |
| TWD | 32.395 New Taiwan Dollar          |
| TZS | 2496 Tanzanian Shilling           |
| UAH | 36.5 Hryvnia                      |
| UGX | 3760 Uganda Shilling              |
| USD | 1 US Dollar                       |
| UYU | 39.86 Peso Uruguayo               |
| UZS | 12190.13 Uzbekistan Sum           |
| VEF | 248209.9219 Bolivar Fuerte        |
| VND | 24560 Dong                        |
| VUV | 121.15 Vatu                       |
| WST | 2.6525 Tala                       |
| XAF | 620.64 CFA Franc BEAC             |
| XCD | 2.7 East Caribbean Dollar         |
| XOF | 616.25 CFA Franc BCEAO            |
| XPF | 112.58 CFP Franc                  |
| YER | 249.95 Yemeni Rial                |
| ZAR | 19.1127 Rand                      |
| ZMK | 5185 Zambian Kwacha               |
| ZWL | 5387 Zimbabwe Dollar              |

## Foreign Exchange Turnover

Turnover for the period:

23 October 2023 to

27 October 2023

### By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total      |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward    | 75,686.12         | 166,928.22            | 242,614.34 |
| Total                      | 75,686.12         | 166,928.22            | 242,614.34 |

| Number of New Trade     | Intended to Clear | Not Intended to Clear | Total  |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 19,226            | 25,305                | 44,530 |
| Total                   | 19,226            | 25,305                | 44,530 |

### 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    | 30,009.59 | 8,208.18 | 29,164.15 | 75,427.87 | 2,021.47 | 4,403.41 | 89,141.09 | 4,238.60 | 242,614.34 |
| Total                      | 30,009.59 | 8,208.18 | 29,164.15 | 75,427.87 | 2,021.47 | 4,403.41 | 89,141.09 | 4,238.60 | 242,614.34 |

| 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   | 3,476   | 5,900   | 19,794  | 464     | 1,288   | 11,870  | 316    | 44,530 |
| Total                   | 1,424   | 3,476   | 5,900   | 19,794  | 464     | 1,288   | 11,870  | 316    | 44,530 |

### 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    | 215,112.81   | 16,297.87    | 5,281.52     | 1,981.40      | 3,839.41    | 76.33       | 25.00     | 242,614.34 |
| Total                      | 215,112.81   | 16,297.87    | 5,281.52     | 1,981.40      | 3,839.41    | 76.33       | 25.00     | 242,614.34 |

| 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 | 43,333       | 637          | 220          | 138           | 192         | 10          | 1         | 44,530 |
| Total                   | 43,333       | 637          | 220          | 138           | 192         | 10          | 1         | 44,530 |

## Interest Rate Turnover

Turnover for the period:

23 October 2023 to

27 October 2023

### By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total               |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap                 | 27,531.97         | 134,676.32            | 162,208.28          |
| Floating vs. Fixed         | 325,004.89        | 274,650.51            | 599,655.40          |
| Overnight Index Swap       | 294,286.73        | 151,383.86            | 445,670.59          |
| <b>Total</b>               | <b>646,823.59</b> | <b>560,710.68</b>     | <b>1,207,534.27</b> |

| Number of New Trade  | Intended to Clear | Not Intended to Clear | Total         |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap           | 253               | 994                   | 1,247         |
| Floating vs. Fixed   | 8,038             | 6,128                 | 14,166        |
| Overnight Index Swap | 4,129             | 1,833                 | 5,962         |
| <b>Total</b>         | <b>12,419</b>     | <b>8,955</b>          | <b>21,374</b> |

### By Product and Currency

| New Trade Turnover (US\$m) | USD               | CNY               | EUR              | GBP             | JPY              | HKD               | Others            | Total               |
|----------------------------|-------------------|-------------------|------------------|-----------------|------------------|-------------------|-------------------|---------------------|
| Basis Swap                 | 6,954.00          | 0.00              | 15,670.96        | 0.00            | 0.00             | 13,745.37         | 125,837.95        | 162,208.28          |
| Floating vs. Fixed         | 7,234.01          | 196,342.98        | 10,795.37        | 1,368.07        | 5,907.18         | 170,419.46        | 207,588.33        | 599,655.40          |
| Overnight Index Swap       | 164,772.78        | 43.74             | 5,939.14         | 328.45          | 49,926.51        | 0.00              | 224,659.97        | 445,670.59          |
| <b>Total</b>               | <b>178,960.79</b> | <b>196,386.72</b> | <b>32,405.48</b> | <b>1,696.52</b> | <b>55,833.70</b> | <b>184,164.83</b> | <b>558,086.25</b> | <b>1,207,534.27</b> |

| Number of New Trade  | USD          | CNY          | EUR        | GBP       | JPY          | HKD          | Others       | Total         |
|----------------------|--------------|--------------|------------|-----------|--------------|--------------|--------------|---------------|
| Basis Swap           | 129          | 0            | 144        | 0         | 0            | 470          | 504          | 1,247         |
| Floating vs. Fixed   | 152          | 3,479        | 463        | 34        | 60           | 3,983        | 5,996        | 14,166        |
| Overnight Index Swap | 2,450        | 2            | 36         | 30        | 1,184        | 0            | 2,261        | 5,962         |
| <b>Total</b>         | <b>2,731</b> | <b>3,481</b> | <b>642</b> | <b>64</b> | <b>1,244</b> | <b>4,453</b> | <b>8,760</b> | <b>21,374</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                 | 92,998.40         | 22,553.83         | 24,465.23         | 15,555.22         | 1,927.40         | 2,693.03        | 2,015.18         | 162,208.28          |
| Floating vs. Fixed         | 207,605.52        | 159,351.90        | 123,922.82        | 92,428.53         | 13,145.90        | 1,798.53        | 1,402.20         | 599,655.40          |
| Overnight Index Swap       | 242,664.15        | 49,741.64         | 53,848.77         | 64,616.01         | 26,443.54        | 1,483.85        | 6,872.62         | 445,670.59          |
| <b>Total</b>               | <b>543,268.07</b> | <b>231,647.36</b> | <b>202,236.82</b> | <b>172,599.76</b> | <b>41,516.84</b> | <b>5,975.41</b> | <b>10,290.00</b> | <b>1,207,534.27</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           | 351          | 161          | 270          | 213          | 78            | 47            | 128          | 1,247         |
| Floating vs. Fixed   | 2,317        | 2,204        | 3,526        | 4,578        | 892           | 197           | 454          | 14,166        |
| Overnight Index Swap | 580          | 613          | 1,297        | 2,057        | 841           | 135           | 441          | 5,962         |
| <b>Total</b>         | <b>3,247</b> | <b>2,977</b> | <b>5,092</b> | <b>6,847</b> | <b>1,810</b>  | <b>379</b>    | <b>1,023</b> | <b>21,374</b> |