

## Foreign Exchange Position

Positions as at: 31 May 2024

### By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total               |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward      | 361,895.07        | 1,130,863.97          | 1,492,759.04        |
| <b>Total</b>                 | <b>361,895.07</b> | <b>1,130,863.97</b>   | <b>1,492,759.04</b> |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total          |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward      | 50,936            | 155,258               | 206,194        |
| <b>Total</b>                 | <b>50,936</b>     | <b>155,258</b>        | <b>206,194</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      | 193,713.46        | 40,379.09        | 197,242.76        | 389,407.80        | 19,334.30        | 20,904.94        | 584,712.69        | 47,064.00        | 1,492,759.04        |
| <b>Total</b>                 | <b>193,713.46</b> | <b>40,379.09</b> | <b>197,242.76</b> | <b>389,407.80</b> | <b>19,334.30</b> | <b>20,904.94</b> | <b>584,712.69</b> | <b>47,064.00</b> | <b>1,492,759.04</b> |

| Number of Outstanding Trades | USD/CNY      | USD/IDR       | USD/INR       | USD/KRW       | USD/MYR      | USD/PHP      | USD/TWD       | Others       | Total          |
|------------------------------|--------------|---------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward      | 8,887        | 14,436        | 36,499        | 57,603        | 4,312        | 9,571        | 71,172        | 3,714        | 206,194        |
| <b>Total</b>                 | <b>8,887</b> | <b>14,436</b> | <b>36,499</b> | <b>57,603</b> | <b>4,312</b> | <b>9,571</b> | <b>71,172</b> | <b>3,714</b> | <b>206,194</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      | 1,112,766.64        | 179,111.94        | 99,832.07        | 65,932.29        | 23,823.81        | 10,756.18        | 536.12        | 1,492,759.04        |
| <b>Total</b>                 | <b>1,112,766.64</b> | <b>179,111.94</b> | <b>99,832.07</b> | <b>65,932.29</b> | <b>23,823.81</b> | <b>10,756.18</b> | <b>536.12</b> | <b>1,492,759.04</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      | 184,798        | 9,428        | 5,550        | 3,377         | 2,099        | 883         | 59        | 206,194        |
| <b>Total</b>                 | <b>184,798</b> | <b>9,428</b> | <b>5,550</b> | <b>3,377</b>  | <b>2,099</b> | <b>883</b>  | <b>59</b> | <b>206,194</b> |

### Foreign Exchange Rate

| Currency Code | Exchange Rate | Description                   |
|---------------|---------------|-------------------------------|
| AED           | 3.6729        | UAE Dirham                    |
| AFN           | 71.65         | Afghani                       |
| ALL           | 93.09         | Lek                           |
| AMD           | 386.5         | Armenian Dram                 |
| ANG           | 1.7845        | Netherlands Antillean Guilder |
| AOA           | 852.715       | Kwanza                        |
| ARS           | 893.5         | Argentine Peso                |
| AUD           | 1.5124        | Australian Dollar             |
| AWG           | 1.78          | Aruban Florin                 |
| AZN           | 1.695         | Azerbaijani Manat             |
| BAM           | 1.8104        | Convertible Mark              |
| BBD           | 1.997         | Barbados Dollar               |
| BDT           | 116.85        | Taka                          |
| BGN           | 1.8069        | Bulgarian Lev                 |
| BHD           | 0.3769        | Bahraini Dinar                |
| BIF           | 2853.37       | Burundi Franc                 |
| BMD           | 1             | Bermudian Dollar              |

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Positions as at:

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|     |          |                        |
|-----|----------|------------------------|
| BND | 1.3519   | Brunei Dollar          |
| BOB | 6.85     | Boliviano              |
| BRL | 5.2018   | Brazilian Real         |
| BSD | 1        | Bahamian Dollar        |
| BTN | 83.221   | Ngultrum               |
| BWP | 13.5318  | Pula                   |
| BYR | 19560    | Belarussian Ruble      |
| BZD | 2        | Belize Dollar          |
| CAD | 1.3714   | Canadian Dollar        |
| CDF | 2790     | Congolese Franc        |
| CHF | 0.9133   | Swiss Franc            |
| CLF | 24948.04 | Unidades de fomento    |
| CLP | 911.4    | Chilean Peso           |
| CNY | 7.2489   | Yuan Renminbi          |
| COP | 3867     | Colombian Peso         |
| COU | 0.0963   | Unidad de Valor Real   |
| CRC | 519.85   | Costa Rican Colon      |
| CUC | 1        | Peso Convertible       |
| CUP | 24       | Cuban Peso             |
| CVE | 102.07   | Cape Verde Escudo      |
| CZK | 22.884   | Czech Koruna           |
| DJF | 177.55   | Djibouti Franc         |
| DKK | 6.9059   | Danish Krone           |
| DOP | 58.82    | Dominican Peso         |
| DZD | 134.3181 | Algerian Dinar         |
| EGP | 47.25    | Egyptian Pound         |
| ERN | 15       | Nakfa                  |
| ETB | 57.0384  | Ethiopian Birr         |
| EUR | 0.9256   | Euro                   |
| FJD | 2.2477   | Fiji Dollar            |
| FKP | 0.7833   | Falkland Islands Pound |
| GBP | 0.7872   | Pound Sterling         |
| GEL | 2.765    | Lari                   |
| GHS | 14.69    | Cedi                   |
| GIP | 0.7833   | Gibraltar Pound        |
| GMD | 68.35    | Dalasi                 |
| GNF | 8511     | Guinea Franc           |
| GTQ | 7.76     | Quetzal                |
| GYD | 208.19   | Guyana Dollar          |
| HKD | 7.8135   | Hong Kong Dollar       |
| HNL | 24.64    | Lempira                |
| HRK | 7.0385   | Croatian Kuna          |
| HTG | 132.45   | Gourde                 |
| HUF | 359.23   | Forint                 |
| IDR | 16155    | Rupiah                 |
| ILS | 3.6933   | New Israeli Sheqel     |
| INR | 83.34    | Indian Rupee           |

## Foreign Exchange Position

Positions as at:

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|     |         |                                   |
|-----|---------|-----------------------------------|
| IQD | 1309    | Iraqi Dinar                       |
| IRR | 42000   | Iranian Rial                      |
| ISK | 138.05  | Iceland Krona                     |
| JMD | 155.18  | Jamaican Dollar                   |
| JOD | 0.708   | Jordanian Dinar                   |
| JPY | 157.6   | Yen                               |
| KES | 131     | Kenyan Shilling                   |
| KGS | 87.7    | Som                               |
| KHR | 4075.92 | Riel                              |
| KMF | 453.38  | Comoro Franc                      |
| KPW | 130     | North Korean Won                  |
| KRW | 1370.08 | Won                               |
| KWD | 0.3069  | Kuwaiti Dinar                     |
| KYD | 0.825   | Cayman Islands Dollar             |
| KZT | 443.65  | Tenge                             |
| LAK | 21353.6 | Kip                               |
| LBP | 89500   | Lebanese Pound                    |
| LKR | 301.4   | Sri Lanka Rupee                   |
| LRD | 193     | Liberian Dollar                   |
| LSL | 18.44   | Loti                              |
| LTL | 2.8536  | Lithuanian Litas                  |
| LVL | 0.5078  | Latvian Lats                      |
| LYD | 4.8312  | Libyan Dinar                      |
| MAD | 9.9502  | Moroccan Dirham                   |
| MDL | 17.5945 | Moldovan Leu                      |
| MGA | 4425.5  | Malagasy Ariary                   |
| MKD | 56.68   | Denar                             |
| MMK | 2093.7  | Kyat                              |
| MNT | 3365    | Tugrik                            |
| MOP | 8.048   | Pataca                            |
| MRO | 356     | Ouguiya                           |
| MUR | 45.91   | Mauritius Rupee                   |
| MVR | 15.42   | Rufiyaa                           |
| MWK | 1716.73 | Kwacha                            |
| MXN | 16.948  | Mexican Peso                      |
| MXV | 2.0806  | Mexican Unidad de Inversion (UDI) |
| MYR | 4.702   | Malaysian Ringgit                 |
| MZN | 63.2    | Metical                           |
| NAD | 18.441  | Namibia Dollar                    |
| NGN | 1320    | Naira                             |
| NIO | 36.62   | Cordoba Oro                       |
| NOK | 10.592  | Norwegian Krone                   |
| NPR | 133.35  | Nepalese Rupee                    |
| NZD | 1.6351  | New Zealand Dollar                |
| OMR | 0.3849  | Rial Omani                        |
| PAB | 1       | Balboa                            |
| PEN | 3.7445  | Nuevo Sol                         |

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|     |             |                            |
|-----|-------------|----------------------------|
| PGK | 3.7051      | Kina                       |
| PHP | 58.46       | Philippine Peso            |
| PKR | 278.32      | Pakistan Rupee             |
| PLN | 3.9593      | Zloty                      |
| PYG | 7535        | Guarani                    |
| QAR | 3.6442      | Qatari Rial                |
| RON | 4.6055      | Leu                        |
| RSD | 108.31      | Serbian Dinar              |
| RUB | 89.5705     | Russian Ruble              |
| RWF | 1288.2      | Rwanda Franc               |
| SAR | 3.7505      | Saudi Riyal                |
| SBD | 8.0645      | Solomon Islands Dollar     |
| SCR | 13.5938     | Seychelles Rupee           |
| SDG | 598.8502    | Sudanese Pound             |
| SEK | 10.6695     | Swedish Krona              |
| SGD | 1.3515      | Singapore Dollar           |
| SHP | 0.7837      | Saint Helena Pound         |
| SLL | 22683       | Leone                      |
| SOS | 568         | Somali Shilling            |
| SRD | 32.072      | Surinam Dollar             |
| SSP | 1529.2975   | South Sudanese Pound       |
| STD | 21005       | Dobra                      |
| SVC | 8.7411      | El Salvador Colon          |
| SYR | 13000       | Syrian Pound               |
| SZL | 18.386      | Lilangeni                  |
| THB | 36.81       | Baht                       |
| TJS | 10.72       | Somoni                     |
| TMT | 3.4948      | New Manat                  |
| TND | 3.1175      | Tunisian Dinar             |
| TOP | 2.2655      | Pa'anga                    |
| TRY | 32.1825     | Turkish Lira               |
| TTD | 6.7473      | Trinidad and Tobago Dollar |
| TWD | 32.371      | New Taiwan Dollar          |
| TZS | 2595        | Tanzanian Shilling         |
| UAH | 40.45       | Hryvnia                    |
| UGX | 3806.19     | Uganda Shilling            |
| USD | 1           | US Dollar                  |
| UYU | 38.37       | Peso Uruguayo              |
| UZS | 12635.4     | Uzbekistan Sum             |
| VEF | 248209.9219 | Bolivar Fuerte             |
| VND | 25450       | Dong                       |
| VUV | 117.72      | Vatu                       |
| WST | 2.6525      | Tala                       |
| XAF | 607.14      | CFA Franc BEAC             |
| XCD | 2.7         | East Caribbean Dollar      |
| XOF | 603.56      | CFA Franc BCEAO            |
| XPF | 110.15      | CFP Franc                  |

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Positions as at:

31 May 2024

|     |         |                 |
|-----|---------|-----------------|
| YER | 249.72  | Yemeni Rial     |
| ZAR | 18.386  | Rand            |
| ZMK | 5185    | Zambian Kwacha  |
| ZWL | 12.6384 | Zimbabwe Dollar |

## Interest Rate Position

Positions as at: 31 May 2024

### By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear    | Not Intended to Clear | Total                |
|------------------------------|----------------------|-----------------------|----------------------|
| Basis Swap                   | 791,558.04           | 350,230.12            | 1,141,788.16         |
| Floating vs. Fixed           | 8,300,487.12         | 2,906,072.60          | 11,206,559.72        |
| Overnight Index Swap         | 5,687,809.11         | 1,629,694.01          | 7,317,503.12         |
| <b>Total</b>                 | <b>14,779,854.27</b> | <b>4,885,996.72</b>   | <b>19,665,850.99</b> |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total          |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap                   | 14,345            | 3,707                 | 18,052         |
| Floating vs. Fixed           | 254,415           | 101,496               | 355,910        |
| Overnight Index Swap         | 163,386           | 31,126                | 194,512        |
| <b>Total</b>                 | <b>432,145</b>    | <b>136,329</b>        | <b>568,473</b> |

### By Product and Currency

| Outstanding Notional (US\$m) | USD                 | CNY                 | EUR               | GBP              | JPY                 | HKD                 | Others              | Total                |
|------------------------------|---------------------|---------------------|-------------------|------------------|---------------------|---------------------|---------------------|----------------------|
| Basis Swap                   | 151,243.66          | 0.00                | 26,032.69         | 148.04           | 107,592.63          | 169,632.54          | 687,138.59          | 1,141,788.16         |
| Floating vs. Fixed           | 648,587.36          | 3,364,380.30        | 383,748.43        | 14,987.70        | 102,697.38          | 2,269,921.54        | 4,422,237.01        | 11,206,559.72        |
| Overnight Index Swap         | 4,008,918.55        | 6,030.52            | 245,972.79        | 56,487.07        | 1,087,651.52        | 677.19              | 1,911,765.50        | 7,317,503.12         |
| <b>Total</b>                 | <b>4,808,749.57</b> | <b>3,370,410.82</b> | <b>655,753.91</b> | <b>71,622.81</b> | <b>1,297,941.53</b> | <b>2,440,231.27</b> | <b>7,021,141.09</b> | <b>19,665,850.99</b> |

| Number of Outstanding Trades | USD            | CNY           | EUR           | GBP          | JPY           | HKD           | Others         | Total          |
|------------------------------|----------------|---------------|---------------|--------------|---------------|---------------|----------------|----------------|
| Basis Swap                   | 3,110          | 0             | 180           | 9            | 2,224         | 6,068         | 6,462          | 18,052         |
| Floating vs. Fixed           | 17,579         | 92,875        | 17,345        | 401          | 3,733         | 82,511        | 141,467        | 355,910        |
| Overnight Index Swap         | 105,560        | 193           | 2,663         | 1,902        | 26,784        | 36            | 57,374         | 194,512        |
| <b>Total</b>                 | <b>126,249</b> | <b>93,068</b> | <b>20,188</b> | <b>2,312</b> | <b>32,740</b> | <b>88,615</b> | <b>205,302</b> | <b>568,473</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                   | 526,484.47          | 175,188.13          | 251,334.73          | 128,116.29          | 31,250.99         | 16,690.23         | 12,723.32         | 1,141,788.16         |
| Floating vs. Fixed           | 4,740,486.49        | 2,026,156.63        | 3,095,935.84        | 1,080,592.54        | 136,723.81        | 58,765.41         | 67,899.00         | 11,206,559.72        |
| Overnight Index Swap         | 3,589,660.44        | 929,216.47          | 1,428,726.37        | 927,664.19          | 152,667.57        | 120,955.55        | 168,612.53        | 7,317,503.12         |
| <b>Total</b>                 | <b>8,856,631.41</b> | <b>3,130,561.22</b> | <b>4,775,996.95</b> | <b>2,136,373.02</b> | <b>320,642.36</b> | <b>196,411.18</b> | <b>249,234.85</b> | <b>19,665,850.99</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                   | 4,026          | 2,774         | 5,763          | 3,195          | 1,092         | 599           | 604           | 18,052         |
| Floating vs. Fixed           | 81,971         | 57,527        | 133,791        | 64,863         | 8,557         | 4,309         | 4,894         | 355,910        |
| Overnight Index Swap         | 36,403         | 25,234        | 67,987         | 43,967         | 6,622         | 5,459         | 8,840         | 194,512        |
| <b>Total</b>                 | <b>122,400</b> | <b>85,534</b> | <b>207,541</b> | <b>112,025</b> | <b>16,271</b> | <b>10,366</b> | <b>14,338</b> | <b>568,473</b> |

### Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED           | 3.6729        | UAE Dirham  |

## Interest Rate Position

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|     |          |                               |
|-----|----------|-------------------------------|
| AFN | 71.65    | Afghani                       |
| ALL | 93.09    | Lek                           |
| AMD | 386.5    | Armenian Dram                 |
| ANG | 1.7845   | Netherlands Antillean Guilder |
| AOA | 852.715  | Kwanza                        |
| ARS | 893.5    | Argentine Peso                |
| AUD | 1.5124   | Australian Dollar             |
| AWG | 1.78     | Aruban Florin                 |
| AZN | 1.695    | Azerbaijani Manat             |
| BAM | 1.8104   | Convertible Mark              |
| BBD | 1.997    | Barbados Dollar               |
| BDT | 116.85   | Taka                          |
| BGN | 1.8069   | Bulgarian Lev                 |
| BHD | 0.3769   | Bahraini Dinar                |
| BIF | 2853.37  | Burundi Franc                 |
| BMD | 1        | Bermudian Dollar              |
| BND | 1.3519   | Brunei Dollar                 |
| BOB | 6.85     | Boliviano                     |
| BRL | 5.2018   | Brazilian Real                |
| BSD | 1        | Bahamian Dollar               |
| BTN | 83.221   | Ngultrum                      |
| BWP | 13.5318  | Pula                          |
| BYR | 19560    | Belarussian Ruble             |
| BZD | 2        | Belize Dollar                 |
| CAD | 1.3714   | Canadian Dollar               |
| CDF | 2790     | Congolese Franc               |
| CHF | 0.9133   | Swiss Franc                   |
| CLF | 24948.04 | Unidades de fomento           |
| CLP | 911.4    | Chilean Peso                  |
| CNY | 7.2489   | Yuan Renminbi                 |
| COP | 3867     | Colombian Peso                |
| COU | 0.0963   | Unidad de Valor Real          |
| CRC | 519.85   | Costa Rican Colon             |
| CUC | 1        | Peso Convertible              |
| CUP | 24       | Cuban Peso                    |
| CVE | 102.07   | Cape Verde Escudo             |
| CZK | 22.884   | Czech Koruna                  |
| DJF | 177.55   | Djibouti Franc                |
| DKK | 6.9059   | Danish Krone                  |
| DOP | 58.82    | Dominican Peso                |
| DZD | 134.3181 | Algerian Dinar                |
| EGP | 47.25    | Egyptian Pound                |
| ERN | 15       | Nakfa                         |

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|     |         |                        |
|-----|---------|------------------------|
| ETB | 57.0384 | Ethiopian Birr         |
| EUR | 0.9256  | Euro                   |
| FJD | 2.2477  | Fiji Dollar            |
| FKP | 0.7833  | Falkland Islands Pound |
| GBP | 0.7872  | Pound Sterling         |
| GEL | 2.765   | Lari                   |
| GHS | 14.69   | Cedi                   |
| GIP | 0.7833  | Gibraltar Pound        |
| GMD | 68.35   | Dalasi                 |
| GNF | 8511    | Guinea Franc           |
| GTQ | 7.76    | Quetzal                |
| GYP | 208.19  | Guyana Dollar          |
| HKD | 7.8135  | Hong Kong Dollar       |
| HNL | 24.64   | Lempira                |
| HRK | 7.0385  | Croatian Kuna          |
| HTG | 132.45  | Gourde                 |
| HUF | 359.23  | Forint                 |
| IDR | 16155   | Rupiah                 |
| ILS | 3.6933  | New Israeli Sheqel     |
| INR | 83.34   | Indian Rupee           |
| IQD | 1309    | Iraqi Dinar            |
| IRR | 42000   | Iranian Rial           |
| ISK | 138.05  | Iceland Krona          |
| JMD | 155.18  | Jamaican Dollar        |
| JOD | 0.708   | Jordanian Dinar        |
| JPY | 157.6   | Yen                    |
| KES | 131     | Kenyan Shilling        |
| KGS | 87.7    | Som                    |
| KHR | 4075.92 | Riel                   |
| KMF | 453.38  | Comoro Franc           |
| KPW | 130     | North Korean Won       |
| KRW | 1370.08 | Won                    |
| KWD | 0.3069  | Kuwaiti Dinar          |
| KYD | 0.825   | Cayman Islands Dollar  |
| KZT | 443.65  | Tenge                  |
| LAK | 21353.6 | Kip                    |
| LBP | 89500   | Lebanese Pound         |
| LKR | 301.4   | Sri Lanka Rupee        |
| LRD | 193     | Liberian Dollar        |
| LSL | 18.44   | Loti                   |
| LTL | 2.8536  | Lithuanian Litas       |
| LVL | 0.5078  | Latvian Lats           |
| LYD | 4.8312  | Libyan Dinar           |

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|     |  |
|-----|--|
| MAD | 9.9502 Moroccan Dirham                   |
| MDL | 17.5945 Moldovan Leu                     |
| MGA | 4425.5 Malagasy Ariary                   |
| MKD | 56.68 Denar                              |
| MMK | 2093.7 Kyat                              |
| MNT | 3365 Tugrik                              |
| MOP | 8.048 Pataca                             |
| MRO | 356 Ouguiya                              |
| MUR | 45.91 Mauritius Rupee                    |
| MVR | 15.42 Rufiyaa                            |
| MWK | 1716.73 Kwacha                           |
| MXN | 16.948 Mexican Peso                      |
| MXV | 2.0806 Mexican Unidad de Inversion (UDI) |
| MYR | 4.702 Malaysian Ringgit                  |
| MZN | 63.2 Metical                             |
| NAD | 18.441 Namibia Dollar                    |
| NGN | 1320 Naira                               |
| NIO | 36.62 Cordoba Oro                        |
| NOK | 10.592 Norwegian Krone                   |
| NPR | 133.35 Nepalese Rupee                    |
| NZD | 1.6351 New Zealand Dollar                |
| OMR | 0.3849 Rial Omani                        |
| PAB | 1 Balboa                                 |
| PEN | 3.7445 Nuevo Sol                         |
| PGK | 3.7051 Kina                              |
| PHP | 58.46 Philippine Peso                    |
| PKR | 278.32 Pakistan Rupee                    |
| PLN | 3.9593 Zloty                             |
| PYG | 7535 Guarani                             |
| QAR | 3.6442 Qatari Rial                       |
| RON | 4.6055 Leu                               |
| RSD | 108.31 Serbian Dinar                     |
| RUB | 89.5705 Russian Ruble                    |
| RWF | 1288.2 Rwanda Franc                      |
| SAR | 3.7505 Saudi Riyal                       |
| SBD | 8.0645 Solomon Islands Dollar            |
| SCR | 13.5938 Seychelles Rupee                 |
| SDG | 598.8502 Sudanese Pound                  |
| SEK | 10.6695 Swedish Krona                    |
| SGD | 1.3515 Singapore Dollar                  |
| SHP | 0.7837 Saint Helena Pound                |
| SLL | 22683 Leone                              |
| SOS | 568 Somali Shilling                      |

## Interest Rate Position

Positions as at:

31 May 2024

|     |                                   |
|-----|-----------------------------------|
| SRD | 32.072 Surinam Dollar             |
| SSP | 1529.2975 South Sudanese Pound    |
| STD | 21005 Dobra                       |
| SVC | 8.7411 El Salvador Colon          |
| SYP | 13000 Syrian Pound                |
| SZL | 18.386 Lilangeni                  |
| THB | 36.81 Baht                        |
| TJS | 10.72 Somoni                      |
| TMT | 3.4948 New Manat                  |
| TND | 3.1175 Tunisian Dinar             |
| TOP | 2.2655 Pa'anga                    |
| TRY | 32.1825 Turkish Lira              |
| TTD | 6.7473 Trinidad and Tobago Dollar |
| TWD | 32.371 New Taiwan Dollar          |
| TZS | 2595 Tanzanian Shilling           |
| UAH | 40.45 Hryvnia                     |
| UGX | 3806.19 Uganda Shilling           |
| USD | 1 US Dollar                       |
| UYU | 38.37 Peso Uruguayo               |
| UZS | 12635.4 Uzbekistan Sum            |
| VEF | 248209.9219 Bolivar Fuerte        |
| VND | 25450 Dong                        |
| VUV | 117.72 Vatu                       |
| WST | 2.6525 Tala                       |
| XAF | 607.14 CFA Franc BEAC             |
| XCD | 2.7 East Caribbean Dollar         |
| XOF | 603.56 CFA Franc BCEAO            |
| XPF | 110.15 CFP Franc                  |
| YER | 249.72 Yemeni Rial                |
| ZAR | 18.386 Rand                       |
| ZMK | 5185 Zambian Kwacha               |
| ZWL | 12.6384 Zimbabwe Dollar           |

## Foreign Exchange Turnover

Turnover for the period:

27 May 2024 to

31 May 2024

### By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total             |
|----------------------------|-------------------|-----------------------|-------------------|
| Non-deliverable Forward    | 113,935.30        | 225,277.54            | 339,212.84        |
| <b>Total</b>               | <b>113,935.30</b> | <b>225,277.54</b>     | <b>339,212.84</b> |

| Number of New Trade     | Intended to Clear | Not Intended to Clear | Total         |
|-------------------------|-------------------|-----------------------|---------------|
| Non-deliverable Forward | 22,024            | 33,002                | 55,026        |
| <b>Total</b>            | <b>22,024</b>     | <b>33,002</b>         | <b>55,026</b> |

### 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    | 28,782.97        | 12,664.14        | 53,915.86        | 92,004.42        | 4,440.11        | 6,019.70        | 129,581.86        | 11,803.78        | 339,212.84        |
| <b>Total</b>               | <b>28,782.97</b> | <b>12,664.14</b> | <b>53,915.86</b> | <b>92,004.42</b> | <b>4,440.11</b> | <b>6,019.70</b> | <b>129,581.86</b> | <b>11,803.78</b> | <b>339,212.84</b> |

| Number of New Trade     | USD/CNY      | USD/IDR      | USD/INR       | USD/KRW       | USD/MYR    | USD/PHP      | USD/TWD       | Others     | Total         |
|-------------------------|--------------|--------------|---------------|---------------|------------|--------------|---------------|------------|---------------|
| Non-deliverable Forward | 1,422        | 3,232        | 12,318        | 15,554        | 885        | 2,316        | 18,862        | 439        | 55,026        |
| <b>Total</b>            | <b>1,422</b> | <b>3,232</b> | <b>12,318</b> | <b>15,554</b> | <b>885</b> | <b>2,316</b> | <b>18,862</b> | <b>439</b> | <b>55,026</b> |

### 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    | 282,868.98        | 30,060.21        | 15,406.39        | 5,274.49        | 5,400.67        | 202.10        | 0.00        | 339,212.84        |
| <b>Total</b>               | <b>282,868.98</b> | <b>30,060.21</b> | <b>15,406.39</b> | <b>5,274.49</b> | <b>5,400.67</b> | <b>202.10</b> | <b>0.00</b> | <b>339,212.84</b> |

| 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 | 52,338        | 1,569        | 585          | 244           | 279         | 12          | 0         | 55,026        |
| <b>Total</b>            | <b>52,338</b> | <b>1,569</b> | <b>585</b>   | <b>244</b>    | <b>279</b>  | <b>12</b>   | <b>0</b>  | <b>55,026</b> |

## Interest Rate Turnover

Turnover for the period:

27 May 2024 to

31 May 2024

### By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total               |
|----------------------------|-------------------|-----------------------|---------------------|
| Basis Swap                 | 12,538.81         | 222,649.12            | 235,187.92          |
| Floating vs. Fixed         | 393,612.93        | 382,957.89            | 776,570.82          |
| Overnight Index Swap       | 580,339.11        | 299,238.03            | 879,577.14          |
| <b>Total</b>               | <b>986,490.85</b> | <b>904,845.04</b>     | <b>1,891,335.89</b> |

| Number of New Trade  | Intended to Clear | Not Intended to Clear | Total         |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap           | 99                | 863                   | 962           |
| Floating vs. Fixed   | 8,888             | 4,807                 | 13,695        |
| Overnight Index Swap | 5,661             | 2,329                 | 7,990         |
| <b>Total</b>         | <b>14,648</b>     | <b>7,999</b>          | <b>22,646</b> |

### By Product and Currency

| New Trade Turnover (US\$m) | USD               | CNY               | EUR              | GBP             | JPY              | HKD               | Others              | Total               |
|----------------------------|-------------------|-------------------|------------------|-----------------|------------------|-------------------|---------------------|---------------------|
| Basis Swap                 | 9,040.60          | 0.00              | 18,568.87        | 0.00            | 19.04            | 1,759.20          | 205,800.21          | 235,187.92          |
| Floating vs. Fixed         | 31,076.92         | 217,914.89        | 11,805.42        | 1,697.45        | 7,262.65         | 100,458.31        | 406,355.18          | 776,570.82          |
| Overnight Index Swap       | 372,792.58        | 0.00              | 9,740.54         | 1,015.29        | 88,442.99        | 0.00              | 407,585.74          | 879,577.14          |
| <b>Total</b>               | <b>412,910.10</b> | <b>217,914.89</b> | <b>40,114.83</b> | <b>2,712.74</b> | <b>95,724.67</b> | <b>102,217.52</b> | <b>1,019,741.14</b> | <b>1,891,335.89</b> |

| Number of New Trade  | USD          | CNY          | EUR        | GBP       | JPY          | HKD          | Others        | Total         |
|----------------------|--------------|--------------|------------|-----------|--------------|--------------|---------------|---------------|
| Basis Swap           | 113          | 0            | 191        | 0         | 1            | 69           | 589           | 962           |
| Floating vs. Fixed   | 210          | 3,565        | 489        | 20        | 78           | 2,497        | 6,837         | 13,695        |
| Overnight Index Swap | 3,880        | 0            | 45         | 29        | 1,285        | 0            | 2,751         | 7,990         |
| <b>Total</b>         | <b>4,203</b> | <b>3,565</b> | <b>725</b> | <b>49</b> | <b>1,364</b> | <b>2,565</b> | <b>10,177</b> | <b>22,646</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                 | 157,185.46          | 36,817.13         | 21,842.90         | 12,319.53         | 2,382.34         | 3,078.48        | 1,562.09         | 235,187.92          |
| Floating vs. Fixed         | 342,666.84          | 129,538.25        | 192,304.29        | 95,001.22         | 13,484.44        | 1,373.46        | 2,202.33         | 776,570.82          |
| Overnight Index Swap       | 574,396.50          | 99,124.86         | 79,175.29         | 88,096.69         | 21,597.62        | 1,294.02        | 15,892.15        | 879,577.14          |
| <b>Total</b>               | <b>1,074,248.79</b> | <b>265,480.24</b> | <b>293,322.48</b> | <b>195,417.45</b> | <b>37,464.39</b> | <b>5,745.96</b> | <b>19,656.57</b> | <b>1,891,335.89</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           | 101          | 95           | 203          | 242          | 102           | 57            | 162          | 962           |
| Floating vs. Fixed   | 2,408        | 1,813        | 3,939        | 4,290        | 756           | 87            | 403          | 13,695        |
| Overnight Index Swap | 1,244        | 874          | 1,811        | 2,540        | 775           | 82            | 667          | 7,990         |
| <b>Total</b>         | <b>3,753</b> | <b>2,781</b> | <b>5,952</b> | <b>7,072</b> | <b>1,633</b>  | <b>226</b>    | <b>1,231</b> | <b>22,646</b> |