

Foreign Exchange Position

Positions as at: 08 December 2023

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward | 405,867.60 | 1,122,483.42 | 1,528,351.02 |
| Total | 405,867.60 | 1,122,483.42 | 1,528,351.02 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 75,152 | 172,975 | 248,127 |
| Total | 75,152 | 172,975 | 248,127 |

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 | 152,929.10 | 40,986.62 | 189,290.48 | 509,917.11 | 15,495.47 | 25,589.92 | 553,863.48 | 40,278.84 | 1,528,351.02 |
| Total | 152,929.10 | 40,986.62 | 189,290.48 | 509,917.11 | 15,495.47 | 25,589.92 | 553,863.48 | 40,278.84 | 1,528,351.02 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|------------------------------|--------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward | 8,772 | 18,692 | 35,419 | 95,962 | 3,865 | 9,034 | 72,455 | 3,928 | 248,127 |
| Total | 8,772 | 18,692 | 35,419 | 95,962 | 3,865 | 9,034 | 72,455 | 3,928 | 248,127 |

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 | 1,200,622.89 | 176,304.16 | 76,543.94 | 41,195.25 | 22,067.41 | 11,180.31 | 437.05 | 1,528,351.02 |
| Total | 1,200,622.89 | 176,304.16 | 76,543.94 | 41,195.25 | 22,067.41 | 11,180.31 | 437.05 | 1,528,351.02 |

| 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 | 225,874 | 11,321 | 4,805 | 2,813 | 2,225 | 1,029 | 60 | 248,127 |
| Total | 225,874 | 11,321 | 4,805 | 2,813 | 2,225 | 1,029 | 60 | 248,127 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------------------------|
| AED | 3.6719 | UAE Dirham |
| AFN | 69.18 | Afghani |
| ALL | 93.73 | Lek |
| AMD | 402.1 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
| AOA | 838.5 | Kwanza |
| ARS | 363.55 | Argentine Peso |
| AUD | 1.5267 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.695 | Azerbaijani Manat |
| BAM | 1.8166 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 109.75 | Taka |
| BGN | 1.8166 | Bulgarian Lev |
| BHD | 0.3769 | Bahraini Dinar |
| BIF | 2829.68 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |

Foreign Exchange Position

Positions as at:

08 December 2023

| | | |
|-----|----------|------------------------|
| BND | 1.3418 | Brunei Dollar |
| BOB | 6.86 | Boliviano |
| BRL | 4.9022 | Brazilian Real |
| BSD | 1 | Bahamian Dollar |
| BTN | 83.315 | Ngultrum |
| BWP | 13.5318 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.3591 | Canadian Dollar |
| CDF | 2655 | Congolese Franc |
| CHF | 0.8744 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 870.65 | Chilean Peso |
| CNY | 7.159 | Yuan Renminbi |
| COP | 4008.34 | Colombian Peso |
| COU | 0.0894 | Unidad de Valor Real |
| CRC | 527 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 24 | Cuban Peso |
| CVE | 102.42 | Cape Verde Escudo |
| CZK | 22.538 | Czech Koruna |
| DJF | 177.55 | Djibouti Franc |
| DKK | 6.9256 | Danish Krone |
| DOP | 56.79 | Dominican Peso |
| DZD | 134.1922 | Algerian Dinar |
| EGP | 30.9499 | Egyptian Pound |
| ERN | 15 | Nakfa |
| ETB | 55.7444 | Ethiopian Birr |
| EUR | 0.9289 | Euro |
| FJD | 2.2065 | Fiji Dollar |
| FKP | 0.7933 | Falkland Islands Pound |
| GBP | 0.7961 | Pound Sterling |
| GEL | 2.657 | Lari |
| GHS | 11.98 | Cedi |
| GIP | 0.7933 | Gibraltar Pound |
| GMD | 66.65 | Dalasi |
| GNF | 8504 | Guinea Franc |
| GTQ | 7.815 | Quetzal |
| GYD | 207.98 | Guyana Dollar |
| HKD | 7.8111 | Hong Kong Dollar |
| HNL | 24.614 | Lempira |
| HRK | 7.0385 | Croatian Kuna |
| HTG | 130 | Gourde |
| HUF | 353.05 | Forint |
| IDR | 15490 | Rupiah |
| ILS | 3.7007 | New Israeli Sheqel |
| INR | 83.332 | Indian Rupee |

Foreign Exchange Position

Positions as at:

08 December 2023

| | | |
|-----|---------|-----------------------------------|
| IQD | 1309 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 139.29 | Iceland Krona |
| JMD | 154.79 | Jamaican Dollar |
| JOD | 0.709 | Jordanian Dinar |
| JPY | 147.31 | Yen |
| KES | 153.25 | Kenyan Shilling |
| KGS | 89.32 | Som |
| KHR | 4106 | Riel |
| KMF | 455.61 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1316.15 | Won |
| KWD | 0.3085 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 458.27 | Tenge |
| LAK | 20690 | Kip |
| LBP | 15000 | Lebanese Pound |
| LKR | 326.8 | Sri Lanka Rupee |
| LRD | 189 | Liberian Dollar |
| LSL | 18.9525 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.819 | Libyan Dinar |
| MAD | 10.1105 | Moroccan Dirham |
| MDL | 17.62 | Moldovan Leu |
| MGA | 4555 | Malagasy Ariary |
| MKD | 56.97 | Denar |
| MMK | 2093.7 | Kyat |
| MNT | 3445 | Tugrik |
| MOP | 8.045 | Pataca |
| MRO | 356 | Ouguiya |
| MUR | 43.95 | Mauritius Rupee |
| MVR | 15.42 | Rufiyaa |
| MWK | 1666.73 | Kwacha |
| MXN | 17.258 | Mexican Peso |
| MXV | 2.1707 | Mexican Unidad de Inversion (UDI) |
| MYR | 4.666 | Malaysian Ringgit |
| MZN | 63.23 | Metical |
| NAD | 18.963 | Namibia Dollar |
| NGN | 801 | Naira |
| NIO | 36.2 | Cordoba Oro |
| NOK | 10.9747 | Norwegian Krone |
| NPR | 133.32 | Nepalese Rupee |
| NZD | 1.6287 | New Zealand Dollar |
| OMR | 0.3847 | Rial Omani |
| PAB | 1 | Balboa |
| PEN | 3.7517 | Nuevo Sol |

Foreign Exchange Position

Positions as at:

08 December 2023

| | | |
|-----|-------------|----------------------------|
| PGK | 3.6036 | Kina |
| PHP | 55.3 | Philippine Peso |
| PKR | 283.9 | Pakistan Rupee |
| PLN | 4.0188 | Zloty |
| PYG | 7349.37 | Guarani |
| QAR | 3.647 | Qatari Rial |
| RON | 4.6124 | Leu |
| RSD | 108.62 | Serbian Dinar |
| RUB | 92.65 | Russian Ruble |
| RWF | 1238.95 | Rwanda Franc |
| SAR | 3.7506 | Saudi Riyal |
| SBD | 8.0645 | Solomon Islands Dollar |
| SCR | 13.144 | Seychelles Rupee |
| SDG | 598.7502 | Sudanese Pound |
| SEK | 10.4753 | Swedish Krona |
| SGD | 1.3418 | Singapore Dollar |
| SHP | 0.7935 | Saint Helena Pound |
| SLL | 22504 | Leone |
| SOS | 568 | Somali Shilling |
| SRD | 37.75 | Surinam Dollar |
| SSP | 1052.6917 | South Sudanese Pound |
| STD | 21005 | Dobra |
| SVC | 8.7498 | El Salvador Colon |
| SYR | 13000 | Syrian Pound |
| SZL | 18.963 | Lilangeni |
| THB | 35.18 | Baht |
| TJS | 10.91 | Somoni |
| TMT | 3.49 | New Manat |
| TND | 3.1311 | Tunisian Dinar |
| TOP | 2.2857 | Pa'anga |
| TRY | 28.8728 | Turkish Lira |
| TTD | 6.7424 | Trinidad and Tobago Dollar |
| TWD | 31.505 | New Taiwan Dollar |
| TZS | 2495 | Tanzanian Shilling |
| UAH | 36.55 | Hryvnia |
| UGX | 3770 | Uganda Shilling |
| USD | 1 | US Dollar |
| UYU | 39.17 | Peso Uruguayo |
| UZS | 12300.17 | Uzbekistan Sum |
| VEF | 248209.9219 | Bolivar Fuerte |
| VND | 24274 | Dong |
| VUV | 117 | Vatu |
| WST | 2.6774 | Tala |
| XAF | 609.29 | CFA Franc BEAC |
| XCD | 2.7 | East Caribbean Dollar |
| XOF | 604.75 | CFA Franc BCEAO |
| XPF | 110.51 | CFP Franc |

Foreign Exchange Position

Positions as at:

08 December 2023

| | | |
|-----|---------|-----------------|
| YER | 249.95 | Yemeni Rial |
| ZAR | 18.961 | Rand |
| ZMK | 5185 | Zambian Kwacha |
| ZWL | 5550.28 | Zimbabwe Dollar |

Interest Rate Position

Positions as at:

08 December 2023

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap | 853,461.12 | 426,257.53 | 1,279,718.65 |
| Floating vs. Fixed | 7,681,731.52 | 2,937,763.87 | 10,619,495.39 |
| Overnight Index Swap | 4,185,130.44 | 1,578,689.78 | 5,763,820.21 |
| Total | 12,720,323.08 | 4,942,711.17 | 17,663,034.25 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap | 14,911 | 3,947 | 18,858 |
| Floating vs. Fixed | 247,368 | 106,507 | 353,875 |
| Overnight Index Swap | 147,690 | 31,652 | 179,342 |
| Total | 409,969 | 142,106 | 552,075 |

By Product and Currency

| Outstanding Notional (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|---------------------|---------------------|-------------------|------------------|---------------------|---------------------|---------------------|----------------------|
| Basis Swap | 179,143.71 | 0.00 | 44,072.36 | 334.81 | 136,620.16 | 183,690.87 | 735,856.75 | 1,279,718.65 |
| Floating vs. Fixed | 654,901.28 | 2,866,015.38 | 350,119.64 | 16,518.30 | 103,853.99 | 2,300,496.42 | 4,327,590.37 | 10,619,495.39 |
| Overnight Index Swap | 3,471,219.78 | 12,169.94 | 203,480.39 | 54,843.52 | 839,513.03 | 602.03 | 1,181,991.51 | 5,763,820.21 |
| Total | 4,305,264.77 | 2,878,185.33 | 597,672.40 | 71,696.63 | 1,079,987.18 | 2,484,789.32 | 6,245,438.63 | 17,663,034.25 |

| Number of Outstanding Trades | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|------------------------------|----------------|---------------|---------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap | 3,346 | 0 | 223 | 10 | 2,596 | 6,216 | 6,468 | 18,858 |
| Floating vs. Fixed | 18,878 | 91,182 | 13,368 | 437 | 3,835 | 83,383 | 142,793 | 353,875 |
| Overnight Index Swap | 100,076 | 240 | 2,434 | 1,836 | 22,709 | 32 | 52,015 | 179,342 |
| Total | 122,300 | 91,422 | 16,025 | 2,283 | 29,140 | 89,631 | 201,275 | 552,075 |

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 | 619,640.40 | 185,336.06 | 276,205.07 | 134,984.41 | 33,843.72 | 16,415.39 | 13,293.60 | 1,279,718.65 |
| Floating vs. Fixed | 4,450,954.02 | 1,939,127.30 | 2,896,624.40 | 1,065,333.16 | 142,436.71 | 59,248.95 | 65,770.84 | 10,619,495.39 |
| Overnight Index Swap | 2,268,035.15 | 842,319.22 | 1,321,295.39 | 895,129.92 | 173,474.50 | 98,655.60 | 164,910.43 | 5,763,820.21 |
| Total | 7,338,629.57 | 2,966,782.58 | 4,494,124.86 | 2,095,447.49 | 349,754.94 | 174,319.94 | 243,974.86 | 17,663,034.25 |

| 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 | 4,078 | 3,012 | 5,974 | 3,361 | 1,163 | 627 | 644 | 18,858 |
| Floating vs. Fixed | 80,312 | 56,000 | 135,146 | 64,821 | 8,966 | 4,151 | 4,479 | 353,875 |
| Overnight Index Swap | 31,721 | 24,388 | 61,182 | 41,858 | 6,840 | 4,847 | 8,507 | 179,342 |
| Total | 116,110 | 83,400 | 202,302 | 110,040 | 16,969 | 9,625 | 13,630 | 552,075 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED | 3.6719 | UAE Dirham |

Interest Rate Position

Positions as at:

08 December 2023

| | | |
|-----|----------|-------------------------------|
| AFN | 69.18 | Afghani |
| ALL | 93.73 | Lek |
| AMD | 402.1 | Armenian Dram |
| ANG | 1.7845 | Netherlands Antillean Guilder |
| AOA | 838.5 | Kwanza |
| ARS | 363.55 | Argentine Peso |
| AUD | 1.5267 | Australian Dollar |
| AWG | 1.78 | Aruban Florin |
| AZN | 1.695 | Azerbaijani Manat |
| BAM | 1.8166 | Convertible Mark |
| BBD | 1.9981 | Barbados Dollar |
| BDT | 109.75 | Taka |
| BGN | 1.8166 | Bulgarian Lev |
| BHD | 0.3769 | Bahraini Dinar |
| BIF | 2829.68 | Burundi Franc |
| BMD | 1 | Bermudian Dollar |
| BND | 1.3418 | Brunei Dollar |
| BOB | 6.86 | Boliviano |
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| BSD | 1 | Bahamian Dollar |
| BTN | 83.315 | Ngultrum |
| BWP | 13.5318 | Pula |
| BYR | 19560 | Belarussian Ruble |
| BZD | 1.9982 | Belize Dollar |
| CAD | 1.3591 | Canadian Dollar |
| CDF | 2655 | Congolese Franc |
| CHF | 0.8744 | Swiss Franc |
| CLF | 24948.04 | Unidades de fomento |
| CLP | 870.65 | Chilean Peso |
| CNY | 7.159 | Yuan Renminbi |
| COP | 4008.34 | Colombian Peso |
| COU | 0.0894 | Unidad de Valor Real |
| CRC | 527 | Costa Rican Colon |
| CUC | 1 | Peso Convertible |
| CUP | 24 | Cuban Peso |
| CVE | 102.42 | Cape Verde Escudo |
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| DKK | 6.9256 | Danish Krone |
| DOP | 56.79 | Dominican Peso |
| DZD | 134.1922 | Algerian Dinar |
| EGP | 30.9499 | Egyptian Pound |
| ERN | 15 | Nakfa |

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| | | |
|-----|---------|------------------------|
| ETB | 55.7444 | Ethiopian Birr |
| EUR | 0.9289 | Euro |
| FJD | 2.2065 | Fiji Dollar |
| FKP | 0.7933 | Falkland Islands Pound |
| GBP | 0.7961 | Pound Sterling |
| GEL | 2.657 | Lari |
| GHS | 11.98 | Cedi |
| GIP | 0.7933 | Gibraltar Pound |
| GMD | 66.65 | Dalasi |
| GNF | 8504 | Guinea Franc |
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| GYD | 207.98 | Guyana Dollar |
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| HUF | 353.05 | Forint |
| IDR | 15490 | Rupiah |
| ILS | 3.7007 | New Israeli Sheqel |
| INR | 83.332 | Indian Rupee |
| IQD | 1309 | Iraqi Dinar |
| IRR | 42000 | Iranian Rial |
| ISK | 139.29 | Iceland Krona |
| JMD | 154.79 | Jamaican Dollar |
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| KGS | 89.32 | Som |
| KHR | 4106 | Riel |
| KMF | 455.61 | Comoro Franc |
| KPW | 130 | North Korean Won |
| KRW | 1316.15 | Won |
| KWD | 0.3085 | Kuwaiti Dinar |
| KYD | 0.825 | Cayman Islands Dollar |
| KZT | 458.27 | Tenge |
| LAK | 20690 | Kip |
| LBP | 15000 | Lebanese Pound |
| LKR | 326.8 | Sri Lanka Rupee |
| LRD | 189 | Liberian Dollar |
| LSL | 18.9525 | Loti |
| LTL | 2.8536 | Lithuanian Litas |
| LVL | 0.5078 | Latvian Lats |
| LYD | 4.819 | Libyan Dinar |

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|-----|--|
| MAD | 10.1105 Moroccan Dirham |
| MDL | 17.62 Moldovan Leu |
| MGA | 4555 Malagasy Ariary |
| MKD | 56.97 Denar |
| MMK | 2093.7 Kyat |
| MNT | 3445 Tugrik |
| MOP | 8.045 Pataca |
| MRO | 356 Ouguiya |
| MUR | 43.95 Mauritius Rupee |
| MVR | 15.42 Rufiyaa |
| MWK | 1666.73 Kwacha |
| MXN | 17.258 Mexican Peso |
| MXV | 2.1707 Mexican Unidad de Inversion (UDI) |
| MYR | 4.666 Malaysian Ringgit |
| MZN | 63.23 Metical |
| NAD | 18.963 Namibia Dollar |
| NGN | 801 Naira |
| NIO | 36.2 Cordoba Oro |
| NOK | 10.9747 Norwegian Krone |
| NPR | 133.32 Nepalese Rupee |
| NZD | 1.6287 New Zealand Dollar |
| OMR | 0.3847 Rial Omani |
| PAB | 1 Balboa |
| PEN | 3.7517 Nuevo Sol |
| PGK | 3.6036 Kina |
| PHP | 55.3 Philippine Peso |
| PKR | 283.9 Pakistan Rupee |
| PLN | 4.0188 Zloty |
| PYG | 7349.37 Guarani |
| QAR | 3.647 Qatari Rial |
| RON | 4.6124 Leu |
| RSD | 108.62 Serbian Dinar |
| RUB | 92.65 Russian Ruble |
| RWF | 1238.95 Rwanda Franc |
| SAR | 3.7506 Saudi Riyal |
| SBD | 8.0645 Solomon Islands Dollar |
| SCR | 13.144 Seychelles Rupee |
| SDG | 598.7502 Sudanese Pound |
| SEK | 10.4753 Swedish Krona |
| SGD | 1.3418 Singapore Dollar |
| SHP | 0.7935 Saint Helena Pound |
| SLL | 22504 Leone |
| SOS | 568 Somali Shilling |

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Positions as at:

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| | |
|-----|-----------------------------------|
| SRD | 37.75 Surinam Dollar |
| SSP | 1052.6917 South Sudanese Pound |
| STD | 21005 Dobra |
| SVC | 8.7498 El Salvador Colon |
| SYP | 13000 Syrian Pound |
| SZL | 18.963 Lilangeni |
| THB | 35.18 Baht |
| TJS | 10.91 Somoni |
| TMT | 3.49 New Manat |
| TND | 3.1311 Tunisian Dinar |
| TOP | 2.2857 Pa'anga |
| TRY | 28.8728 Turkish Lira |
| TTD | 6.7424 Trinidad and Tobago Dollar |
| TWD | 31.505 New Taiwan Dollar |
| TZS | 2495 Tanzanian Shilling |
| UAH | 36.55 Hryvnia |
| UGX | 3770 Uganda Shilling |
| USD | 1 US Dollar |
| UYU | 39.17 Peso Uruguayo |
| UZS | 12300.17 Uzbekistan Sum |
| VEF | 248209.9219 Bolivar Fuerte |
| VND | 24274 Dong |
| VUV | 117 Vatu |
| WST | 2.6774 Tala |
| XAF | 609.29 CFA Franc BEAC |
| XCD | 2.7 East Caribbean Dollar |
| XOF | 604.75 CFA Franc BCEAO |
| XPF | 110.51 CFP Franc |
| YER | 249.95 Yemeni Rial |
| ZAR | 18.961 Rand |
| ZMK | 5185 Zambian Kwacha |
| ZWL | 5550.28 Zimbabwe Dollar |

Foreign Exchange Turnover

Turnover for the period: 04 December 2023 to

08 December 2023

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward | 114,404.68 | 194,399.39 | 308,804.07 |
| Total | 114,404.68 | 194,399.39 | 308,804.07 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 22,186 | 31,968 | 54,154 |
| Total | 22,186 | 31,968 | 54,154 |

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 | 17,788.53 | 9,646.69 | 38,305.08 | 115,243.54 | 3,981.06 | 5,634.35 | 111,132.96 | 7,071.85 | 308,804.07 |
| Total | 17,788.53 | 9,646.69 | 38,305.08 | 115,243.54 | 3,981.06 | 5,634.35 | 111,132.96 | 7,071.85 | 308,804.07 |

| Number of New Trade | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,441 | 3,398 | 8,670 | 23,446 | 758 | 1,504 | 14,582 | 357 | 54,154 |
| Total | 1,441 | 3,398 | 8,670 | 23,446 | 758 | 1,504 | 14,582 | 357 | 54,154 |

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 | 253,001.77 | 38,793.65 | 6,678.59 | 5,711.86 | 3,771.83 | 846.37 | 0.00 | 308,804.07 |
| Total | 253,001.77 | 38,793.65 | 6,678.59 | 5,711.86 | 3,771.83 | 846.37 | 0.00 | 308,804.07 |

| 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 | 50,659 | 2,703 | 296 | 212 | 252 | 34 | 0 | 54,154 |
| Total | 50,659 | 2,703 | 296 | 212 | 252 | 34 | 0 | 54,154 |

Interest Rate Turnover

Turnover for the period:

04 December 2023 to

08 December 2023

By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap | 28,019.75 | 293,166.15 | 321,185.90 |
| Floating vs. Fixed | 407,473.14 | 462,693.50 | 870,166.63 |
| Overnight Index Swap | 481,743.22 | 295,624.25 | 777,367.47 |
| Total | 917,236.11 | 1,051,483.90 | 1,968,720.00 |

| Number of New Trade | Intended to Clear | Not Intended to Clear | Total |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap | 117 | 861 | 978 |
| Floating vs. Fixed | 10,047 | 5,925 | 15,972 |
| Overnight Index Swap | 5,929 | 2,964 | 8,893 |
| Total | 16,092 | 9,750 | 25,842 |

By Product and Currency

| New Trade Turnover (US\$m) | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------------|-------------------|-------------------|------------------|-----------------|------------------|-------------------|---------------------|---------------------|
| Basis Swap | 6,487.06 | 0.00 | 11,148.35 | 0.00 | 0.00 | 1,349.53 | 302,200.96 | 321,185.90 |
| Floating vs. Fixed | 34,934.55 | 165,997.65 | 13,837.20 | 1,488.62 | 8,812.35 | 115,447.79 | 529,648.46 | 870,166.63 |
| Overnight Index Swap | 358,121.36 | 0.00 | 12,371.76 | 1,522.18 | 76,997.86 | 0.00 | 328,354.32 | 777,367.47 |
| Total | 399,542.97 | 165,997.65 | 37,357.32 | 3,010.80 | 85,810.21 | 116,797.31 | 1,160,203.74 | 1,968,720.00 |

| Number of New Trade | USD | CNY | EUR | GBP | JPY | HKD | Others | Total |
|----------------------|--------------|--------------|------------|------------|--------------|--------------|---------------|---------------|
| Basis Swap | 145 | 0 | 145 | 0 | 0 | 63 | 626 | 978 |
| Floating vs. Fixed | 268 | 3,286 | 753 | 50 | 90 | 3,008 | 8,518 | 15,972 |
| Overnight Index Swap | 4,046 | 0 | 51 | 75 | 1,127 | 0 | 3,594 | 8,893 |
| Total | 4,459 | 3,286 | 949 | 125 | 1,217 | 3,070 | 12,738 | 25,842 |

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 | 245,770.64 | 31,484.85 | 21,712.97 | 12,640.50 | 3,155.50 | 3,165.09 | 3,256.35 | 321,185.90 |
| Floating vs. Fixed | 386,176.31 | 160,655.43 | 181,280.54 | 122,737.54 | 15,621.31 | 1,317.56 | 2,377.94 | 870,166.63 |
| Overnight Index Swap | 440,466.42 | 61,596.66 | 130,348.16 | 105,277.44 | 28,229.62 | 2,855.55 | 8,593.62 | 777,367.47 |
| Total | 1,072,413.37 | 253,736.94 | 333,341.67 | 240,655.49 | 47,006.43 | 7,338.20 | 14,227.91 | 1,968,720.00 |

| 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 | 136 | 91 | 185 | 213 | 107 | 61 | 186 | 978 |
| Floating vs. Fixed | 1,894 | 2,158 | 4,651 | 5,252 | 1,315 | 99 | 603 | 15,972 |
| Overnight Index Swap | 1,329 | 775 | 2,405 | 2,581 | 1,115 | 167 | 521 | 8,893 |
| Total | 3,359 | 3,024 | 7,241 | 8,046 | 2,537 | 327 | 1,310 | 25,842 |