

Foreign Exchange Position

Positions as at: 05 April 2024

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total        |
|------------------------------|-------------------|-----------------------|--------------|
| Non-deliverable Forward      | 336,624.97        | 1,069,747.74          | 1,406,372.71 |
| Total                        | 336,624.97        | 1,069,747.74          | 1,406,372.71 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total   |
|------------------------------|-------------------|-----------------------|---------|
| Non-deliverable Forward      | 62,447            | 151,155               | 213,602 |
| Total                        | 62,447            | 151,155               | 213,602 |

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      | 156,469.15 | 39,684.30 | 203,926.31 | 401,198.20 | 16,586.92 | 19,297.41 | 530,423.13 | 38,787.28 | 1,406,372.71 |
| Total                        | 156,469.15 | 39,684.30 | 203,926.31 | 401,198.20 | 16,586.92 | 19,297.41 | 530,423.13 | 38,787.28 | 1,406,372.71 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total   |
|------------------------------|---------|---------|---------|---------|---------|---------|---------|--------|---------|
| Non-deliverable Forward      | 7,812   | 13,553  | 40,173  | 66,250  | 3,731   | 8,167   | 70,536  | 3,380  | 213,602 |
| Total                        | 7,812   | 13,553  | 40,173  | 66,250  | 3,731   | 8,167   | 70,536  | 3,380  | 213,602 |

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      | 1,054,329.95 | 186,625.24   | 73,937.63    | 57,708.69     | 21,737.70   | 11,363.62   | 669.89    | 1,406,372.71 |
| Total                        | 1,054,329.95 | 186,625.24   | 73,937.63    | 57,708.69     | 21,737.70   | 11,363.62   | 669.89    | 1,406,372.71 |

| 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      | 193,946      | 8,623        | 4,655        | 3,309         | 2,067       | 937         | 65        | 213,602 |
| Total                        | 193,946      | 8,623        | 4,655        | 3,309         | 2,067       | 937         | 65        | 213,602 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description                   |
|---------------|---------------|-------------------------------|
| AED           | 3.6722        | UAE Dirham                    |
| AFN           | 71.06         | Afghani                       |
| ALL           | 95.08         | Lek                           |
| AMD           | 390           | Armenian Dram                 |
| ANG           | 1.7845        | Netherlands Antillean Guilder |
| AOA           | 843           | Kwanza                        |
| ARS           | 857.5         | Argentine Peso                |
| AUD           | 1.534         | Australian Dollar             |
| AWG           | 1.78          | Aruban Florin                 |
| AZN           | 1.695         | Azerbaijani Manat             |
| BAM           | 1.8158        | Convertible Mark              |
| BBD           | 1.9981        | Barbados Dollar               |
| BDT           | 109.5         | Taka                          |
| BGN           | 1.8157        | Bulgarian Lev                 |
| BHD           | 0.3769        | Bahraini Dinar                |
| BIF           | 2846          | Burundi Franc                 |
| BMD           | 1             | Bermudian Dollar              |

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|     |          |                        |
|-----|----------|------------------------|
| BND | 1.3513   | Brunei Dollar          |
| BOB | 6.86     | Boliviano              |
| BRL | 5.0576   | Brazilian Real         |
| BSD | 1        | Bahamian Dollar        |
| BTN | 83.3926  | Ngultrum               |
| BWP | 13.6426  | Pula                   |
| BYR | 19560    | Belarussian Ruble      |
| BZD | 1.9982   | Belize Dollar          |
| CAD | 1.3564   | Canadian Dollar        |
| CDF | 2760     | Congolese Franc        |
| CHF | 0.9078   | Swiss Franc            |
| CLF | 24948.04 | Unidades de fomento    |
| CLP | 974.2    | Chilean Peso           |
| CNY | 7.232    | Yuan Renminbi          |
| COP | 3814.9   | Colombian Peso         |
| COU | 0.0947   | Unidad de Valor Real   |
| CRC | 497.74   | Costa Rican Colon      |
| CUC | 1        | Peso Convertible       |
| CUP | 24       | Cuban Peso             |
| CVE | 102.3    | Cape Verde Escudo      |
| CZK | 23.471   | Czech Koruna           |
| DJF | 177.6    | Djibouti Franc         |
| DKK | 6.9248   | Danish Krone           |
| DOP | 58.8     | Dominican Peso         |
| DZD | 134.2389 | Algerian Dinar         |
| EGP | 47.11    | Egyptian Pound         |
| ERN | 15       | Nakfa                  |
| ETB | 56.6457  | Ethiopian Birr         |
| EUR | 0.9284   | Euro                   |
| FJD | 2.2232   | Fiji Dollar            |
| FKP | 0.7965   | Falkland Islands Pound |
| GBP | 0.795    | Pound Sterling         |
| GEL | 2.655    | Lari                   |
| GHS | 13.3     | Cedi                   |
| GIP | 0.7964   | Gibraltar Pound        |
| GMD | 67.7     | Dalasi                 |
| GNF | 8504     | Guinea Franc           |
| GTQ | 7.78     | Quetzal                |
| GYP | 208.29   | Guyana Dollar          |
| HKD | 7.8291   | Hong Kong Dollar       |
| HNL | 24.634   | Lempira                |
| HRK | 7.0385   | Croatian Kuna          |
| HTG | 131.7974 | Gourde                 |
| HUF | 366.32   | Forint                 |
| IDR | 15895    | Rupiah                 |
| ILS | 3.7121   | New Israeli Sheqel     |
| INR | 83.322   | Indian Rupee           |

## Foreign Exchange Position

Positions as at:

05 April 2024

|     |         |                                   |
|-----|---------|-----------------------------------|
| IQD | 1309    | Iraqi Dinar                       |
| IRR | 42000   | Iranian Rial                      |
| ISK | 139.4   | Iceland Krona                     |
| JMD | 152.85  | Jamaican Dollar                   |
| JOD | 0.708   | Jordanian Dinar                   |
| JPY | 151.55  | Yen                               |
| KES | 131     | Kenyan Shilling                   |
| KGS | 89.35   | Som                               |
| KHR | 4031    | Riel                              |
| KMF | 457.01  | Comoro Franc                      |
| KPW | 130     | North Korean Won                  |
| KRW | 1351.45 | Won                               |
| KWD | 0.3073  | Kuwaiti Dinar                     |
| KYD | 0.825   | Cayman Islands Dollar             |
| KZT | 446.5   | Tenge                             |
| LAK | 21115   | Kip                               |
| LBP | 89500   | Lebanese Pound                    |
| LKR | 299.85  | Sri Lanka Rupee                   |
| LRD | 193     | Liberian Dollar                   |
| LSL | 18.7527 | Loti                              |
| LTL | 2.8536  | Lithuanian Litas                  |
| LVL | 0.5078  | Latvian Lats                      |
| LYD | 4.8435  | Libyan Dinar                      |
| MAD | 10.0707 | Moroccan Dirham                   |
| MDL | 17.62   | Moldovan Leu                      |
| MGA | 4347.49 | Malagasy Ariary                   |
| MKD | 57.1    | Denar                             |
| MMK | 2093.7  | Kyat                              |
| MNT | 3361    | Tugrik                            |
| MOP | 8.064   | Pataca                            |
| MRO | 356     | Ouguiya                           |
| MUR | 46.3    | Mauritius Rupee                   |
| MVR | 15.42   | Rufiyaa                           |
| MWK | 1716.73 | Kwacha                            |
| MXN | 16.55   | Mexican Peso                      |
| MXV | 2.0381  | Mexican Unidad de Inversion (UDI) |
| MYR | 4.752   | Malaysian Ringgit                 |
| MZN | 63.26   | Metical                           |
| NAD | 18.767  | Namibia Dollar                    |
| NGN | 1280    | Naira                             |
| NIO | 36.61   | Cordoba Oro                       |
| NOK | 10.8334 | Norwegian Krone                   |
| NPR | 133.42  | Nepalese Rupee                    |
| NZD | 1.6739  | New Zealand Dollar                |
| OMR | 0.3849  | Rial Omani                        |
| PAB | 1       | Balboa                            |
| PEN | 3.6904  | Nuevo Sol                         |

## Foreign Exchange Position

Positions as at:

05 April 2024

|     |             |                            |
|-----|-------------|----------------------------|
| PGK | 3.651       | Kina                       |
| PHP | 56.28       | Philippine Peso            |
| PKR | 277.75      | Pakistan Rupee             |
| PLN | 3.9814      | Zloty                      |
| PYG | 7349.05     | Guarani                    |
| QAR | 3.645       | Qatari Rial                |
| RON | 4.6124      | Leu                        |
| RSD | 108.64      | Serbian Dinar              |
| RUB | 92.4705     | Russian Ruble              |
| RWF | 1278.14     | Rwanda Franc               |
| SAR | 3.7507      | Saudi Riyal                |
| SBD | 8.0645      | Solomon Islands Dollar     |
| SCR | 13.7266     | Seychelles Rupee           |
| SDG | 598.8502    | Sudanese Pound             |
| SEK | 10.7344     | Swedish Krona              |
| SGD | 1.3513      | Singapore Dollar           |
| SHP | 0.7957      | Saint Helena Pound         |
| SLL | 22683       | Leone                      |
| SOS | 568         | Somali Shilling            |
| SRD | 34.55       | Surinam Dollar             |
| SSP | 1556.5723   | South Sudanese Pound       |
| STD | 21005       | Dobra                      |
| SVC | 8.7495      | El Salvador Colon          |
| SYP | 13000       | Syrian Pound               |
| SZL | 18.7527     | Lilangeni                  |
| THB | 36.62       | Baht                       |
| TJS | 10.92       | Somoni                     |
| TMT | 3.49        | New Manat                  |
| TND | 3.1322      | Tunisian Dinar             |
| TOP | 2.3095      | Pa'anga                    |
| TRY | 32.0436     | Turkish Lira               |
| TTD | 6.7374      | Trinidad and Tobago Dollar |
| TWD | 32.046      | New Taiwan Dollar          |
| TZS | 2577        | Tanzanian Shilling         |
| UAH | 39.26       | Hryvnia                    |
| UGX | 3870        | Uganda Shilling            |
| USD | 1           | US Dollar                  |
| UYU | 37.86       | Peso Uruguayo              |
| UZS | 12628.52    | Uzbekistan Sum             |
| VEF | 248209.9219 | Bolivar Fuerte             |
| VND | 24900       | Dong                       |
| VUV | 119.07      | Vatu                       |
| WST | 2.6731      | Tala                       |
| XAF | 609         | CFA Franc BEAC             |
| XCD | 2.7         | East Caribbean Dollar      |
| XOF | 607.5       | CFA Franc BCEAO            |
| XPF | 110.47      | CFP Franc                  |

Foreign Exchange Position

Positions as at: 05 April 2024

|     |            |                 |
|-----|------------|-----------------|
| YER | 249.97     | Yemeni Rial     |
| ZAR | 18.7694    | Rand            |
| ZMK | 5185       | Zambian Kwacha  |
| ZWL | 22447.5305 | Zimbabwe Dollar |

# Interest Rate Position

Positions as at: 05 April 2024

## By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total         |
|------------------------------|-------------------|-----------------------|---------------|
| Basis Swap                   | 768,249.61        | 302,587.43            | 1,070,837.05  |
| Floating vs. Fixed           | 7,824,521.52      | 2,847,731.60          | 10,672,253.13 |
| Overnight Index Swap         | 4,862,351.71      | 1,479,978.51          | 6,342,330.22  |
| Total                        | 13,455,122.84     | 4,630,297.55          | 18,085,420.39 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total   |
|------------------------------|-------------------|-----------------------|---------|
| Basis Swap                   | 14,289            | 4,115                 | 18,404  |
| Floating vs. Fixed           | 250,424           | 104,079               | 354,503 |
| Overnight Index Swap         | 156,750           | 29,866                | 186,616 |
| Total                        | 421,463           | 138,060               | 559,523 |

## By Product and Currency

| Outstanding Notional (US\$m) | USD          | CNY          | EUR        | GBP       | JPY          | HKD          | Others       | Total         |
|------------------------------|--------------|--------------|------------|-----------|--------------|--------------|--------------|---------------|
| Basis Swap                   | 162,530.32   | 0.00         | 33,750.19  | 146.59    | 116,633.96   | 170,024.54   | 587,751.46   | 1,070,837.05  |
| Floating vs. Fixed           | 619,710.11   | 3,044,656.47 | 368,508.80 | 14,845.03 | 113,573.51   | 2,100,234.40 | 4,410,724.80 | 10,672,253.13 |
| Overnight Index Swap         | 3,687,894.47 | 6,875.64     | 217,858.22 | 53,604.23 | 953,597.93   | 675.84       | 1,421,823.89 | 6,342,330.22  |
| Total                        | 4,470,134.89 | 3,051,532.11 | 620,117.20 | 68,595.86 | 1,183,805.40 | 2,270,934.77 | 6,420,300.14 | 18,085,420.39 |

| Number of Outstanding Trades | USD     | CNY    | EUR    | GBP   | JPY    | HKD    | Others  | Total   |
|------------------------------|---------|--------|--------|-------|--------|--------|---------|---------|
| Basis Swap                   | 3,172   | 0      | 251    | 9     | 2,297  | 6,057  | 6,619   | 18,404  |
| Floating vs. Fixed           | 17,843  | 89,956 | 15,818 | 412   | 3,815  | 78,807 | 147,853 | 354,503 |
| Overnight Index Swap         | 101,852 | 203    | 2,533  | 1,849 | 25,123 | 36     | 55,020  | 186,616 |
| Total                        | 122,867 | 90,159 | 18,602 | 2,270 | 31,235 | 84,900 | 209,491 | 559,523 |

## 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                   | 461,456.66   | 162,861.42   | 254,972.88   | 128,245.45   | 32,575.82     | 17,087.85     | 13,636.96  | 1,070,837.05  |
| Floating vs. Fixed           | 4,484,425.27 | 1,954,344.58 | 2,957,700.84 | 1,018,531.65 | 131,434.89    | 59,976.63     | 65,839.25  | 10,672,253.13 |
| Overnight Index Swap         | 2,789,539.36 | 900,604.37   | 1,363,689.72 | 860,899.31   | 154,821.65    | 110,954.85    | 161,820.95 | 6,342,330.22  |
| Total                        | 7,735,421.29 | 3,017,810.37 | 4,576,363.44 | 2,007,676.41 | 318,832.36    | 188,019.33    | 241,297.17 | 18,085,420.39 |

| 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                   | 4,001      | 2,834       | 5,881       | 3,292        | 1,126         | 631           | 641        | 18,404  |
| Floating vs. Fixed           | 80,706     | 58,242      | 136,054     | 62,452       | 8,079         | 4,338         | 4,633      | 354,503 |
| Overnight Index Swap         | 33,067     | 25,398      | 65,400      | 42,737       | 6,370         | 5,154         | 8,491      | 186,616 |
| Total                        | 117,773    | 86,473      | 207,334     | 108,481      | 15,575        | 10,123        | 13,765     | 559,523 |

## Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED           | 3.6722        | UAE Dirham  |

# Interest Rate Position

Positions as at: 05 April 2024

|     |          |                               |
|-----|----------|-------------------------------|
| AFN | 71.06    | Afghani                       |
| ALL | 95.08    | Lek                           |
| AMD | 390      | Armenian Dram                 |
| ANG | 1.7845   | Netherlands Antillean Guilder |
| AOA | 843      | Kwanza                        |
| ARS | 857.5    | Argentine Peso                |
| AUD | 1.534    | Australian Dollar             |
| AWG | 1.78     | Aruban Florin                 |
| AZN | 1.695    | Azerbaijani Manat             |
| BAM | 1.8158   | Convertible Mark              |
| BBD | 1.9981   | Barbados Dollar               |
| BDT | 109.5    | Taka                          |
| BGN | 1.8157   | Bulgarian Lev                 |
| BHD | 0.3769   | Bahraini Dinar                |
| BIF | 2846     | Burundi Franc                 |
| BMD | 1        | Bermudian Dollar              |
| BND | 1.3513   | Brunei Dollar                 |
| BOB | 6.86     | Boliviano                     |
| BRL | 5.0576   | Brazilian Real                |
| BSD | 1        | Bahamian Dollar               |
| BTN | 83.3926  | Ngultrum                      |
| BWP | 13.6426  | Pula                          |
| BYR | 19560    | Belarussian Ruble             |
| BZD | 1.9982   | Belize Dollar                 |
| CAD | 1.3564   | Canadian Dollar               |
| CDF | 2760     | Congolese Franc               |
| CHF | 0.9078   | Swiss Franc                   |
| CLF | 24948.04 | Unidades de fomento           |
| CLP | 974.2    | Chilean Peso                  |
| CNY | 7.232    | Yuan Renminbi                 |
| COP | 3814.9   | Colombian Peso                |
| COU | 0.0947   | Unidad de Valor Real          |
| CRC | 497.74   | Costa Rican Colon             |
| CUC | 1        | Peso Convertible              |
| CUP | 24       | Cuban Peso                    |
| CVE | 102.3    | Cape Verde Escudo             |
| CZK | 23.471   | Czech Koruna                  |
| DJF | 177.6    | Djibouti Franc                |
| DKK | 6.9248   | Danish Krone                  |
| DOP | 58.8     | Dominican Peso                |
| DZD | 134.2389 | Algerian Dinar                |
| EGP | 47.11    | Egyptian Pound                |
| ERN | 15       | Nakfa                         |

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|     |          |                        |
|-----|----------|------------------------|
| ETB | 56.6457  | Ethiopian Birr         |
| EUR | 0.9284   | Euro                   |
| FJD | 2.2232   | Fiji Dollar            |
| FKP | 0.7965   | Falkland Islands Pound |
| GBP | 0.795    | Pound Sterling         |
| GEL | 2.655    | Lari                   |
| GHS | 13.3     | Cedi                   |
| GIP | 0.7964   | Gibraltar Pound        |
| GMD | 67.7     | Dalasi                 |
| GNF | 8504     | Guinea Franc           |
| GTQ | 7.78     | Quetzal                |
| GYP | 208.29   | Guyana Dollar          |
| HKD | 7.8291   | Hong Kong Dollar       |
| HNL | 24.634   | Lempira                |
| HRK | 7.0385   | Croatian Kuna          |
| HTG | 131.7974 | Gourde                 |
| HUF | 366.32   | Forint                 |
| IDR | 15895    | Rupiah                 |
| ILS | 3.7121   | New Israeli Sheqel     |
| INR | 83.322   | Indian Rupee           |
| IQD | 1309     | Iraqi Dinar            |
| IRR | 42000    | Iranian Rial           |
| ISK | 139.4    | Iceland Krona          |
| JMD | 152.85   | Jamaican Dollar        |
| JOD | 0.708    | Jordanian Dinar        |
| JPY | 151.55   | Yen                    |
| KES | 131      | Kenyan Shilling        |
| KGS | 89.35    | Som                    |
| KHR | 4031     | Riel                   |
| KMF | 457.01   | Comoro Franc           |
| KPW | 130      | North Korean Won       |
| KRW | 1351.45  | Won                    |
| KWD | 0.3073   | Kuwaiti Dinar          |
| KYD | 0.825    | Cayman Islands Dollar  |
| KZT | 446.5    | Tenge                  |
| LAK | 21115    | Kip                    |
| LBP | 89500    | Lebanese Pound         |
| LKR | 299.85   | Sri Lanka Rupee        |
| LRD | 193      | Liberian Dollar        |
| LSL | 18.7527  | Loti                   |
| LTL | 2.8536   | Lithuanian Litas       |
| LVL | 0.5078   | Latvian Lats           |
| LYD | 4.8435   | Libyan Dinar           |

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|     |                                          |
|-----|------------------------------------------|
| MAD | 10.0707 Moroccan Dirham                  |
| MDL | 17.62 Moldovan Leu                       |
| MGA | 4347.49 Malagasy Ariary                  |
| MKD | 57.1 Denar                               |
| MMK | 2093.7 Kyat                              |
| MNT | 3361 Tugrik                              |
| MOP | 8.064 Pataca                             |
| MRO | 356 Ouguiya                              |
| MUR | 46.3 Mauritius Rupee                     |
| MVR | 15.42 Rufiyaa                            |
| MWK | 1716.73 Kwacha                           |
| MXN | 16.55 Mexican Peso                       |
| MXV | 2.0381 Mexican Unidad de Inversion (UDI) |
| MYR | 4.752 Malaysian Ringgit                  |
| MZN | 63.26 Metical                            |
| NAD | 18.767 Namibia Dollar                    |
| NGN | 1280 Naira                               |
| NIO | 36.61 Cordoba Oro                        |
| NOK | 10.8334 Norwegian Krone                  |
| NPR | 133.42 Nepalese Rupee                    |
| NZD | 1.6739 New Zealand Dollar                |
| OMR | 0.3849 Rial Omani                        |
| PAB | 1 Balboa                                 |
| PEN | 3.6904 Nuevo Sol                         |
| PGK | 3.651 Kina                               |
| PHP | 56.28 Philippine Peso                    |
| PKR | 277.75 Pakistan Rupee                    |
| PLN | 3.9814 Zloty                             |
| PYG | 7349.05 Guarani                          |
| QAR | 3.645 Qatari Rial                        |
| RON | 4.6124 Leu                               |
| RSD | 108.64 Serbian Dinar                     |
| RUB | 92.4705 Russian Ruble                    |
| RWF | 1278.14 Rwanda Franc                     |
| SAR | 3.7507 Saudi Riyal                       |
| SBD | 8.0645 Solomon Islands Dollar            |
| SCR | 13.7266 Seychelles Rupee                 |
| SDG | 598.8502 Sudanese Pound                  |
| SEK | 10.7344 Swedish Krona                    |
| SGD | 1.3513 Singapore Dollar                  |
| SHP | 0.7957 Saint Helena Pound                |
| SLL | 22683 Leone                              |
| SOS | 568 Somali Shilling                      |

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|     |             |                            |
|-----|-------------|----------------------------|
| SRD | 34.55       | Surinam Dollar             |
| SSP | 1556.5723   | South Sudanese Pound       |
| STD | 21005       | Dobra                      |
| SVC | 8.7495      | El Salvador Colon          |
| SYP | 13000       | Syrian Pound               |
| SZL | 18.7527     | Lilangeni                  |
| THB | 36.62       | Baht                       |
| TJS | 10.92       | Somoni                     |
| TMT | 3.49        | New Manat                  |
| TND | 3.1322      | Tunisian Dinar             |
| TOP | 2.3095      | Pa'anga                    |
| TRY | 32.0436     | Turkish Lira               |
| TTD | 6.7374      | Trinidad and Tobago Dollar |
| TWD | 32.046      | New Taiwan Dollar          |
| TZS | 2577        | Tanzanian Shilling         |
| UAH | 39.26       | Hryvnia                    |
| UGX | 3870        | Uganda Shilling            |
| USD | 1           | US Dollar                  |
| UYU | 37.86       | Peso Uruguayo              |
| UZS | 12628.52    | Uzbekistan Sum             |
| VEF | 248209.9219 | Bolivar Fuerte             |
| VND | 24900       | Dong                       |
| VUV | 119.07      | Vatu                       |
| WST | 2.6731      | Tala                       |
| XAF | 609         | CFA Franc BEAC             |
| XCD | 2.7         | East Caribbean Dollar      |
| XOF | 607.5       | CFA Franc BCEAO            |
| XPF | 110.47      | CFP Franc                  |
| YER | 249.97      | Yemeni Rial                |
| ZAR | 18.7694     | Rand                       |
| ZMK | 5185        | Zambian Kwacha             |
| ZWL | 22447.5305  | Zimbabwe Dollar            |

## Foreign Exchange Turnover

Turnover for the period: 02 April 2024 to 05 April 2024

### By Product and Intention to Clear

| New Trade Turnover (US\$mn) | Intended to Clear | Not Intended to Clear | Total      |
|-----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward     | 76,699.90         | 150,855.16            | 227,555.06 |
| Total                       | 76,699.90         | 150,855.16            | 227,555.06 |

| Number of New Trade     | Intended to Clear | Not Intended to Clear | Total  |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 18,231            | 27,279                | 45,509 |
| Total                   | 18,231            | 27,279                | 45,509 |

### 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     | 16,094.55 | 10,213.12 | 35,390.86 | 74,802.36 | 2,761.11 | 4,217.14 | 74,264.98 | 9,810.93 | 227,555.06 |
| Total                       | 16,094.55 | 10,213.12 | 35,390.86 | 74,802.36 | 2,761.11 | 4,217.14 | 74,264.98 | 9,810.93 | 227,555.06 |

| Number of New Trade     | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total  |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 985     | 3,393   | 9,403   | 17,060  | 720     | 2,009   | 11,593  | 348    | 45,509 |
| Total                   | 985     | 3,393   | 9,403   | 17,060  | 720     | 2,009   | 11,593  | 348    | 45,509 |

### 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     | 198,619.53   | 13,636.83    | 5,194.86     | 5,939.51      | 3,766.46    | 319.15      | 78.72     | 227,555.06 |
| Total                       | 198,619.53   | 13,636.83    | 5,194.86     | 5,939.51      | 3,766.46    | 319.15      | 78.72     | 227,555.06 |

| 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 | 44,220       | 658          | 226          | 208           | 180         | 17          | 1         | 45,509 |
| Total                   | 44,220       | 658          | 226          | 208           | 180         | 17          | 1         | 45,509 |

# Interest Rate Turnover

Turnover for the period: 02 April 2024 to 05 April 2024

## By Product and Intention to Clear

| New Trade Turnover (US\$mn) | Intended to Clear | Not Intended to Clear | Total        |
|-----------------------------|-------------------|-----------------------|--------------|
| Basis Swap                  | 17,555.35         | 353,710.14            | 371,265.50   |
| Floating vs. Fixed          | 195,464.84        | 311,993.20            | 507,458.04   |
| Overnight Index Swap        | 261,797.65        | 284,277.82            | 546,075.47   |
| Total                       | 474,817.84        | 949,981.16            | 1,424,799.01 |

| Number of New Trade  | Intended to Clear | Not Intended to Clear | Total  |
|----------------------|-------------------|-----------------------|--------|
| Basis Swap           | 59                | 1,194                 | 1,252  |
| Floating vs. Fixed   | 6,817             | 4,441                 | 11,258 |
| Overnight Index Swap | 4,650             | 1,761                 | 6,410  |
| Total                | 11,525            | 7,395                 | 18,920 |

## By Product and Currency

| New Trade Turnover (US\$mn) | USD        | CNY        | EUR       | GBP      | JPY       | HKD       | Others     | Total        |
|-----------------------------|------------|------------|-----------|----------|-----------|-----------|------------|--------------|
| Basis Swap                  | 25,262.04  | 0.00       | 28,601.28 | 0.00     | 0.00      | 1,434.28  | 315,967.90 | 371,265.50   |
| Floating vs. Fixed          | 3,825.59   | 103,122.39 | 14,153.83 | 1,999.89 | 12,520.84 | 71,054.84 | 300,780.66 | 507,458.04   |
| Overnight Index Swap        | 324,682.92 | 0.00       | 6,589.62  | 1,629.14 | 77,873.08 | 0.00      | 135,300.72 | 546,075.47   |
| Total                       | 353,770.54 | 103,122.39 | 49,344.73 | 3,629.02 | 90,393.92 | 72,489.13 | 752,049.28 | 1,424,799.01 |

| Number of New Trade  | USD   | CNY   | EUR | GBP | JPY   | HKD   | Others | Total  |
|----------------------|-------|-------|-----|-----|-------|-------|--------|--------|
| Basis Swap           | 192   | 0     | 282 | 0   | 0     | 74    | 705    | 1,252  |
| Floating vs. Fixed   | 111   | 2,092 | 494 | 27  | 124   | 1,975 | 6,436  | 11,258 |
| Overnight Index Swap | 2,490 | 0     | 31  | 29  | 1,232 | 0     | 2,629  | 6,410  |
| Total                | 2,792 | 2,092 | 807 | 56  | 1,356 | 2,049 | 9,770  | 18,920 |

## 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                  | 260,413.61 | 40,207.59   | 31,785.86   | 19,641.83    | 7,101.57      | 6,695.27      | 5,419.77   | 371,265.50   |
| Floating vs. Fixed          | 228,347.41 | 100,397.24  | 104,221.47  | 58,183.47    | 11,583.36     | 2,165.03      | 2,560.07   | 507,458.04   |
| Overnight Index Swap        | 273,379.25 | 104,357.33  | 70,970.43   | 61,134.82    | 18,257.54     | 5,217.30      | 12,758.80  | 546,075.47   |
| Total                       | 762,140.26 | 244,962.15  | 206,977.76  | 138,960.11   | 36,942.46     | 14,077.61     | 20,738.65  | 1,424,799.01 |

| 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           | 166        | 129         | 241         | 271          | 140           | 78            | 229        | 1,252  |
| Floating vs. Fixed   | 1,395      | 1,471       | 3,398       | 3,630        | 678           | 140           | 548        | 11,258 |
| Overnight Index Swap | 920        | 881         | 1,650       | 1,889        | 595           | 149           | 327        | 6,410  |
| Total                | 2,480      | 2,481       | 5,288       | 5,790        | 1,413         | 367           | 1,103      | 18,920 |