

Foreign Exchange Position

Positions as at: 24 May 2024

By Product and Intention to Clear

| Outstanding Notional (US\$mn) | Intended to Clear | Not Intended to Clear | Total        |
|-------------------------------|-------------------|-----------------------|--------------|
| Non-deliverable Forward       | 357,994.58        | 1,083,736.72          | 1,441,731.30 |
| Total                         | 357,994.58        | 1,083,736.72          | 1,441,731.30 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total   |
|------------------------------|-------------------|-----------------------|---------|
| Non-deliverable Forward      | 52,381            | 150,352               | 202,733 |
| Total                        | 52,381            | 150,352               | 202,733 |

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       | 194,334.32 | 40,061.58 | 186,266.92 | 377,054.68 | 19,119.80 | 20,592.63 | 560,682.68 | 43,618.69 | 1,441,731.30 |
| Total                         | 194,334.32 | 40,061.58 | 186,266.92 | 377,054.68 | 19,119.80 | 20,592.63 | 560,682.68 | 43,618.69 | 1,441,731.30 |

| Number of Outstanding Trades | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total   |
|------------------------------|---------|---------|---------|---------|---------|---------|---------|--------|---------|
| Non-deliverable Forward      | 8,917   | 14,642  | 34,787  | 59,868  | 4,185   | 9,067   | 67,421  | 3,846  | 202,733 |
| Total                        | 8,917   | 14,642  | 34,787  | 59,868  | 4,185   | 9,067   | 67,421  | 3,846  | 202,733 |

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       | 1,075,901.26 | 166,670.70   | 97,453.10    | 65,174.15     | 24,993.78   | 10,998.15   | 540.15    | 1,441,731.30 |
| Total                         | 1,075,901.26 | 166,670.70   | 97,453.10    | 65,174.15     | 24,993.78   | 10,998.15   | 540.15    | 1,441,731.30 |

| 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      | 182,057      | 8,645        | 5,477        | 3,397         | 2,196       | 900         | 61        | 202,733 |
| Total                        | 182,057      | 8,645        | 5,477        | 3,397         | 2,196       | 900         | 61        | 202,733 |

Foreign Exchange Rate

| Currency Code | Exchange Rate | Description                   |
|---------------|---------------|-------------------------------|
| AED           | 3.6728        | UAE Dirham                    |
| AFN           | 71.69         | Afghani                       |
| ALL           | 92.31         | Lek                           |
| AMD           | 387.37        | Armenian Dram                 |
| ANG           | 1.7845        | Netherlands Antillean Guilder |
| AOA           | 851.289       | Kwanza                        |
| ARS           | 889.5         | Argentine Peso                |
| AUD           | 1.5103        | Australian Dollar             |
| AWG           | 1.78          | Aruban Florin                 |
| AZN           | 1.695         | Azerbaijani Manat             |
| BAM           | 1.8072        | Convertible Mark              |
| BBD           | 1.997         | Barbados Dollar               |
| BDT           | 116.65        | Taka                          |
| BGN           | 1.8068        | Bulgarian Lev                 |
| BHD           | 0.3769        | Bahraini Dinar                |
| BIF           | 2852.07       | Burundi Franc                 |
| BMD           | 1             | Bermudian Dollar              |

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|     |          |                        |
|-----|----------|------------------------|
| BND | 1.3507   | Brunei Dollar          |
| BOB | 6.85     | Boliviano              |
| BRL | 5.1503   | Brazilian Real         |
| BSD | 1        | Bahamian Dollar        |
| BTN | 83.221   | Ngultrum               |
| BWP | 13.4953  | Pula                   |
| BYR | 19560    | Belarussian Ruble      |
| BZD | 2        | Belize Dollar          |
| CAD | 1.3693   | Canadian Dollar        |
| CDF | 2780     | Congolese Franc        |
| CHF | 0.9156   | Swiss Franc            |
| CLF | 24948.04 | Unidades de fomento    |
| CLP | 907.4    | Chilean Peso           |
| CNY | 7.2409   | Yuan Renminbi          |
| COP | 3828.48  | Colombian Peso         |
| COU | 0.0968   | Unidad de Valor Real   |
| CRC | 510.47   | Costa Rican Colon      |
| CUC | 1        | Peso Convertible       |
| CUP | 24       | Cuban Peso             |
| CVE | 101.89   | Cape Verde Escudo      |
| CZK | 22.816   | Czech Koruna           |
| DJF | 177.55   | Djibouti Franc         |
| DKK | 6.8938   | Danish Krone           |
| DOP | 58.39    | Dominican Peso         |
| DZD | 134.1913 | Algerian Dinar         |
| EGP | 46.74    | Egyptian Pound         |
| ERN | 15       | Nakfa                  |
| ETB | 57.0116  | Ethiopian Birr         |
| EUR | 0.9238   | Euro                   |
| FJD | 2.2381   | Fiji Dollar            |
| FKP | 0.7862   | Falkland Islands Pound |
| GBP | 0.7862   | Pound Sterling         |
| GEL | 2.705    | Lari                   |
| GHS | 14.5     | Cedi                   |
| GIP | 0.7862   | Gibraltar Pound        |
| GMD | 68.15    | Dalasi                 |
| GNF | 8510     | Guinea Franc           |
| GTQ | 7.76     | Quetzal                |
| GYP | 208.19   | Guyana Dollar          |
| HKD | 7.8078   | Hong Kong Dollar       |
| HNL | 24.51    | Lempira                |
| HRK | 7.0385   | Croatian Kuna          |
| HTG | 132.7    | Gourde                 |
| HUF | 357.42   | Forint                 |
| IDR | 15990    | Rupiah                 |
| ILS | 3.6689   | New Israeli Sheqel     |
| INR | 83.22    | Indian Rupee           |

# Foreign Exchange Position

Positions as at:

24 May 2024

|     |          |                                   |
|-----|----------|-----------------------------------|
| IQD | 1309     | Iraqi Dinar                       |
| IRR | 42000    | Iranian Rial                      |
| ISK | 138.52   | Iceland Krona                     |
| JMD | 155.44   | Jamaican Dollar                   |
| JOD | 0.708    | Jordanian Dinar                   |
| JPY | 156.77   | Yen                               |
| KES | 131.5    | Kenyan Shilling                   |
| KGS | 88.021   | Som                               |
| KHR | 4068.927 | Riel                              |
| KMF | 454.01   | Comoro Franc                      |
| KPW | 130      | North Korean Won                  |
| KRW | 1364.73  | Won                               |
| KWD | 0.3068   | Kuwaiti Dinar                     |
| KYD | 0.825    | Cayman Islands Dollar             |
| KZT | 441      | Tenge                             |
| LAK | 21278.7  | Kip                               |
| LBP | 89500    | Lebanese Pound                    |
| LKR | 299.9    | Sri Lanka Rupee                   |
| LRD | 192.5    | Liberian Dollar                   |
| LSL | 18.26    | Loti                              |
| LTL | 2.8536   | Lithuanian Litas                  |
| LVL | 0.5078   | Latvian Lats                      |
| LYD | 4.8282   | Libyan Dinar                      |
| MAD | 9.9186   | Moroccan Dirham                   |
| MDL | 17.5571  | Moldovan Leu                      |
| MGA | 4405     | Malagasy Ariary                   |
| MKD | 56.5     | Denar                             |
| MMK | 2093.7   | Kyat                              |
| MNT | 3366     | Tugrik                            |
| MOP | 8.042    | Pataca                            |
| MRO | 356      | Ouguiya                           |
| MUR | 46.01    | Mauritius Rupee                   |
| MVR | 15.42    | Rufiyaa                           |
| MWK | 1716     | Kwacha                            |
| MXN | 16.66    | Mexican Peso                      |
| MXV | 2.0402   | Mexican Unidad de Inversion (UDI) |
| MYR | 4.69     | Malaysian Ringgit                 |
| MZN | 63.25    | Metical                           |
| NAD | 18.2787  | Namibia Dollar                    |
| NGN | 1440     | Naira                             |
| NIO | 36.62    | Cordoba Oro                       |
| NOK | 10.7089  | Norwegian Krone                   |
| NPR | 133.25   | Nepalese Rupee                    |
| NZD | 1.6396   | New Zealand Dollar                |
| OMR | 0.3848   | Rial Omani                        |
| PAB | 1        | Balboa                            |
| PEN | 3.7265   | Nuevo Sol                         |

# Foreign Exchange Position

Positions as at:

24 May 2024

|     |             |                            |
|-----|-------------|----------------------------|
| PGK | 3.83        | Kina                       |
| PHP | 58.015      | Philippine Peso            |
| PKR | 278.47      | Pakistan Rupee             |
| PLN | 3.9434      | Zloty                      |
| PYG | 7510        | Guarani                    |
| QAR | 3.644       | Qatari Rial                |
| RON | 4.594       | Leu                        |
| RSD | 108.09      | Serbian Dinar              |
| RUB | 90.1955     | Russian Ruble              |
| RWF | 1285.9      | Rwanda Franc               |
| SAR | 3.7504      | Saudi Riyal                |
| SBD | 8.1699      | Solomon Islands Dollar     |
| SCR | 13.8059     | Seychelles Rupee           |
| SDG | 598.6502    | Sudanese Pound             |
| SEK | 10.7302     | Swedish Krona              |
| SGD | 1.3507      | Singapore Dollar           |
| SHP | 0.7861      | Saint Helena Pound         |
| SLL | 22683       | Leone                      |
| SOS | 568         | Somali Shilling            |
| SRD | 32.044      | Surinam Dollar             |
| SSP | 1543.6498   | South Sudanese Pound       |
| STD | 21005       | Dobra                      |
| SVC | 8.7408      | El Salvador Colon          |
| SYP | 13000       | Syrian Pound               |
| SZL | 18.266      | Lilangeni                  |
| THB | 36.44       | Baht                       |
| TJS | 10.82       | Somoni                     |
| TMT | 3.4948      | New Manat                  |
| TND | 3.1201      | Tunisian Dinar             |
| TOP | 2.2941      | Pa'anga                    |
| TRY | 32.1861     | Turkish Lira               |
| TTD | 6.746       | Trinidad and Tobago Dollar |
| TWD | 32.253      | New Taiwan Dollar          |
| TZS | 2590        | Tanzanian Shilling         |
| UAH | 39.831      | Hryvnia                    |
| UGX | 3816.17     | Uganda Shilling            |
| USD | 1           | US Dollar                  |
| UYU | 38.37       | Peso Uruguayo              |
| UZS | 12710       | Uzbekistan Sum             |
| VEF | 248209.9219 | Bolivar Fuerte             |
| VND | 25464       | Dong                       |
| VUV | 118         | Vatu                       |
| WST | 2.6504      | Tala                       |
| XAF | 606.02      | CFA Franc BEAC             |
| XCD | 2.7         | East Caribbean Dollar      |
| XOF | 601         | CFA Franc BCEAO            |
| XPF | 109.94      | CFP Franc                  |

Foreign Exchange Position

Positions as at: 24 May 2024

|     |         |                 |
|-----|---------|-----------------|
| YER | 249.85  | Yemeni Rial     |
| ZAR | 18.2569 | Rand            |
| ZMK | 5185    | Zambian Kwacha  |
| ZWL | 13.0112 | Zimbabwe Dollar |

Interest Rate Position

Positions as at: 24 May 2024

By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total         |
|------------------------------|-------------------|-----------------------|---------------|
| Basis Swap                   | 791,313.59        | 330,626.94            | 1,121,940.53  |
| Floating vs. Fixed           | 8,289,199.25      | 2,946,108.49          | 11,235,307.74 |
| Overnight Index Swap         | 5,597,913.38      | 1,609,617.09          | 7,207,530.47  |
| Total                        | 14,678,426.21     | 4,886,352.53          | 19,564,778.74 |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total   |
|------------------------------|-------------------|-----------------------|---------|
| Basis Swap                   | 14,365            | 3,709                 | 18,074  |
| Floating vs. Fixed           | 258,258           | 102,038               | 360,296 |
| Overnight Index Swap         | 162,591           | 31,265                | 193,856 |
| Total                        | 435,214           | 137,011               | 572,225 |

By Product and Currency

| Outstanding Notional (US\$m) | USD          | CNY          | EUR        | GBP       | JPY          | HKD          | Others       | Total         |
|------------------------------|--------------|--------------|------------|-----------|--------------|--------------|--------------|---------------|
| Basis Swap                   | 150,457.41   | 0.00         | 26,991.74  | 148.23    | 109,169.15   | 170,726.63   | 664,447.38   | 1,121,940.53  |
| Floating vs. Fixed           | 672,446.54   | 3,299,105.75 | 382,568.26 | 15,630.79 | 104,068.93   | 2,254,100.72 | 4,507,386.74 | 11,235,307.74 |
| Overnight Index Swap         | 3,932,760.73 | 6,037.18     | 246,300.94 | 56,772.54 | 1,204,008.67 | 677.68       | 1,760,972.73 | 7,207,530.47  |
| Total                        | 4,755,664.68 | 3,305,142.93 | 655,860.94 | 72,551.56 | 1,417,246.76 | 2,425,505.03 | 6,932,806.84 | 19,564,778.74 |

| Number of Outstanding Trades | USD     | CNY    | EUR    | GBP   | JPY    | HKD    | Others  | Total   |
|------------------------------|---------|--------|--------|-------|--------|--------|---------|---------|
| Basis Swap                   | 3,121   | 0      | 181    | 9     | 2,238  | 6,106  | 6,420   | 18,074  |
| Floating vs. Fixed           | 17,591  | 91,636 | 17,185 | 412   | 3,722  | 82,031 | 147,720 | 360,296 |
| Overnight Index Swap         | 104,843 | 193    | 2,643  | 1,896 | 27,696 | 36     | 56,549  | 193,856 |
| Total                        | 125,555 | 91,829 | 20,009 | 2,317 | 33,656 | 88,172 | 210,689 | 572,225 |

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                   | 508,472.59   | 171,194.90   | 252,798.74   | 128,393.14   | 31,574.84     | 16,765.00     | 12,741.32  | 1,121,940.53  |
| Floating vs. Fixed           | 4,755,627.75 | 2,051,680.34 | 3,094,197.51 | 1,070,545.06 | 136,803.48    | 58,736.41     | 67,717.18  | 11,235,307.74 |
| Overnight Index Swap         | 3,461,984.01 | 954,234.01   | 1,436,785.03 | 917,655.94   | 150,987.45    | 121,372.18    | 164,511.84 | 7,207,530.47  |
| Total                        | 8,726,084.35 | 3,177,109.26 | 4,783,781.28 | 2,116,594.14 | 319,365.78    | 196,873.59    | 244,970.34 | 19,564,778.74 |

| 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                   | 4,041      | 2,740       | 5,803       | 3,187        | 1,099         | 602           | 603        | 18,074  |
| Floating vs. Fixed           | 81,463     | 58,583      | 137,663     | 64,895       | 8,503         | 4,321         | 4,869      | 360,296 |
| Overnight Index Swap         | 36,089     | 25,505      | 67,568      | 43,769       | 6,610         | 5,510         | 8,805      | 193,856 |
| Total                        | 121,592    | 86,828      | 211,034     | 111,851      | 16,212        | 10,432        | 14,277     | 572,225 |

Foreign Exchange Rate

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

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|     |          |                               |
|-----|----------|-------------------------------|
| AFN | 71.69    | Afghani                       |
| ALL | 92.31    | Lek                           |
| AMD | 387.37   | Armenian Dram                 |
| ANG | 1.7845   | Netherlands Antillean Guilder |
| AOA | 851.289  | Kwanza                        |
| ARS | 889.5    | Argentine Peso                |
| AUD | 1.5103   | Australian Dollar             |
| AWG | 1.78     | Aruban Florin                 |
| AZN | 1.695    | Azerbaijani Manat             |
| BAM | 1.8072   | Convertible Mark              |
| BBD | 1.997    | Barbados Dollar               |
| BDT | 116.65   | Taka                          |
| BGN | 1.8068   | Bulgarian Lev                 |
| BHD | 0.3769   | Bahraini Dinar                |
| BIF | 2852.07  | Burundi Franc                 |
| BMD | 1        | Bermudian Dollar              |
| BND | 1.3507   | Brunei Dollar                 |
| BOB | 6.85     | Boliviano                     |
| BRL | 5.1503   | Brazilian Real                |
| BSD | 1        | Bahamian Dollar               |
| BTN | 83.221   | Ngultrum                      |
| BWP | 13.4953  | Pula                          |
| BYR | 19560    | Belarussian Ruble             |
| BZD | 2        | Belize Dollar                 |
| CAD | 1.3693   | Canadian Dollar               |
| CDF | 2780     | Congolese Franc               |
| CHF | 0.9156   | Swiss Franc                   |
| CLF | 24948.04 | Unidades de fomento           |
| CLP | 907.4    | Chilean Peso                  |
| CNY | 7.2409   | Yuan Renminbi                 |
| COP | 3828.48  | Colombian Peso                |
| COU | 0.0968   | Unidad de Valor Real          |
| CRC | 510.47   | Costa Rican Colon             |
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| CZK | 22.816   | Czech Koruna                  |
| DJF | 177.55   | Djibouti Franc                |
| DKK | 6.8938   | Danish Krone                  |
| DOP | 58.39    | Dominican Peso                |
| DZD | 134.1913 | Algerian Dinar                |
| EGP | 46.74    | Egyptian Pound                |
| ERN | 15       | Nakfa                         |

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|     |          |                        |
|-----|----------|------------------------|
| ETB | 57.0116  | Ethiopian Birr         |
| EUR | 0.9238   | Euro                   |
| FJD | 2.2381   | Fiji Dollar            |
| FKP | 0.7862   | Falkland Islands Pound |
| GBP | 0.7862   | Pound Sterling         |
| GEL | 2.705    | Lari                   |
| GHS | 14.5     | Cedi                   |
| GIP | 0.7862   | Gibraltar Pound        |
| GMD | 68.15    | Dalasi                 |
| GNF | 8510     | Guinea Franc           |
| GTQ | 7.76     | Quetzal                |
| GYP | 208.19   | Guyana Dollar          |
| HKD | 7.8078   | Hong Kong Dollar       |
| HNL | 24.51    | Lempira                |
| HRK | 7.0385   | Croatian Kuna          |
| HTG | 132.7    | Gourde                 |
| HUF | 357.42   | Forint                 |
| IDR | 15990    | Rupiah                 |
| ILS | 3.6689   | New Israeli Sheqel     |
| INR | 83.22    | Indian Rupee           |
| IQD | 1309     | Iraqi Dinar            |
| IRR | 42000    | Iranian Rial           |
| ISK | 138.52   | Iceland Krona          |
| JMD | 155.44   | Jamaican Dollar        |
| JOD | 0.708    | Jordanian Dinar        |
| JPY | 156.77   | Yen                    |
| KES | 131.5    | Kenyan Shilling        |
| KGS | 88.021   | Som                    |
| KHR | 4068.927 | Riel                   |
| KMF | 454.01   | Comoro Franc           |
| KPW | 130      | North Korean Won       |
| KRW | 1364.73  | Won                    |
| KWD | 0.3068   | Kuwaiti Dinar          |
| KYD | 0.825    | Cayman Islands Dollar  |
| KZT | 441      | Tenge                  |
| LAK | 21278.7  | Kip                    |
| LBP | 89500    | Lebanese Pound         |
| LKR | 299.9    | Sri Lanka Rupee        |
| LRD | 192.5    | Liberian Dollar        |
| LSL | 18.26    | Loti                   |
| LTL | 2.8536   | Lithuanian Litas       |
| LVL | 0.5078   | Latvian Lats           |
| LYD | 4.8282   | Libyan Dinar           |

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|     |                                          |
|-----|------------------------------------------|
| MAD | 9.9186 Moroccan Dirham                   |
| MDL | 17.5571 Moldovan Leu                     |
| MGA | 4405 Malagasy Ariary                     |
| MKD | 56.5 Denar                               |
| MMK | 2093.7 Kyat                              |
| MNT | 3366 Tugrik                              |
| MOP | 8.042 Pataca                             |
| MRO | 356 Ouguiya                              |
| MUR | 46.01 Mauritius Rupee                    |
| MVR | 15.42 Rufiyaa                            |
| MWK | 1716 Kwacha                              |
| MXN | 16.66 Mexican Peso                       |
| MXV | 2.0402 Mexican Unidad de Inversion (UDI) |
| MYR | 4.69 Malaysian Ringgit                   |
| MZN | 63.25 Metical                            |
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| NGN | 1440 Naira                               |
| NIO | 36.62 Cordoba Oro                        |
| NOK | 10.7089 Norwegian Krone                  |
| NPR | 133.25 Nepalese Rupee                    |
| NZD | 1.6396 New Zealand Dollar                |
| OMR | 0.3848 Rial Omani                        |
| PAB | 1 Balboa                                 |
| PEN | 3.7265 Nuevo Sol                         |
| PGK | 3.83 Kina                                |
| PHP | 58.015 Philippine Peso                   |
| PKR | 278.47 Pakistan Rupee                    |
| PLN | 3.9434 Zloty                             |
| PYG | 7510 Guarani                             |
| QAR | 3.644 Qatari Rial                        |
| RON | 4.594 Leu                                |
| RSD | 108.09 Serbian Dinar                     |
| RUB | 90.1955 Russian Ruble                    |
| RWF | 1285.9 Rwanda Franc                      |
| SAR | 3.7504 Saudi Riyal                       |
| SBD | 8.1699 Solomon Islands Dollar            |
| SCR | 13.8059 Seychelles Rupee                 |
| SDG | 598.6502 Sudanese Pound                  |
| SEK | 10.7302 Swedish Krona                    |
| SGD | 1.3507 Singapore Dollar                  |
| SHP | 0.7861 Saint Helena Pound                |
| SLL | 22683 Leone                              |
| SOS | 568 Somali Shilling                      |

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|     |             |                            |
|-----|-------------|----------------------------|
| SRD | 32.044      | Surinam Dollar             |
| SSP | 1543.6498   | South Sudanese Pound       |
| STD | 21005       | Dobra                      |
| SVC | 8.7408      | El Salvador Colon          |
| SYP | 13000       | Syrian Pound               |
| SZL | 18.266      | Lilangeni                  |
| THB | 36.44       | Baht                       |
| TJS | 10.82       | Somoni                     |
| TMT | 3.4948      | New Manat                  |
| TND | 3.1201      | Tunisian Dinar             |
| TOP | 2.2941      | Pa'anga                    |
| TRY | 32.1861     | Turkish Lira               |
| TTD | 6.746       | Trinidad and Tobago Dollar |
| TWD | 32.253      | New Taiwan Dollar          |
| TZS | 2590        | Tanzanian Shilling         |
| UAH | 39.831      | Hryvnia                    |
| UGX | 3816.17     | Uganda Shilling            |
| USD | 1           | US Dollar                  |
| UYU | 38.37       | Peso Uruguayo              |
| UZS | 12710       | Uzbekistan Sum             |
| VEF | 248209.9219 | Bolivar Fuerte             |
| VND | 25464       | Dong                       |
| VUV | 118         | Vatu                       |
| WST | 2.6504      | Tala                       |
| XAF | 606.02      | CFA Franc BEAC             |
| XCD | 2.7         | East Caribbean Dollar      |
| XOF | 601         | CFA Franc BCEAO            |
| XPF | 109.94      | CFP Franc                  |
| YER | 249.85      | Yemeni Rial                |
| ZAR | 18.2569     | Rand                       |
| ZMK | 5185        | Zambian Kwacha             |
| ZWL | 13.0112     | Zimbabwe Dollar            |

## Foreign Exchange Turnover

Turnover for the period: 20 May 2024 to 24 May 2024

### By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total      |
|----------------------------|-------------------|-----------------------|------------|
| Non-deliverable Forward    | 82,426.68         | 153,655.03            | 236,081.71 |
| Total                      | 82,426.68         | 153,655.03            | 236,081.71 |

| Number of New Trade     | Intended to Clear | Not Intended to Clear | Total  |
|-------------------------|-------------------|-----------------------|--------|
| Non-deliverable Forward | 14,802            | 24,707                | 39,509 |
| Total                   | 14,802            | 24,707                | 39,509 |

### 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    | 29,472.08 | 6,474.36 | 28,118.60 | 59,311.20 | 2,793.17 | 6,308.55 | 96,281.75 | 7,322.00 | 236,081.71 |
| Total                      | 29,472.08 | 6,474.36 | 28,118.60 | 59,311.20 | 2,793.17 | 6,308.55 | 96,281.75 | 7,322.00 | 236,081.71 |

| Number of New Trade     | USD/CNY | USD/IDR | USD/INR | USD/KRW | USD/MYR | USD/PHP | USD/TWD | Others | Total  |
|-------------------------|---------|---------|---------|---------|---------|---------|---------|--------|--------|
| Non-deliverable Forward | 1,329   | 2,499   | 7,497   | 11,297  | 648     | 2,599   | 13,245  | 396    | 39,509 |
| Total                   | 1,329   | 2,499   | 7,497   | 11,297  | 648     | 2,599   | 13,245  | 396    | 39,509 |

### 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    | 197,828.61   | 16,053.83    | 11,569.08    | 3,624.89      | 6,612.66    | 372.65      | 20.00     | 236,081.71 |
| Total                      | 197,828.61   | 16,053.83    | 11,569.08    | 3,624.89      | 6,612.66    | 372.65      | 20.00     | 236,081.71 |

| 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 | 37,831       | 845          | 380          | 139           | 291         | 19          | 5         | 39,509 |
| Total                   | 37,831       | 845          | 380          | 139           | 291         | 19          | 5         | 39,509 |

# Interest Rate Turnover

Turnover for the period: 20 May 2024 to 24 May 2024

## By Product and Intention to Clear

| New Trade Turnover (US\$mn) | Intended to Clear | Not Intended to Clear | Total        |
|-----------------------------|-------------------|-----------------------|--------------|
| Basis Swap                  | 73,553.09         | 208,384.15            | 281,937.25   |
| Floating vs. Fixed          | 410,913.14        | 373,602.53            | 784,515.66   |
| Overnight Index Swap        | 535,922.33        | 284,289.26            | 820,211.59   |
| Total                       | 1,020,388.56      | 866,275.93            | 1,886,664.50 |

| Number of New Trade  | Intended to Clear | Not Intended to Clear | Total  |
|----------------------|-------------------|-----------------------|--------|
| Basis Swap           | 1,273             | 864                   | 2,137  |
| Floating vs. Fixed   | 10,803            | 5,302                 | 16,105 |
| Overnight Index Swap | 6,561             | 2,109                 | 8,670  |
| Total                | 18,637            | 8,275                 | 26,912 |

## By Product and Currency

| New Trade Turnover (US\$mn) | USD        | CNY        | EUR       | GBP      | JPY        | HKD        | Others     | Total        |
|-----------------------------|------------|------------|-----------|----------|------------|------------|------------|--------------|
| Basis Swap                  | 8,035.44   | 0.00       | 17,777.89 | 0.00     | 57,134.31  | 3,249.35   | 195,740.26 | 281,937.25   |
| Floating vs. Fixed          | 39,364.27  | 206,720.28 | 10,821.08 | 1,943.96 | 16,964.07  | 145,871.42 | 362,830.58 | 784,515.66   |
| Overnight Index Swap        | 407,422.62 | 0.00       | 18,425.35 | 2,624.14 | 163,769.94 | 5.30       | 227,964.23 | 820,211.59   |
| Total                       | 454,822.33 | 206,720.28 | 47,024.32 | 4,568.10 | 237,868.33 | 149,126.07 | 786,535.07 | 1,886,664.50 |

| Number of New Trade  | USD   | CNY   | EUR | GBP | JPY   | HKD   | Others | Total  |
|----------------------|-------|-------|-----|-----|-------|-------|--------|--------|
| Basis Swap           | 110   | 0     | 178 | 0   | 1,075 | 150   | 625    | 2,137  |
| Floating vs. Fixed   | 184   | 3,890 | 538 | 31  | 311   | 3,369 | 7,782  | 16,105 |
| Overnight Index Swap | 3,339 | 0     | 53  | 48  | 2,368 | 1     | 2,862  | 8,670  |
| Total                | 3,633 | 3,890 | 769 | 79  | 3,754 | 3,520 | 11,269 | 26,912 |

## 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                  | 160,945.46 | 46,083.96   | 43,351.85   | 21,491.60    | 4,797.59      | 3,550.16      | 1,716.63   | 281,937.25   |
| Floating vs. Fixed          | 318,280.34 | 165,517.09  | 186,591.63  | 96,862.45    | 13,999.20     | 1,487.32      | 1,777.64   | 784,515.66   |
| Overnight Index Swap        | 492,542.44 | 125,682.97  | 89,932.54   | 74,022.76    | 18,637.14     | 5,273.94      | 14,119.79  | 820,211.59   |
| Total                       | 971,768.23 | 337,284.03  | 319,876.02  | 192,376.81   | 37,433.93     | 10,311.42     | 17,614.06  | 1,886,664.50 |

| 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           | 300        | 264         | 631         | 465          | 223           | 83            | 173        | 2,137  |
| Floating vs. Fixed   | 2,445      | 2,429       | 4,833       | 4,876        | 925           | 131           | 467        | 16,105 |
| Overnight Index Swap | 1,423      | 1,021       | 1,853       | 2,725        | 790           | 192           | 667        | 8,670  |
| Total                | 4,168      | 3,713       | 7,316       | 8,065        | 1,938         | 406           | 1,307      | 26,912 |